

Semiannual Report | 31 December 2023

Vanguard Funds plc

An investment company with variable capital constituted as an umbrella fund with segregated liability between Funds and incorporated with limited liability under the laws of Ireland under registration number 499158 and authorised and regulated by the Central Bank of Ireland pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations, 2011 (as amended).

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Tracking Error

Each of the Funds listed in the table employs a “passive” investment strategy designed to replicate the performance of its benchmark index. Some of the Funds attempt to fully replicate the index by holding all of the component securities, in approximately the same proportion as their weighting in the index. Other Funds instead use an index sampling process, holding a representative sample of securities which approximates the full index in terms of key risk factors and other characteristics.

Tracking error measures the volatility of the return difference between the Fund and the index. It is calculated as the standard deviation of the tracking difference between the Fund and the index (gross of fees for the trailing 36-month period, or since the Fund’s inception if it does not have 36 months of performance history). Realised tracking error may vary from the anticipated tracking error, depending on a range of circumstances. These include transaction costs, securities lending income and withholding tax differences. The anticipated tracking error and realised tracking error are not expected to vary significantly under normal circumstances.

The Realised Tracking Error excludes adjustments for swing pricing.

For the period ended 31 December 2023, the tracking error disclosed for each Fund is based on an accumulation shares class that is in the same currency as the Fund’s base currency:

Fund	Tracking Error		Explanation for Divergence
	Anticipated (%)	Realised (%)	
Equity			
Vanguard ESG Developed Asia Pacific All Cap UCITS ETF USD Accumulating ^{1,4}	0.300	0.085	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard ESG Developed Europe All Cap UCITS ETF EUR Accumulating ^{1,3}	0.300	0.122	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard ESG Emerging Markets All Cap UCITS ETF USD Accumulating ^{1,4}	0.400	0.229	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard ESG Global All Cap UCITS ETF USD Accumulating ¹	0.500	0.083	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard ESG North America All Cap UCITS ETF USD Accumulating ^{1,3}	0.200	0.038	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard FTSE 100 UCITS ETF GBP Accumulating ²	0.200	0.067	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard FTSE 250 UCITS ETF GBP Accumulating ²	0.200	0.074	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard FTSE All-World UCITS ETF USD Accumulating ¹	0.200	0.088	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard FTSE All-World High Dividend Yield UCITS ETF USD Accumulating ¹	0.200	0.190	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF USD Accumulating ²	0.300	0.079	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard FTSE Developed Europe UCITS ETF EUR Accumulating ²	0.300	0.125	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard FTSE Developed Europe ex UK UCITS ETF EUR Accumulating ²	0.300	0.162	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard FTSE Developed World UCITS ETF USD Accumulating ¹	0.200	0.042	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard FTSE Emerging Markets UCITS ETF USD Accumulating ¹	0.400	0.685	The difference in tracking error is due to the Fund’s accrual of capital gains taxes for India and Brazil which are not included in the index, separately there was a timing difference between when the fund and the index priced Russian equities at zero.
Vanguard FTSE Japan UCITS ETF USD Accumulating ²	0.500	0.050	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard FTSE North America UCITS ETF USD Accumulating ¹	0.200	0.034	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Germany All Cap UCITS ETF EUR Distributing ²	0.300	0.242	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard S&P 500 UCITS ETF USD Accumulating ²	0.200	0.023	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.

Fund	Tracking Error		Explanation for Divergence
	Anticipated (%)	Realised (%)	
Fixed Income			
Vanguard ESG EUR Corporate Bond UCITS ETF EUR Accumulating ^{1,5}	0.500	0.046	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard ESG Global Corporate Bond UCITS ETF USD-Hedged Accumulating ¹	0.400	0.138	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard ESG USD Corporate Bond UCITS ETF USD Accumulating ^{1,5}	0.500	0.300	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard EUR Corporate Bond UCITS ETF EUR Accumulating ¹	0.300	0.050	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard EUR Eurozone Government Bond UCITS ETF EUR Accumulating ¹	0.300	0.052	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard Global Aggregate Bond UCITS ETF USD-Hedged Accumulating ¹	0.200	0.118	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.K. Gilt UCITS ETF GBP Accumulating ¹	0.400	0.052	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard U.S. Treasury 0–1 Year Bond UCITS ETF USD Accumulating ¹	0.400	0.035	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard USD Corporate 1–3 Year Bond UCITS ETF USD Accumulating ¹	0.300	0.101	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard USD Corporate Bond UCITS ETF USD Accumulating ¹	0.500	0.235	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.
Vanguard USD Emerging Markets Government Bond UCITS ETF USD Accumulating ¹	0.300	0.416	The difference in tracking error is mainly related to a one-time pricing impact as result of a change in the third-party vendor used for security pricing; a timing difference between when the Fund and the index priced Russian equities at zero; and pricing impact caused by US markets closing early at year end.
Vanguard USD Treasury Bond UCITS ETF USD Accumulating ¹	0.400	0.178	The Fund has tracked its benchmark within acceptable tolerances of its anticipated tracking error.

1 The fund attempts to select those securities that will create the representative sample that tracks the performance of the index as closely as possible.

2 The fund seeks to replicate the index by investing all, or substantially all, of its assets in the securities that make up the index, holding each in approximately the same proportion as its weighting in the index.

3 Tracking error is calculated based on monthly returns during the time period since inception and then annualised. This Fund class launched on 16 August 2022.

4 Tracking error is calculated based on monthly returns during the time period since inception and then annualised. This Fund launched on 11 October 2022.

5 Tracking error is calculated based on monthly returns during the time period since inception and then annualised. This Fund launched on 15 November 2022.

Company Financial Statements for Vanguard Funds plc

Company Statement of Assets and Liabilities

	Note	Total US Dollars (\$) As at 31 December 2023	Total US Dollars (\$) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	120,689,996,794	102,428,550,748
Financial Derivative Instruments	17	121,458,241	174,760,786
Cash		599,450,109	829,127,923
Unrealised Appreciation on Spot Currency Contracts		145,952	490,657
Receivables:			
Interest and Dividends		297,422,387	244,462,885
Capital Shares Issued		218,007,714	320,349,020
Investments Sold		703,945,008	570,038,520
Margin Cash Due from Broker		16,983,782	37,845,877
Cash Collateral		5,010,465	620,000
Other Receivables		94,815	141,446
Total Current Assets		122,652,515,267	104,606,387,862
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Transferable Securities	17	—	327,702
Financial Derivative Instruments	17	45,588,176	44,439,678
Bank Overdraft		94,041	661,005
Unrealised Depreciation on Spot Currency Contracts		144,981	344
Payables and Other Liabilities:			
Capital Shares Redeemed		38,948,806	93,136,874
Investments Purchased		1,142,744,971	1,020,796,885
Management Fees Payable	12	11,534,496	10,315,233
Margin Cash Due to Broker		153,200	40,897
Deferred Capital Gains Tax	5	51,195,651	27,719,125
Other Payables		53	—
Total Current Liabilities		1,290,404,375	1,197,437,743
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		121,362,110,892	103,408,950,119

On behalf of the Board of Directors of the Company,

Robyn Laidlaw
Sean Hagerty

21 February 2024

Company Statement of Operations

	Note	Total US Dollars (\$) Six Months Ended 31 December 2023	Total US Dollars (\$) Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		345,878,098	119,137,146
Dividend Income		928,348,702	792,972,700
Securities Lending Income		4,892,701	4,104,657
Other Income		750,490	796,157
Net Gain on Financial Instruments		6,579,461,606	843,182,343
Total Investment Income		7,859,331,597	1,760,193,003
Expenses			
Management Fees	12	66,666,813	49,467,013
Transaction Fees and Commissions		5,364,375	6,225,496
Other Expenses		74,068	15,386
Total Expenses		72,105,256	55,707,895
Finance Costs			
Interest Expense		86,000	147,908
Distributions	6	695,193,499	575,201,644
Total Finance Costs		695,279,499	575,349,552
Net Investment Income After Finance Costs		7,091,946,842	1,129,135,556
Taxation	5	(124,407,094)	(90,234,663)
Net Increase in Net Assets		6,967,539,748	1,038,900,893

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Company Statement of Changes in Net Assets

	Total US Dollars (\$) Six Months Ended 31 December 2023	Total US Dollars (\$) Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	6,967,539,748	1,038,900,893
Capital Transactions		
Subscriptions	18,830,970,609	14,334,650,774
Redemptions	(8,041,233,859)	(9,338,385,004)
Total Capital Transactions	10,789,736,750	4,996,265,770
Total Increase for the Period	17,757,276,498	6,035,166,663
Net Assets		
Beginning of Period	103,408,950,119	78,210,660,979
Foreign Exchange Translation Adjustment ¹	195,884,275	118,413,067
End of Period	121,362,110,892	84,364,240,709

¹ Individual fund financial statements are presented in the base currency of each fund. For the purpose of calculating the Company Vanguard Funds plc US dollars total, the EUR-based funds and GBP-based funds have been translated into US dollars at the following exchange rates²:

	Daily exchange rate as at 31 December 2023	Daily exchange rate as at 30 June 2023	Average rate for the six months ended 31 December 2023	Average rate for the six months ended 31 December 2022	Average rate for the period from 16 August to 31 December 2022	Average rate for the period from 15 November to 31 December 2022
EUR-based sub-funds	1.1047	1.0910	1.0821	1.0142	1.0124	1.0503
GBP-based sub-funds	1.2748	1.2714	1.2539	1.1757	—	—

The resulting translation adjustment represents the difference in exchange rates applied to the net assets at the beginning of the period and an exchange rate differential in consolidating the Company Statement of Operations at the average rate for the period. This adjustment is solely for the purposes of reporting a fund total in US dollars and has no effect on any individual fund.

² The exchange rates are rounded to four decimal places for financial statements disclosure purposes.

The accompanying notes form an integral part of the financial statements.

Vanguard LifeStrategy 20% Equity UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard LifeStrategy 20% Equity UCITS ETF seeks to provide a combination of income and some long-term capital appreciation by investing in fixed income and equity securities, primarily through investment in other collective investment schemes.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global stocks rebounded from mid-period declines to finish the six months with solid gains.
- In this environment, Vanguard LifeStrategy 20% Equity UCITS ETF returned 3.82% for both share classes for the six months ended 31 December 2023, reflecting its allocations to global stocks and bonds.

Returns in the commentary above are in Euro.

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)	
	Six Months	Ten Years or Since Inception ¹
EUR Accumulating	3.82%	-2.34%
EUR Distributing	3.82%	-2.34%

Sources: Vanguard Global Advisers, LLC.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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.

¹ Since-inception returns: 8 December 2020.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
Purchases			Sales		
Vanguard USD Treasury Bond UCITS ETF	25,470	619,782	Vanguard FTSE All-World UCITS ETF	2,725	281,431
Vanguard FTSE All-World UCITS ETF	4,596	469,662	Vanguard USD Corporate Bond UCITS ETF	3,767	193,930
Vanguard Global Aggregate Bond UCITS ETF	21,239	469,464	Vanguard EUR Eurozone Government Bond UCITS ETF	5,898	134,550
Vanguard USD Corporate Bond UCITS ETF	8,134	409,453	Vanguard Global Aggregate Bond UCITS ETF	5,813	129,246
Vanguard EUR Eurozone Government Bond UCITS ETF	13,111	294,385	Vanguard USD Treasury Bond UCITS ETF	5,274	128,887
Vanguard EUR Corporate Bond UCITS ETF	3,023	143,222	Vanguard EUR Corporate Bond UCITS ETF	834	39,652
Vanguard U.K. Gilt UCITS ETF	3,924	78,177	Vanguard U.K. Gilt UCITS ETF	807	16,106
Vanguard FTSE Developed World UCITS ETF	132	10,632	Vanguard FTSE Developed World UCITS ETF	57	4,617
Vanguard FTSE Emerging Markets UCITS ETF	21	1,042	Vanguard FTSE Emerging Markets UCITS ETF	9	456

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Investment Funds 99.97% (30 June 2023: 100.04%)			
Collective Investment Schemes 99.97% (30 June 2023: 100.04%)			
Equity Collective Investment Schemes 20.22% (30 June 2023: 20.05%)			
Vanguard FTSE All-World UCITS ETF	105,286	11,259,936	19.38%
Vanguard FTSE Developed World UCITS ETF	4,953	417,301	0.72%
Vanguard FTSE Emerging Markets UCITS ETF	1,342	68,117	0.12%
		11,745,354	20.22%
Fixed Income Collective Investment Schemes 79.75% (30 June 2023: 79.99%)			
Vanguard EUR Corporate Bond UCITS ETF	68,723	3,388,223	5.83%
Vanguard EUR Eurozone Government Bond UCITS ETF	408,037	9,544,516	16.43%
Vanguard Global Aggregate Bond UCITS ETF	487,048	11,144,437	19.19%
Vanguard U.K. Gilt UCITS ETF	66,160	1,401,930	2.41%
Vanguard USD Corporate Bond UCITS ETF	186,776	9,811,381	16.89%
Vanguard USD Treasury Bond UCITS ETF	443,228	11,036,244	19.00%
		46,326,731	79.75%
Total Collective Investment Schemes		58,072,085	99.97%
Total Investment Funds		58,072,085	99.97%
Total Investments		58,072,085	99.97%
Other Assets and Liabilities		18,751	0.03%
Net Assets		58,090,836	100.00%

Analysis of Total Assets		EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	58,072,085	99.56%
(b)	Transferable securities dealt in on another regulated market	—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	—	0.00%
(f)	Other Assets	256,191	0.44%
Total Assets		58,328,276	100.00%

Statement of Assets and Liabilities

	Note	EUR (€) As at 31 December 2023	EUR (€) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Investment Funds	17	58,072,085	54,324,694
Cash		23,248	3,355
Receivables:			
Capital Shares Issued		232,943	—
Total Current Assets		58,328,276	54,328,049
Current Liabilities			
Bank Overdraft		—	13,541
Payables and Other Liabilities:			
Capital Shares Redeemed		—	4,948
Investments Purchased		231,971	—
Management Fees Payable	12	5,469	5,952
Total Current Liabilities		237,440	24,441
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		58,090,836	54,303,608

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
EUR Accumulating			
Net Assets	48,574,344	44,380,368	34,235,864
Number of Shares Outstanding	2,089,310	1,981,844	1,516,223
Net Asset Value Per Share¹	23.25	22.39	22.58
EUR Distributing			
Net Assets	9,516,492	9,923,240	7,546,917
Number of Shares Outstanding	437,599	467,008	343,409
Net Asset Value Per Share¹	21.75	21.25	21.98

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

		EUR (€)	EUR (€)
	Note	Six Months Ended 31 December 2023	Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		794	461
Income from Collective Investment Schemes in Lieu of Distributions		843,395	430,805
Net Gain/(Loss) on Financial Instruments		1,337,187	(2,363,650)
Total Investment Income/(Loss)		2,181,376	(1,932,384)
Expenses			
Management Fees	12	33,012	28,280
Transaction Fees and Commissions		173	1,472
Total Expenses		33,185	29,752
Finance Costs			
Interest Expense		107	169
Distributions	6	134,746	83,774
Total Finance Costs		134,853	83,943
Net Investment Income/(Loss) After Finance Costs		2,013,338	(2,046,079)
Net Increase/(Decrease) in Net Assets		2,013,338	(2,046,079)

Statement of Changes in Net Assets

	EUR (€)	EUR (€)
	Six Months Ended 31 December 2023	Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase/(Decrease) in Net Assets From Operations	2,013,338	(2,046,079)
Capital Transactions		
Subscriptions	3,832,122	11,281,459
Redemptions	(2,058,232)	(3,215,685)
Total Capital Transactions	1,773,890	8,065,774
Total Increase for the Period	3,787,228	6,019,695
Net Assets		
Beginning of Period	54,303,608	41,782,781
End of Period	58,090,836	47,802,476

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard LifeStrategy 40% Equity UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard LifeStrategy 40% Equity UCITS ETF seeks to provide a combination of income and moderate long-term capital appreciation by investing in fixed income and equity securities, primarily through investment in other collective investment schemes.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global stocks and bonds rebounded from mid-period declines to finish the six months with solid gains.
- In this environment, Vanguard LifeStrategy 40% Equity UCITS ETF returned 4.30% for both share classes for the six months ended 31 December 2023, reflecting its allocations to global stocks and bonds.

Returns in the commentary above are in Euro.

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)	
	Six Months	Ten Years or Since Inception ¹
EUR Accumulating	4.30%	0.62%
EUR Distributing	4.30%	0.62%

Sources: Vanguard Global Advisers, LLC.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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.

¹ Since-inception returns: 8 December 2020.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
Purchases			Sales		
Vanguard Global Aggregate Bond UCITS ETF	134,951	2,971,766	Vanguard FTSE Developed World UCITS ETF	38,594	3,063,403
Vanguard FTSE All-World UCITS ETF	25,048	2,536,964	Vanguard FTSE All-World UCITS ETF	28,653	2,889,523
Vanguard USD Treasury Bond UCITS ETF	98,530	2,385,011	Vanguard Global Aggregate Bond UCITS ETF	108,616	2,329,560
Vanguard FTSE Developed World UCITS ETF	28,352	2,252,834	Vanguard USD Treasury Bond UCITS ETF	75,524	1,777,406
Vanguard USD Corporate Bond UCITS ETF	31,091	1,554,060	Vanguard USD Corporate Bond UCITS ETF	26,664	1,290,351
Vanguard EUR Eurozone Government Bond UCITS ETF	63,938	1,423,770	Vanguard EUR Eurozone Government Bond UCITS ETF	57,011	1,240,738
Vanguard EUR Corporate Bond UCITS ETF	10,241	483,197	Vanguard EUR Corporate Bond UCITS ETF	9,622	449,083
Vanguard U.K. Gilt UCITS ETF	13,658	271,562	Vanguard FTSE Emerging Markets UCITS ETF	5,106	251,842
Vanguard FTSE Emerging Markets UCITS ETF	5,296	263,188	Vanguard U.K. Gilt UCITS ETF	9,312	179,569

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Investment Funds 100.00% (30 June 2023: 99.93%)			
Collective Investment Schemes 100.00% (30 June 2023: 99.93%)			
Equity Collective Investment Schemes 39.96% (30 June 2023: 40.46%)			
Vanguard FTSE All-World UCITS ETF	219,872	23,514,471	19.27%
Vanguard FTSE Developed World UCITS ETF	270,147	22,760,481	18.65%
Vanguard FTSE Emerging Markets UCITS ETF	48,985	2,486,375	2.04%
		48,761,327	39.96%
Fixed Income Collective Investment Schemes 60.04% (30 June 2023: 59.47%)			
Vanguard EUR Corporate Bond UCITS ETF	89,912	4,432,895	3.63%
Vanguard EUR Eurozone Government Bond UCITS ETF	545,534	12,760,750	10.45%
Vanguard Global Aggregate Bond UCITS ETF	1,027,382	23,508,144	19.26%
Vanguard U.K. Gilt UCITS ETF	86,770	1,838,656	1.51%
Vanguard USD Corporate Bond UCITS ETF	251,172	13,194,115	10.81%
Vanguard USD Treasury Bond UCITS ETF	704,849	17,550,529	14.38%
		73,285,089	60.04%
Total Collective Investment Schemes		122,046,416	100.00%
Total Investment Funds		122,046,416	100.00%
Total Investments		122,046,416	100.00%
Other Assets and Liabilities		3,330	0.00%
Net Assets		122,049,746	100.00%

Analysis of Total Assets		EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	122,046,416	99.99%
(b)	Transferable securities dealt in on another regulated market	—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	—	0.00%
(f)	Other Assets	14,474	0.01%
Total Assets		122,060,890	100.00%

Statement of Assets and Liabilities

	Note	EUR (€) As at 31 December 2023	EUR (€) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Investment Funds	17	122,046,416	116,515,274
Cash		13,252	234,475
Receivables:			
Capital Shares Issued		1,222	1,222
Total Current Assets		122,060,890	116,750,971
Current Liabilities			
Payables and Other Liabilities:			
Investments Purchased		—	145,474
Management Fees Payable	12	11,144	12,251
Total Current Liabilities		11,144	157,725
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		122,049,746	116,593,246

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
EUR Accumulating			
Net Assets	102,117,650	96,952,811	65,584,492
Number of Shares Outstanding	4,007,653	3,968,478	2,744,868
Net Asset Value Per Share¹	25.48	24.43	23.89
EUR Distributing			
Net Assets	19,932,096	19,640,435	12,636,051
Number of Shares Outstanding	835,578	847,945	544,385
Net Asset Value Per Share¹	23.85	23.16	23.21

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

		EUR (€)	EUR (€)
	Note	Six Months Ended 31 December 2023	Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		4,619	595
Income from Collective Investment Schemes in Lieu of Distributions		1,580,557	728,921
Net Gain/(Loss) on Financial Instruments		3,280,038	(3,390,029)
Total Investment Income/(Loss)		4,865,214	(2,660,513)
Expenses			
Management Fees	12	68,408	48,906
Transaction Fees and Commissions		3,084	3,389
Total Expenses		71,492	52,295
Finance Costs			
Interest Expense		68	136
Distributions	6	250,859	149,084
Total Finance Costs		250,927	149,220
Net Investment Income/(Loss) After Finance Costs		4,542,795	(2,862,028)
Net Increase/(Decrease) in Net Assets		4,542,795	(2,862,028)

Statement of Changes in Net Assets

	EUR (€)	EUR (€)
	Six Months Ended 31 December 2023	Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase/(Decrease) in Net Assets From Operations	4,542,795	(2,862,028)
Capital Transactions		
Subscriptions	15,409,760	16,246,690
Redemptions	(14,496,055)	(5,007,025)
Total Capital Transactions	913,705	11,239,665
Total Increase for the Period	5,456,500	8,377,637
Net Assets		
Beginning of Period	116,593,246	78,220,543
End of Period	122,049,746	86,598,180

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard LifeStrategy 60% Equity UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard LifeStrategy 60% Equity UCITS ETF seeks to provide a combination of long-term capital appreciation with a moderate level of income by investing in equity and fixed income securities, primarily through investment in other collective investment schemes.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global stocks and bonds rebounded from mid-period declines to finish the six months with solid gains.
- In this environment, Vanguard LifeStrategy 60% Equity UCITS ETF returned 4.83% for both share classes for the six months ended 31 December 2023, reflecting its allocations to global stocks and bonds.

Returns in the commentary above are in Euro.

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)	
	Six Months	Ten Years or Since Inception ¹
EUR Accumulating	4.83%	3.62%
EUR Distributing	4.83%	3.62%

Sources: Vanguard Global Advisers, LLC.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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.

¹ Since-inception returns: 8 December 2020.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
Purchases			Sales		
Vanguard Global Aggregate Bond UCITS ETF	310,405	6,858,114	Vanguard FTSE All-World UCITS ETF	19,908	2,022,843
Vanguard FTSE All-World UCITS ETF	57,476	5,861,000	Vanguard FTSE Developed World UCITS ETF	23,992	1,911,242
Vanguard FTSE Developed World UCITS ETF	67,259	5,387,999	Vanguard FTSE North America UCITS ETF	14,307	1,435,506
Vanguard FTSE North America UCITS ETF	36,207	3,636,858	Vanguard Global Aggregate Bond UCITS ETF	64,721	1,399,116
Vanguard USD Treasury Bond UCITS ETF	119,000	2,884,747	Vanguard USD Corporate Bond UCITS ETF	8,590	419,731
Vanguard USD Corporate Bond UCITS ETF	45,759	2,296,298	Vanguard EUR Eurozone Government Bond UCITS ETF	18,540	407,071
Vanguard EUR Eurozone Government Bond UCITS ETF	96,203	2,149,320	Vanguard FTSE Emerging Markets UCITS ETF	6,404	316,437
Vanguard FTSE Emerging Markets UCITS ETF	24,712	1,233,696	Vanguard USD Treasury Bond UCITS ETF	10,451	247,521
Vanguard FTSE Developed Europe UCITS ETF	19,098	749,218	Vanguard FTSE Developed Europe UCITS ETF	6,276	241,238
Vanguard EUR Corporate Bond UCITS ETF	12,749	603,621	Vanguard EUR Corporate Bond UCITS ETF	3,115	146,385
Vanguard U.K. Gilt UCITS ETF	22,414	449,437	Vanguard FTSE Japan UCITS ETF	3,607	95,696
Vanguard FTSE Japan UCITS ETF	12,750	340,033	Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF	2,530	65,023
Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF	9,260	245,224	Vanguard U.K. Gilt UCITS ETF	3,042	59,284

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Investment Funds 99.99% (30 June 2023: 100.00%)			
Collective Investment Schemes 99.99% (30 June 2023: 100.00%)			
Equity Collective Investment Schemes 60.03% (30 June 2023: 60.53%)			
Vanguard FTSE All-World UCITS ETF	527,836	56,450,045	19.21%
Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF	93,787	2,627,352	0.89%
Vanguard FTSE Developed Europe UCITS ETF	228,902	9,382,945	3.19%
Vanguard FTSE Developed World UCITS ETF	670,526	56,493,295	19.23%
Vanguard FTSE Emerging Markets UCITS ETF	226,334	11,488,236	3.91%
Vanguard FTSE Japan UCITS ETF	135,027	3,737,925	1.27%
Vanguard FTSE North America UCITS ETF	342,590	36,234,959	12.33%
		176,414,757	60.03%
Fixed Income Collective Investment Schemes 39.96% (30 June 2023: 39.47%)			
Vanguard EUR Corporate Bond UCITS ETF	110,884	5,466,869	1.86%
Vanguard EUR Eurozone Government Bond UCITS ETF	666,033	15,579,378	5.30%
Vanguard Global Aggregate Bond UCITS ETF	2,463,089	56,359,417	19.18%
Vanguard U.K. Gilt UCITS ETF	110,831	2,348,509	0.80%
Vanguard USD Corporate Bond UCITS ETF	307,207	16,137,645	5.49%
Vanguard USD Treasury Bond UCITS ETF	864,817	21,533,684	7.33%
		117,425,502	39.96%
Total Collective Investment Schemes		293,840,259	99.99%
Total Investment Funds		293,840,259	99.99%
Total Investments		293,840,259	99.99%
Other Assets and Liabilities		22,705	0.01%
Net Assets		293,862,964	100.00%

Analysis of Total Assets		EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	293,840,259	99.43%
(b)	Transferable securities dealt in on another regulated market	—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	—	0.00%
(f)	Other Assets	1,672,332	0.57%
Total Assets		295,512,591	100.00%

Statement of Assets and Liabilities

	Note	EUR (€) As at 31 December 2023	EUR (€) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Investment Funds	17	293,840,259	256,432,669
Cash		1,103,901	95,641
Unrealised Appreciation on Spot Currency Contracts		3,172	—
Receivables:			
Capital Shares Issued		565,259	431,175
Total Current Assets		295,512,591	256,959,485
Current Liabilities			
Bank Overdraft		—	20,240
Payables and Other Liabilities:			
Capital Shares Redeemed		—	176,456
Investments Purchased		1,623,390	309,051
Management Fees Payable	12	26,237	26,641
Total Current Liabilities		1,649,627	532,388
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		293,862,964	256,427,097

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
EUR Accumulating			
Net Assets	256,473,578	224,138,726	168,902,446
Number of Shares Outstanding	9,199,024	8,427,521	6,693,402
Net Asset Value Per Share¹	27.88	26.60	25.23
EUR Distributing			
Net Assets	37,389,386	32,288,371	24,389,121
Number of Shares Outstanding	1,430,378	1,280,873	997,084
Net Asset Value Per Share¹	26.14	25.21	24.46

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

		EUR (€)	EUR (€)
	Note	Six Months Ended 31 December 2023	Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		7,765	1,321
Income from Collective Investment Schemes in Lieu of Distributions		3,242,616	1,792,815
Net Gain/(Loss) on Financial Instruments		10,236,276	(6,024,302)
Total Investment Income/(Loss)		13,486,657	(4,230,166)
Expenses			
Management Fees	12	155,589	120,973
Transaction Fees and Commissions		2,750	6,552
Total Expenses		158,339	127,525
Finance Costs			
Interest Expense		180	344
Distributions	6	392,145	260,450
Total Finance Costs		392,325	260,794
Net Investment Income/(Loss) After Finance Costs		12,935,993	(4,618,485)
Net Increase/(Decrease) in Net Assets		12,935,993	(4,618,485)

Statement of Changes in Net Assets

	EUR (€)	EUR (€)
	Six Months Ended 31 December 2023	Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase/(Decrease) in Net Assets From Operations	12,935,993	(4,618,485)
Capital Transactions		
Subscriptions	34,949,592	30,316,660
Redemptions	(10,449,718)	(7,668,147)
Total Capital Transactions	24,499,874	22,648,513
Total Increase for the Period	37,435,867	18,030,028
Net Assets		
Beginning of Period	256,427,097	193,291,567
End of Period	293,862,964	211,321,595

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard LifeStrategy 80% Equity UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard LifeStrategy 80% Equity UCITS ETF seeks to provide a combination of long-term capital appreciation with some income by investing in equity and fixed income securities, primarily through investment in other collective investment schemes.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global stocks and bonds rebounded from mid-period declines to finish the six months with solid gains.
- In this environment, Vanguard LifeStrategy 80% Equity UCITS ETF returned 5.33% for both share classes for the six months ended 31 December 2023, reflecting its allocations to global stocks and bonds.

Returns in the commentary above are in Euro.

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)	
	Six Months	Ten Years or Since Inception ¹
EUR Accumulating	5.33%	6.68%
EUR Distributing	5.33%	6.68%

Sources: Vanguard Global Advisers, LLC.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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.

¹ Since-inception returns: 8 December 2020.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
Purchases			Sales		
Vanguard Global Aggregate Bond UCITS ETF	488,464	10,744,527	Vanguard FTSE North America UCITS ETF	13,944	1,364,210
Vanguard FTSE All-World UCITS ETF	82,262	8,373,854	Vanguard FTSE All-World UCITS ETF	5,906	591,579
Vanguard FTSE Developed World UCITS ETF	96,435	7,710,112	Vanguard FTSE Developed World UCITS ETF	1,400	112,187
Vanguard FTSE North America UCITS ETF	76,384	7,648,649	Vanguard Global Aggregate Bond UCITS ETF	5,008	111,323
Vanguard S&P 500 UCITS ETF	59,457	4,558,379	Vanguard FTSE Developed Europe UCITS ETF	944	37,373
Vanguard FTSE Emerging Markets UCITS ETF	51,806	2,574,388	Vanguard FTSE Emerging Markets UCITS ETF	696	35,454
Vanguard FTSE Developed Europe UCITS ETF	59,193	2,304,132	Vanguard S&P 500 UCITS ETF	426	32,816
Vanguard FTSE Japan UCITS ETF	37,166	989,567	Vanguard FTSE Japan UCITS ETF	546	14,494
Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF	26,007	679,193	Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF	382	10,406
Vanguard USD Treasury Bond UCITS ETF	4,931	118,892	Vanguard USD Treasury Bond UCITS ETF	62	1,524
Vanguard USD Corporate Bond UCITS ETF	1,729	86,440	Vanguard USD Corporate Bond UCITS ETF	22	1,119
Vanguard EUR Eurozone Government Bond UCITS ETF	3,817	85,039	Vanguard EUR Eurozone Government Bond UCITS ETF	50	1,118
Vanguard EUR Corporate Bond UCITS ETF	620	29,340	Vanguard EUR Corporate Bond UCITS ETF	8	376
Vanguard U.K. Gilt UCITS ETF	620	12,258	Vanguard U.K. Gilt UCITS ETF	8	160

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Investment Funds 99.91% (30 June 2023: 99.96%)			
Collective Investment Schemes 99.91% (30 June 2023: 99.96%)			
Equity Collective Investment Schemes 80.10% (30 June 2023: 80.46%)			
Vanguard FTSE All-World UCITS ETF	646,248	69,113,756	19.32%
Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF	226,443	6,343,581	1.77%
Vanguard FTSE Developed Europe UCITS ETF	558,978	22,913,123	6.41%
Vanguard FTSE Developed World UCITS ETF	822,316	69,281,938	19.37%
Vanguard FTSE Emerging Markets UCITS ETF	407,687	20,693,331	5.79%
Vanguard FTSE Japan UCITS ETF	320,862	8,882,357	2.48%
Vanguard FTSE North America UCITS ETF	650,244	68,774,818	19.23%
Vanguard S&P 500 UCITS ETF	252,254	20,483,623	5.73%
		286,486,527	80.10%
Fixed Income Collective Investment Schemes 19.81% (30 June 2023: 19.50%)			
Vanguard EUR Corporate Bond UCITS ETF	4,667	230,095	0.07%
Vanguard EUR Eurozone Government Bond UCITS ETF	30,837	721,318	0.20%
Vanguard Global Aggregate Bond UCITS ETF	2,986,239	68,329,926	19.10%
Vanguard U.K. Gilt UCITS ETF	3,713	78,678	0.02%
Vanguard USD Corporate Bond UCITS ETF	13,030	684,469	0.19%
Vanguard USD Treasury Bond UCITS ETF	33,364	830,754	0.23%
		70,875,240	19.81%
Total Collective Investment Schemes		357,361,767	99.91%
Total Investment Funds		357,361,767	99.91%
Total Investments		357,361,767	99.91%
Other Assets and Liabilities		335,083	0.09%
Net Assets		357,696,850	100.00%

Analysis of Total Assets		EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	357,361,767	99.90%
(b)	Transferable securities dealt in on another regulated market	—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	—	0.00%
(f)	Other Assets	367,217	0.10%
Total Assets		357,728,984	100.00%

Statement of Assets and Liabilities

	Note	EUR (€) As at 31 December 2023	EUR (€) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Investment Funds	17	357,361,767	295,679,426
Cash		364,421	313,120
Receivables:			
Capital Shares Issued		2,796	714
Total Current Assets		357,728,984	295,993,260
Current Liabilities			
Bank Overdraft		—	626
Payables and Other Liabilities:			
Investments Purchased		—	150,786
Management Fees Payable	12	32,134	30,530
Total Current Liabilities		32,134	181,942
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		357,696,850	295,811,318

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
EUR Accumulating			
Net Assets	329,192,466	272,353,480	172,939,077
Number of Shares Outstanding	10,801,245	9,412,487	6,488,606
Net Asset Value Per Share¹	30.48	28.94	26.65
EUR Distributing			
Net Assets	28,504,384	23,457,838	18,100,062
Number of Shares Outstanding	994,393	854,170	700,913
Net Asset Value Per Share¹	28.67	27.46	25.82

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

		EUR (€)	EUR (€)
	Note	Six Months Ended 31 December 2023	Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		12,149	2,256
Income from Collective Investment Schemes in Lieu of Distributions		3,306,549	1,824,198
Net Gain/(Loss) on Financial Instruments		14,775,333	(4,558,153)
Total Investment Income/(Loss)		18,094,031	(2,731,699)
Expenses			
Management Fees	12	183,211	126,402
Transaction Fees and Commissions		4,316	6,056
Total Expenses		187,527	132,458
Finance Costs			
Interest Expense		235	638
Distributions	6	247,817	181,286
Total Finance Costs		248,052	181,924
Net Investment Income/(Loss) After Finance Costs		17,658,452	(3,046,081)
Net Increase/(Decrease) in Net Assets		17,658,452	(3,046,081)

Statement of Changes in Net Assets

	EUR (€)	EUR (€)
	Six Months Ended 31 December 2023	Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase/(Decrease) in Net Assets From Operations	17,658,452	(3,046,081)
Capital Transactions		
Subscriptions	50,342,927	45,768,190
Redemptions	(6,115,847)	(5,263,514)
Total Capital Transactions	44,227,080	40,504,676
Total Increase for the Period	61,885,532	37,458,595
Net Assets		
Beginning of Period	295,811,318	191,039,139
End of Period	357,696,850	228,497,734

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard ESG Developed Asia Pacific All Cap UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard ESG Developed Asia Pacific All Cap UCITS ETF seeks to track the performance of the FTSE Developed Asia Pacific All Cap Choice Index, a market capitalisation-weighted index composed of large-, mid- and small-cap stocks of companies located in developed markets of the Asia Pacific region, including Japan.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers’ efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global stocks rebounded from mid-period declines to finish the six months ended 31 December 2023 with solid gains.
- In this environment, the ETF’s benchmark index returned 7.13% for the six months.
- Japan and Australia, which together represent about 70% of the index, added the most to performance. South Korea also contributed. Among markets with larger weightings, only Hong Kong stocks lost ground.
- Returns were positive in 10 industry sectors represented in the index. Financial, technology and consumer discretionary stocks added most to returns.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE Developed Asia Pacific All Cap Choice Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)	
	Six Months	Ten Years or Since Inception ¹
USD Accumulating	7.04%	23.72%
Benchmark	7.13	23.94
Tracking Difference*	-0.09	
USD Distributing	7.04%	23.72%
Benchmark	7.13	23.94
Tracking Difference*	-0.09	

Sources: Vanguard Global Advisers, LLC, and FTSE.
Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: 11 October 2022.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Cost		Proceeds	
	Shares	US Dollars (\$)	Shares	US Dollars (\$)
Purchases				
Samsung Electronics Co., Ltd.	6,172	320,186		
Toyota Motor Corp.	13,300	237,791		
Woolworths Group Ltd.	5,741	139,436		
Sony Group Corp.	1,450	128,198		
Commonwealth Bank of Australia	1,868	125,780		
AIA Group Ltd.	12,800	116,191		
Mitsubishi UFJ Financial Group, Inc.	12,900	107,535		
CSL Ltd.	534	92,309		
Keyence Corp.	214	90,991		
Tokyo Electron Ltd.	528	80,572		
Recruit Holdings Co., Ltd.	2,000	73,534		
Shin-Etsu Chemical Co., Ltd.	2,040	68,579		
National Australia Bank Ltd.	3,491	64,441		
Sumitomo Mitsui Financial Group, Inc.	1,320	63,490		
Honda Motor Co., Ltd.	3,360	58,194		
Denso Corp.	2,435	57,889		
Daiichi Sankyo Co., Ltd.	2,000	56,399		
KDDI Corp.	1,835	55,513		
Westpac Banking Corp.	3,897	55,124		
SK Hynix, Inc.	588	55,019		
Sales				
Newcrest Mining Ltd.			3,795	56,054
Samsung Electronics Co., Ltd.			286	13,349
Toyota Motor Corp.			700	13,137
KDDI Corp.			400	12,613
Want Want China Holdings Ltd.			18,000	11,702
AIA Group Ltd.			1,200	10,349
Sony Group Corp.			100	8,745
Lasertec Corp.			55	8,446
Enplas Corp.			100	8,345
Honda Motor Co., Ltd.			500	7,564
Tokyo Electron Ltd.			49	7,256
Denso Corp.			100	6,949
Samsung SDI Co., Ltd.			27	6,629
Commonwealth Bank of Australia			97	6,617
Mitsubishi UFJ Financial Group, Inc.			700	6,019
Atlas Arteria Ltd.			1,419	5,327
Canon, Inc.			200	5,028
SharkNinja Hong Kong Co., Ltd.			180	4,842
Sompo Holdings, Inc.			100	4,818
Samsung Fire & Marine Insurance Co., Ltd.			34	4,562
Hoya Corp.			40	4,523
Japan Post Holdings Co., Ltd.			500	4,344

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.30% (30 June 2023: 96.97%)							
Equities 99.30% (30 June 2023: 96.97%)							
Australia 16.99% (30 June 2023: 15.90%)							
29Metals Ltd.	1,996	878	0.00%	Challenger Ltd.	2,212	9,796	0.03%
Abacus Group REIT	3,035	2,382	0.01%	Champion Iron Ltd.	2,105	12,051	0.04%
Abacus Storage King REIT	2,349	1,811	0.01%	Charter Hall Group REIT	2,180	17,910	0.06%
Accent Group Ltd.	1,470	1,946	0.01%	Charter Hall Long Wale REIT	3,190	8,184	0.03%
Adbri Ltd.	1,942	3,975	0.01%	Charter Hall Retail REIT	2,415	5,949	0.02%
Alkane Resources Ltd.	1,864	833	0.00%	Charter Hall Social Infrastructure REIT	1,762	3,595	0.01%
Alpha HPA Ltd.	2,820	2,020	0.01%	Cleanaway Waste Management Ltd.	10,712	19,662	0.06%
Altium Ltd.	542	17,327	0.06%	Clinuvel Pharmaceuticals Ltd.	168	1,834	0.01%
Alumina Ltd.	11,952	7,381	0.02%	Coast Entertainment Holdings Ltd.	1,932	606	0.00%
Amcor plc Class CDI	6,849	66,409	0.22%	Cochlear Ltd.	304	61,954	0.20%
AMP Ltd.	13,622	8,644	0.03%	Collins Foods Ltd.	529	4,274	0.01%
Andromeda Metals Ltd.	6,883	117	0.00%	Commonwealth Bank of Australia	7,942	605,869	1.96%
Ansell Ltd.	600	10,309	0.03%	Computershare Ltd.	2,826	47,032	0.15%
ANZ Group Holdings Ltd.	14,151	250,282	0.81%	Corporate Travel Management Ltd.	525	7,007	0.02%
APM Human Services International Ltd.	1,099	919	0.00%	Costa Group Holdings Ltd.	2,161	4,601	0.02%
Appen Ltd.	675	290	0.00%	Credit Corp. Group Ltd.	236	2,610	0.01%
ARB Corp., Ltd.	353	8,662	0.03%	Cromwell Property Group REIT	8,135	2,331	0.01%
Arcadium Lithium plc Class CDI	2,558	19,567	0.06%	CSL Ltd.	2,272	444,393	1.44%
Arena REIT	1,416	3,585	0.01%	CSR Ltd.	2,205	9,930	0.03%
Argosy Minerals Ltd.	5,664	522	0.00%	Data#3 Ltd.	702	4,043	0.01%
ASX Ltd.	922	39,673	0.13%	De Grey Mining Ltd.	7,172	6,142	0.02%
Atlas Arteria Ltd.	5,565	21,948	0.07%	Deterra Royalties Ltd.	1,974	7,098	0.02%
AUB Group Ltd.	436	8,256	0.03%	Dexus Industria REIT	875	1,660	0.01%
Audinate Group Ltd.	360	3,975	0.01%	Dexus REIT	5,224	27,376	0.09%
Aurelia Metals Ltd.	9,140	686	0.00%	Dicker Data Ltd.	232	1,893	0.01%
Aurizon Holdings Ltd.	8,487	22,006	0.07%	Domain Holdings Australia Ltd.	995	2,342	0.01%
Aussie Broadband Ltd.	730	1,943	0.01%	Domino's Pizza Enterprises Ltd.	288	11,583	0.04%
Australian Agricultural Co., Ltd.	1,269	1,212	0.00%	Downer EDI Ltd.	3,131	9,400	0.03%
Australian Clinical Labs Ltd.	567	1,118	0.00%	Eagers Automotive Ltd.	890	8,794	0.03%
Australian Ethical Investment Ltd.	460	1,698	0.01%	Elders Ltd.	752	3,864	0.01%
Australian Finance Group Ltd.	924	984	0.00%	Emeco Holdings Ltd.	2,297	1,050	0.00%
Australian Strategic Materials Ltd.	450	390	0.00%	EML Payments Ltd.	1,280	690	0.00%
Baby Bunting Group Ltd.	580	792	0.00%	Evolution Mining Ltd.	8,788	23,746	0.08%
Bank of Queensland Ltd.	3,093	12,832	0.04%	EVT Ltd.	561	4,682	0.02%
Bapcor Ltd.	1,593	6,022	0.02%	Fineos Corp., Ltd. Class CDI	558	727	0.00%
Bega Cheese Ltd.	1,316	3,179	0.01%	FleetPartners Group Ltd.	1,076	2,239	0.01%
Bellevue Gold Ltd.	5,053	5,775	0.02%	Flight Centre Travel Group Ltd.	719	9,989	0.03%
Bendigo & Adelaide Bank Ltd.	2,642	17,433	0.06%	Fortescue Ltd.	7,507	148,652	0.48%
BlueScope Steel Ltd.	2,154	34,393	0.11%	G8 Education Ltd.	4,181	3,366	0.01%
Boral Ltd.	1,605	5,903	0.02%	GDI Property Group Partnership REIT	1,455	645	0.00%
BrainChip Holdings Ltd.	3,981	462	0.00%	Gold Road Resources Ltd.	5,048	6,768	0.02%
Brambles Ltd.	6,542	60,710	0.20%	Goodman Group REIT	8,726	150,641	0.49%
Bravura Solutions Ltd.	1,877	1,095	0.00%	GPT Group REIT	9,269	29,347	0.10%
Breville Group Ltd.	659	12,245	0.04%	GQG Partners, Inc. Class CDI	3,245	3,775	0.01%
Brickworks Ltd.	273	5,208	0.02%	GrainCorp Ltd. Class A	1,061	5,278	0.02%
Bubs Australia Ltd.	2,582	229	0.00%	Growthpoint Properties Australia Ltd. REIT	1,715	2,727	0.01%
BWP Trust REIT	2,385	5,745	0.02%	GUD Holdings Ltd.	613	5,019	0.02%
Calix Ltd.	653	1,528	0.01%	GWA Group Ltd.	1,116	1,706	0.01%
Capricorn Metals Ltd.	1,305	4,194	0.01%	Hansen Technologies Ltd.	707	2,456	0.01%
CAR Group Ltd.	1,706	36,250	0.12%	Harvey Norman Holdings Ltd.	2,763	7,918	0.03%
Cedar Woods Properties Ltd.	282	960	0.00%	Healius Ltd.	2,906	3,242	0.01%
Centuria Capital Group	2,988	3,578	0.01%	HealthCo REIT	2,211	2,218	0.01%
Centuria Industrial REIT	2,498	5,540	0.02%	Helia Group Ltd.	1,431	4,248	0.01%
Centuria Office REIT	2,638	2,412	0.01%	HMC Capital Ltd. REIT	1,194	5,019	0.02%
Cettire Ltd.	834	1,650	0.01%	HomeCo Daily Needs REIT	7,988	6,650	0.02%
Chalice Mining Ltd.	1,384	1,601	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Hotel Property Investments Ltd. REIT	842	1,649	0.01%	Novonix Ltd.	1,237	620	0.00%
HUB24 Ltd.	264	6,483	0.02%	NRW Holdings Ltd.	1,820	3,701	0.01%
Humm Group Ltd.	1,953	660	0.00%	Nufarm Ltd.	1,799	6,408	0.02%
IDP Education Ltd.	1,327	18,137	0.06%	Nuix Ltd.	913	1,181	0.00%
IGO Ltd.	2,850	17,600	0.06%	OFX Group Ltd.	917	942	0.00%
Iluka Resources Ltd.	1,929	8,687	0.03%	Omni Bridgeway Ltd.	1,068	987	0.00%
Imdex Ltd.	2,059	2,648	0.01%	oOh!media Ltd.	1,828	2,064	0.01%
Imugene Ltd.	25,463	1,911	0.01%	Opthea Ltd.	2,910	1,132	0.00%
Incitec Pivot Ltd.	9,360	18,139	0.06%	Opthea Ltd. - Warrants 31/8/2025	2	—	0.00%
Infomedia Ltd.	1,523	1,497	0.00%	Orica Ltd.	2,159	23,483	0.08%
Ingenia Communities Group REIT	1,802	5,472	0.02%	Orora Ltd.	6,272	11,127	0.04%
Inghams Group Ltd.	1,665	4,499	0.01%	Pact Group Holdings Ltd.	1,130	659	0.00%
Insignia Financial Ltd.	3,332	5,320	0.02%	Paradigm Biopharmaceuticals Ltd.	909	242	0.00%
Insurance Australia Group Ltd.	11,579	44,719	0.14%	Paradigm Biopharmaceuticals Ltd. - Warrants 30/11/2024	57	3	0.00%
Integral Diagnostics Ltd.	731	950	0.00%	Perenti Ltd.	3,864	2,742	0.01%
ioneer Ltd.	9,295	951	0.00%	Perpetual Ltd.	522	9,076	0.03%
IPH Ltd.	727	3,180	0.01%	Perseus Mining Ltd.	6,252	7,892	0.03%
IRESS Ltd.	915	5,088	0.02%	PEXA Group Ltd.	634	4,802	0.02%
James Hardie Industries plc Class CDI	2,078	80,098	0.26%	Pilbara Minerals Ltd.	13,593	36,637	0.12%
JB Hi-Fi Ltd.	526	19,033	0.06%	Pinnacle Investment Management Group Ltd.	397	2,731	0.01%
Jervois Global Ltd.	14,928	448	0.00%	Platinum Asset Management Ltd.	2,290	2,078	0.01%
Johns Lyng Group Ltd.	908	3,792	0.01%	PolyNovo Ltd.	2,587	2,921	0.01%
Judo Capital Holdings Ltd.	2,351	1,604	0.01%	Praemium Ltd.	2,241	596	0.00%
Jupiter Mines Ltd.	4,456	502	0.00%	Premier Investments Ltd.	382	7,192	0.02%
Kelsian Group Ltd.	978	4,671	0.02%	Pro Medicus Ltd.	238	15,563	0.05%
Kogan.com Ltd.	294	1,049	0.00%	PWR Holdings Ltd.	276	1,838	0.01%
Lake Resources NL	4,927	437	0.00%	Qantas Airways Ltd.	3,905	14,309	0.05%
Latin Resources Ltd.	9,355	1,819	0.01%	QBE Insurance Group Ltd.	7,046	71,204	0.23%
Lendlease Corp., Ltd.	3,193	16,275	0.05%	Qube Holdings Ltd.	8,132	17,978	0.06%
Leo Lithium Ltd.	3,306	1,139	0.00%	Ramelius Resources Ltd.	5,417	6,228	0.02%
Life360, Inc. Class CDI	862	4,447	0.01%	Ramsay Health Care Ltd.	838	30,083	0.10%
Lifestyle Communities Ltd.	458	5,703	0.02%	REA Group Ltd.	239	29,542	0.10%
Link Administration Holdings Ltd.	2,645	3,935	0.01%	Red 5 Ltd.	14,295	3,024	0.01%
Liontown Resources Ltd.	7,047	7,934	0.03%	Reece Ltd.	976	14,911	0.05%
Lovisa Holdings Ltd.	278	4,642	0.02%	Region RE Ltd. REIT	5,510	8,497	0.03%
Lynas Rare Earths Ltd.	4,443	21,707	0.07%	Regis Healthcare Ltd.	612	1,357	0.00%
Macquarie Group Ltd.	1,708	214,012	0.69%	Regis Resources Ltd.	3,444	5,123	0.02%
Macquarie Technology Group Ltd.	66	3,087	0.01%	Reliance Worldwide Corp., Ltd.	3,629	10,970	0.04%
Magellan Financial Group Ltd.	707	4,477	0.01%	Resolute Mining Ltd.	10,540	3,200	0.01%
Mayne Pharma Group Ltd.	347	1,456	0.00%	Rural Funds Group REIT	1,877	2,715	0.01%
McMillan Shakespeare Ltd.	255	2,777	0.01%	Sandfire Resources Ltd.	2,076	10,398	0.03%
Medibank Pvt Ltd.	12,987	31,548	0.10%	Sayona Mining Ltd.	30,935	1,499	0.00%
Megaport Ltd.	729	4,576	0.01%	Scentre Group REIT	24,834	50,667	0.16%
Mesoblast Ltd.	3,391	717	0.00%	Seek Ltd.	1,675	30,551	0.10%
Mineral Resources Ltd.	811	38,737	0.13%	Select Harvests Ltd.	466	922	0.00%
Mirvac Group REIT	19,049	27,166	0.09%	Service Stream Ltd.	2,337	1,499	0.01%
Monadelphous Group Ltd.	444	4,496	0.01%	Seven West Media Ltd.	4,529	834	0.00%
Mount Gibson Iron Ltd.	3,348	1,256	0.00%	SG Fleet Group Ltd.	356	571	0.00%
Myer Holdings Ltd.	3,029	1,240	0.00%	Sigma Healthcare Ltd.	5,292	3,629	0.01%
MyState Ltd.	435	932	0.00%	Sigma Healthcare Ltd. - Rights Issue 19/1/2024	1,856	—	0.00%
Nanosonics Ltd.	1,219	3,660	0.01%	Silver Lake Resources Ltd.	4,387	3,562	0.01%
National Australia Bank Ltd.	14,788	309,781	1.00%	Sims Ltd.	734	7,793	0.03%
National Storage REIT	5,753	9,029	0.03%	SiteMinder Ltd.	888	3,108	0.01%
Navigator Global Investments Ltd.	986	854	0.00%	SmartGroup Corp., Ltd.	350	2,083	0.01%
Neometals Ltd.	2,354	337	0.00%	Solvar Ltd.	742	668	0.00%
Netwealth Group Ltd.	419	4,403	0.01%	Sonic Healthcare Ltd.	2,124	46,494	0.15%
Neuren Pharmaceuticals Ltd.	525	8,945	0.03%	Southern Cross Media Group Ltd.	902	612	0.00%
NEXTDC Ltd.	2,448	22,935	0.07%	St Barbara Ltd.	2,290	328	0.00%
nib holdings Ltd.	2,230	11,245	0.04%	Steadfast Group Ltd.	4,925	19,559	0.06%
Nick Scali Ltd.	205	1,723	0.01%	Stockland REIT	11,454	34,780	0.11%
Nickel Industries Ltd.	12,599	5,975	0.02%	Suncorp Group Ltd.	5,990	56,609	0.18%
Nine Entertainment Co. Holdings Ltd.	6,837	9,424	0.03%	Super Retail Group Ltd.	753	8,103	0.03%
Northern Star Resources Ltd.	5,320	49,551	0.16%	Superloop Ltd.	1,739	795	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Syrah Resources Ltd.	2,740	1,206	0.00%	Guotai Junan International Holdings Ltd.	9,000	692	0.00%
Technology One Ltd.	1,282	13,445	0.04%	Haitong International Securities Group Ltd.	15,700	3,036	0.01%
Telix Pharmaceuticals Ltd.	815	5,606	0.02%	Hang Lung Group Ltd.	4,000	5,450	0.02%
Telstra Group Ltd.	19,207	51,899	0.17%	Hang Lung Properties Ltd.	9,000	12,540	0.04%
Temple & Webster Group Ltd.	572	3,403	0.01%	Hang Seng Bank Ltd.	3,400	39,645	0.13%
Tietto Minerals Ltd.	3,901	1,624	0.01%	Henderson Land Development Co., Ltd.	6,000	18,480	0.06%
TPG Telecom Ltd.	1,748	6,178	0.02%	HKBN Ltd.	3,000	1,341	0.00%
Transurban Group	14,594	136,527	0.44%	Hong Kong Exchanges & Clearing Ltd.	5,957	204,452	0.66%
Tyro Payments Ltd.	1,370	1,033	0.00%	Hong Kong Technology Venture Co., Ltd.	2,000	679	0.00%
Vicinity Ltd. REIT	18,256	25,412	0.08%	Hongkong Land Holdings Ltd.	5,100	17,748	0.06%
Vulcan Energy Resources Ltd.	406	790	0.00%	Hutchison Telecommunications Hong Kong Holdings Ltd.	4,000	548	0.00%
Vulcan Steel Ltd.	373	1,947	0.01%	HUTCHMED China Ltd.	2,500	9,189	0.03%
Waypoint Ltd. REIT	3,224	5,368	0.02%	Hysan Development Co., Ltd.	3,000	5,955	0.02%
Webjet Ltd.	1,732	8,675	0.03%	IGG, Inc.	4,000	1,660	0.01%
Weebit Nano Ltd.	730	2,127	0.01%	IMAX China Holding, Inc.	300	257	0.00%
Wesfarmers Ltd.	5,339	207,801	0.67%	Jacobio Pharmaceuticals Group Co., Ltd.	1,500	695	0.00%
West African Resources Ltd.	5,120	3,301	0.01%	Jinchuan Group International Resources Co., Ltd.	20,000	1,665	0.01%
Westgold Resources Ltd.	1,633	2,429	0.01%	Johnson Electric Holdings Ltd.	1,500	2,382	0.01%
Westpac Banking Corp.	16,445	256,967	0.83%	JS Global Lifestyle Co., Ltd.	4,500	893	0.00%
WiseTech Global Ltd.	764	39,292	0.13%	K Wah International Holdings Ltd.	5,000	1,249	0.00%
Woolworths Group Ltd.	5,741	145,726	0.47%	Kerry Logistics Network Ltd.	1,000	1,053	0.00%
Xero Ltd.	605	46,360	0.15%	Kerry Properties Ltd.	3,000	5,486	0.02%
Zip Co., Ltd.	3,007	1,303	0.00%	Kingkey Financial International Holdings Ltd.	10,000	640	0.00%
		5,248,470	16.99%	Lenovo Group Ltd.	36,000	50,345	0.16%
Hong Kong 4.92% (30 June 2023: 5.65%)				Link REIT	12,060	67,725	0.22%
AAC Technologies Holdings, Inc.	3,000	8,913	0.03%	LK Technology Holdings Ltd.	2,500	1,614	0.01%
AIA Group Ltd.	54,200	472,343	1.53%	L'Occitane International SA	1,750	4,998	0.02%
Apollo Future Mobility Group Ltd.	600	61	0.00%	Luk Fook Holdings International Ltd.	2,000	5,366	0.02%
Asia Cement China Holdings Corp.	2,000	625	0.00%	Man Wah Holdings Ltd.	7,600	5,207	0.02%
ASMPT Ltd.	1,500	14,311	0.05%	MMG Ltd.	12,000	3,550	0.01%
Bank of East Asia Ltd.	4,600	5,679	0.02%	MTR Corp., Ltd.	7,000	27,163	0.09%
Beijing Tong Ren Tang Chinese Medicine Co., Ltd.	1,000	1,555	0.01%	Nexteer Automotive Group Ltd.	4,000	2,525	0.01%
BOC Aviation Ltd.	1,000	7,645	0.03%	Orient Overseas International Ltd.	791	11,042	0.04%
BOC Hong Kong Holdings Ltd.	17,000	46,155	0.15%	Pacific Basin Shipping Ltd.	22,000	7,241	0.02%
Cafe de Coral Holdings Ltd.	2,000	2,308	0.01%	PCCW Ltd.	19,000	10,122	0.03%
Cathay Pacific Airways Ltd.	5,000	5,225	0.02%	Powerlong Real Estate Holdings Ltd.	6,000	561	0.00%
Champion REIT	8,000	2,510	0.01%	PRADA SpA	2,400	13,723	0.04%
China Travel International Investment Hong Kong Ltd.	10,000	1,716	0.01%	Prosperity REIT	5,000	890	0.00%
Chow Sang Sang Holdings International Ltd.	1,000	1,150	0.00%	Realord Group Holdings Ltd.	2,000	1,404	0.01%
Chow Tai Fook Jewellery Group Ltd.	8,400	12,500	0.04%	Sa Sa International Holdings Ltd.	4,000	517	0.00%
CITIC Telecom International Holdings Ltd.	6,000	2,520	0.01%	Samsonite International SA	6,000	19,786	0.06%
C-Mer Eye Care Holdings Ltd.	2,000	881	0.00%	Shangri-La Asia Ltd.	6,000	4,119	0.01%
Cowell e Holdings, Inc.	2,000	5,904	0.02%	Shun Tak Holdings Ltd.	6,000	776	0.00%
Dah Sing Banking Group Ltd.	1,600	1,033	0.00%	Singamas Container Holdings Ltd.	6,000	400	0.00%
Dah Sing Financial Holdings Ltd.	800	1,639	0.01%	Sino Land Co., Ltd.	16,000	17,396	0.06%
DFI Retail Group Holdings Ltd.	1,300	3,120	0.01%	Sirnaomics Ltd.	300	1,375	0.01%
EC Healthcare	2,000	446	0.00%	SITC International Holdings Co., Ltd.	6,000	10,358	0.03%
Esprit Holdings Ltd.	10,000	519	0.00%	SmarTone Telecommunications Holdings Ltd.	1,500	780	0.00%
ESR Group Ltd.	13,400	18,534	0.06%	Stella International Holdings Ltd.	2,000	2,359	0.01%
Everest Medicines Ltd.	500	1,338	0.00%	Sun Hung Kai & Co., Ltd.	2,000	625	0.00%
Far East Consortium International Ltd.	8,000	1,424	0.01%	Sun Hung Kai Properties Ltd.	6,650	71,920	0.23%
First Pacific Co., Ltd.	10,000	3,983	0.01%				
FIT Hon Teng Ltd.	4,000	604	0.00%				
Fortune REIT	6,000	3,811	0.01%				
Fosun Tourism Group	800	593	0.00%				
Frontage Holdings Corp.	2,000	594	0.00%				
Giordano International Ltd.	6,000	2,029	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
SUNeVision Holdings Ltd.	2,000	791	0.00%	Alconix Corp.	100	943	0.00%
Sunlight REIT	5,000	1,396	0.01%	Alfresa Holdings Corp.	744	12,647	0.04%
Swire Pacific Ltd. Class A	2,500	21,163	0.07%	Alpen Co., Ltd.	100	1,377	0.00%
Swire Pacific Ltd. Class B	2,500	3,272	0.01%	Alpha Systems, Inc.	25	537	0.00%
Swire Properties Ltd.	4,800	9,712	0.03%	Alps Alpine Co., Ltd.	900	7,843	0.03%
Techtronic Industries Co., Ltd.	6,100	72,690	0.24%	Altech Corp.	100	1,888	0.01%
Television Broadcasts Ltd.	1,400	567	0.00%	Amada Co., Ltd.	1,400	14,598	0.05%
Texhong International Group Ltd.	1,000	561	0.00%	Amano Corp.	300	7,112	0.02%
Texwinca Holdings Ltd.	2,000	246	0.00%	Amvis Holdings, Inc.	200	4,263	0.01%
Theme International Holdings Ltd.	20,000	1,229	0.00%	ANA Holdings, Inc.	768	16,670	0.05%
Truly International Holdings Ltd.	8,000	820	0.00%	Anest Iwata Corp.	100	787	0.00%
United Laboratories International Holdings Ltd.	4,000	3,591	0.01%	Anicom Holdings, Inc.	300	1,155	0.00%
Value Partners Group Ltd.	4,000	1,096	0.00%	Anritsu Corp.	600	5,790	0.02%
Vitasoy International Holdings Ltd.	4,000	3,985	0.01%	AOKI Holdings, Inc.	200	1,619	0.01%
Vobile Group Ltd.	8,000	2,469	0.01%	Aoyama Trading Co., Ltd.	200	2,104	0.01%
VSTEC Holdings Ltd.	4,000	2,254	0.01%	Aozora Bank Ltd.	600	13,036	0.04%
VTech Holdings Ltd.	700	4,227	0.01%	Appier Group, Inc.	400	5,249	0.02%
WH Group Ltd.	36,500	23,559	0.08%	Arakawa Chemical Industries Ltd.	100	719	0.00%
Wharf Holdings Ltd.	5,000	16,104	0.05%	Arata Corp.	74	1,632	0.01%
Wharf Real Estate Investment Co., Ltd.	7,449	25,184	0.08%	ARCLANDS Corp.	200	2,383	0.01%
Xinyi Glass Holdings Ltd.	10,000	11,218	0.04%	Arcs Co., Ltd.	138	2,723	0.01%
Yue Yuen Industrial Holdings Ltd.	3,000	3,319	0.01%	ARE Holdings, Inc.	340	4,705	0.02%
		1,520,743	4.92%	Argo Graphics, Inc.	100	2,600	0.01%
Japan 58.88% (30 June 2023: 57.57%)				Ariake Japan Co., Ltd.	100	3,295	0.01%
77 Bank Ltd.	332	8,195	0.03%	Arisawa Manufacturing Co., Ltd.	100	745	0.00%
Abalance Corp.	100	2,330	0.01%	Artnature, Inc.	100	568	0.00%
ABC-Mart, Inc.	400	6,994	0.02%	As One Corp.	100	3,972	0.01%
Achilles Corp.	100	1,094	0.00%	Asahi Co., Ltd.	100	899	0.00%
Acom Co., Ltd.	1,600	3,998	0.01%	Asahi Diamond Industrial Co., Ltd.	200	1,196	0.00%
Activia Properties, Inc. REIT	3	8,267	0.03%	Asahi Intecc Co., Ltd.	900	18,312	0.06%
Adastria Co., Ltd.	128	3,155	0.01%	Asahi Kasei Corp.	5,850	43,114	0.14%
ADEKA Corp.	442	8,998	0.03%	ASAHI YUKIZAI Corp.	100	2,692	0.01%
Advan Group Co., Ltd.	100	760	0.00%	Asanuma Corp.	25	684	0.00%
Advance Logistics Investment Corp. REIT	3	2,698	0.01%	Asics Corp.	800	25,070	0.08%
Advance Residence Investment Corp. REIT	6	13,449	0.04%	ASKA Pharmaceutical Holdings Co., Ltd.	100	1,265	0.00%
Advantest Corp.	3,500	119,091	0.39%	ASKUL Corp.	200	3,050	0.01%
Aeon Co., Ltd.	3,345	74,763	0.24%	Astellas Pharma, Inc.	8,500	101,653	0.33%
Aeon Delight Co., Ltd.	100	2,525	0.01%	Atrae, Inc.	100	522	0.00%
Aeon Fantasy Co., Ltd.	100	1,857	0.01%	Autobacs Seven Co., Ltd.	200	2,213	0.01%
AEON Financial Service Co., Ltd.	500	4,486	0.01%	Avant Group Corp.	100	1,009	0.00%
Aeon Hokkaido Corp.	200	1,314	0.00%	Avex, Inc.	200	1,941	0.01%
AEON Investment Corp. REIT	9	9,027	0.03%	Awa Bank Ltd.	200	3,345	0.01%
Aeon Mall Co., Ltd.	600	7,541	0.02%	Axial Retailing, Inc.	33	973	0.00%
Ai Holdings Corp.	200	3,318	0.01%	Azbil Corp.	588	19,461	0.06%
Aica Kogyo Co., Ltd.	231	5,591	0.02%	AZ-COM MARUWA Holdings, Inc.	200	2,169	0.01%
Aichi Corp.	100	772	0.00%	Bandai Namco Holdings, Inc.	2,800	56,137	0.18%
Aichi Financial Group, Inc.	200	3,269	0.01%	Bando Chemical Industries Ltd.	200	2,200	0.01%
Aichi Steel Corp.	100	2,252	0.01%	Bank of Iwate Ltd.	100	1,774	0.01%
Aida Engineering Ltd.	300	1,756	0.01%	Bank of Nagoya Ltd.	75	2,894	0.01%
Aiful Corp.	1,200	3,234	0.01%	Bank of Saga Ltd.	100	1,312	0.00%
Ain Holdings, Inc.	100	3,173	0.01%	Bank of the Ryukyus Ltd.	200	1,569	0.01%
Aiphone Co., Ltd.	100	1,919	0.01%	Base Co., Ltd.	100	2,617	0.01%
Air Water, Inc.	800	10,932	0.04%	BayCurrent Consulting, Inc.	638	22,406	0.07%
Airport Facilities Co., Ltd.	100	418	0.00%	Belc Co., Ltd.	38	1,685	0.01%
Airtrip Corp.	70	920	0.00%	Bell System24 Holdings, Inc.	200	2,483	0.01%
Aisan Industry Co., Ltd.	100	835	0.00%	Belluna Co., Ltd.	200	882	0.00%
Aisin Corp.	835	29,217	0.09%	Benefit One, Inc.	300	4,517	0.01%
Ajinomoto Co., Inc.	2,422	93,458	0.30%	Benesse Holdings, Inc.	300	5,548	0.02%
Akebono Brake Industry Co., Ltd.	200	159	0.00%	Bic Camera, Inc.	700	6,673	0.02%
Akita Bank Ltd.	100	1,348	0.00%	BIPROGY, Inc.	300	9,395	0.03%
				BML, Inc.	100	2,128	0.01%
				BrainPad, Inc.	84	658	0.00%
				Bridgestone Corp.	2,659	110,147	0.36%
				Broadleaf Co., Ltd.	300	1,228	0.00%
				Brother Industries Ltd.	1,084	17,304	0.06%
				Bunka Shutter Co., Ltd.	200	1,989	0.01%

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C Uyemura & Co., Ltd.	52	4,079	0.01%	Dainichiseika Color & Chemicals Manufacturing Co., Ltd.	100	1,792	0.01%
Calbee, Inc.	337	6,773	0.02%	Daio Paper Corp.	400	3,186	0.01%
Canon Electronics, Inc.	100	1,450	0.00%	Daiseki Co., Ltd.	179	4,971	0.02%
Canon Marketing Japan, Inc.	200	6,066	0.02%	Daishi Hokuetsu Financial Group, Inc.	200	5,440	0.02%
Canon, Inc.	4,400	112,981	0.37%	Daito Pharmaceutical Co., Ltd.	110	1,486	0.01%
Capcom Co., Ltd.	840	27,146	0.09%	Daito Trust Construction Co., Ltd.	307	35,604	0.12%
Carta Holdings, Inc.	100	947	0.00%	Daiwa House Industry Co., Ltd.	3,000	90,906	0.29%
Casio Computer Co., Ltd.	1,000	8,679	0.03%	Daiwa House Investment Corp. REIT Class A	10	17,854	0.06%
Central Glass Co., Ltd.	100	1,890	0.01%	Daiwa Industries Ltd.	100	1,071	0.00%
Central Japan Railway Co.	4,215	107,154	0.35%	Daiwa Office Investment Corp. REIT Class A	1	4,717	0.02%
Change Holdings, Inc.	200	2,014	0.01%	Daiwa Securities Group, Inc.	6,700	45,105	0.15%
Chiba Bank Ltd.	2,815	20,337	0.07%	Daiwa Securities Living Investments Corp. REIT Class A	10	7,398	0.02%
Chilled & Frozen Logistics Holdings Co., Ltd.	100	1,026	0.00%	Daiwabo Holdings Co., Ltd.	400	8,759	0.03%
Chiyoda Co., Ltd.	100	610	0.00%	DCM Holdings Co., Ltd.	400	3,669	0.01%
Chiyoda Integre Co., Ltd.	100	1,985	0.01%	Demae-Can Co., Ltd.	300	1,068	0.00%
Chofu Seisakusho Co., Ltd.	100	1,443	0.00%	DeNA Co., Ltd.	400	3,907	0.01%
Chubu Shiryō Co., Ltd.	100	777	0.00%	Denka Co., Ltd.	400	7,082	0.02%
Chubu Steel Plate Co., Ltd.	100	1,649	0.01%	Denso Corp.	9,695	146,271	0.47%
Chudenko Corp.	100	1,829	0.01%	Dentsu Group, Inc.	1,000	25,663	0.08%
Chugai Pharmaceutical Co., Ltd.	3,100	117,465	0.38%	Denyo Co., Ltd.	54	889	0.00%
Chugin Financial Group, Inc.	800	5,683	0.02%	Descente Ltd.	233	6,148	0.02%
Chugoku Marine Paints Ltd.	200	2,352	0.01%	Dexerials Corp.	200	5,853	0.02%
Chuo Spring Co., Ltd.	100	492	0.00%	DIC Corp.	400	7,864	0.03%
CI Takiron Corp.	200	931	0.00%	Digital Arts, Inc.	29	1,055	0.00%
Citizen Watch Co., Ltd.	900	5,369	0.02%	Digital Garage, Inc.	200	5,199	0.02%
CKD Corp.	300	5,405	0.02%	Digital Holdings, Inc.	100	888	0.00%
Cleanup Corp.	100	486	0.00%	dip Corp.	100	2,277	0.01%
CMK Corp.	200	1,177	0.00%	Direct Marketing MiX, Inc.	100	314	0.00%
Coca-Cola Bottlers Japan Holdings, Inc.	700	10,052	0.03%	Disco Corp.	393	97,511	0.32%
COLOPL, Inc.	200	838	0.00%	DKK Co., Ltd.	46	725	0.00%
Comforia Residential, Inc. REIT	3	6,746	0.02%	DMG Mori Co., Ltd.	443	8,486	0.03%
Computer Engineering & Consulting Ltd.	100	1,111	0.00%	Doshisha Co., Ltd.	100	1,478	0.01%
COMSYS Holdings Corp.	500	11,030	0.04%	Doutor Nichires Holdings Co., Ltd.	100	1,546	0.01%
Comture Corp.	100	1,312	0.00%	Dowa Holdings Co., Ltd.	200	7,309	0.02%
Concordia Financial Group Ltd.	5,100	23,319	0.08%	DTS Corp.	123	3,075	0.01%
COOKPAD, Inc.	100	84	0.00%	Duskin Co., Ltd.	200	4,754	0.02%
Corona Corp. Class A	100	676	0.00%	DyDo Group Holdings, Inc.	19	788	0.00%
Cosel Co., Ltd.	100	975	0.00%	Earth Corp.	100	3,242	0.01%
Cosmos Pharmaceutical Corp.	79	9,126	0.03%	East Japan Railway Co.	1,700	98,023	0.32%
CRE Logistics, Inc. REIT	3	3,305	0.01%	Ebase Co., Ltd.	100	555	0.00%
Create SD Holdings Co., Ltd.	100	2,174	0.01%	EDION Corp.	400	4,460	0.01%
Credit Saison Co., Ltd.	800	14,751	0.05%	eGuarantee, Inc.	200	2,905	0.01%
CTI Engineering Co., Ltd.	100	3,731	0.01%	Ehime Bank Ltd.	200	1,430	0.00%
CTS Co., Ltd.	100	461	0.00%	Eiken Chemical Co., Ltd.	200	2,424	0.01%
Curves Holdings Co., Ltd.	300	1,387	0.00%	Eisai Co., Ltd.	1,249	62,477	0.20%
CyberAgent, Inc.	1,900	11,929	0.04%	Elan Corp.	100	792	0.00%
Cybozu, Inc.	100	1,546	0.01%	Elecom Co., Ltd.	200	2,491	0.01%
Dai Nippon Printing Co., Ltd.	1,147	33,951	0.11%	Elematec Corp.	51	634	0.00%
Dai Nippon Toryo Co., Ltd.	100	723	0.00%	EM Systems Co., Ltd.	200	989	0.00%
Daicel Corp.	1,100	10,658	0.03%	Enigma, Inc.	100	260	0.00%
Dai-Dan Co., Ltd.	200	2,022	0.01%	en-japan, Inc.	100	1,933	0.01%
Daido Metal Co., Ltd.	200	780	0.00%	eRex Co., Ltd.	200	1,108	0.00%
Daiei Kankyo Co., Ltd.	200	3,537	0.01%	ESCON Japan Investment Corp. REIT	1	826	0.00%
Daifuku Co., Ltd.	1,353	27,376	0.09%	ES-Con Japan Ltd.	200	1,321	0.00%
Daihen Corp.	100	4,575	0.02%	ESPEC Corp.	100	1,673	0.01%
Daiichi Jitsugyo Co., Ltd.	142	1,979	0.01%	euglena Co., Ltd.	400	1,978	0.01%
Dai-ichi Life Holdings, Inc.	4,400	93,381	0.30%	Exedy Corp.	100	1,840	0.01%
Daiichi Sankyo Co., Ltd.	8,850	243,064	0.79%	EXEO Group, Inc.	428	9,518	0.03%
Daiichikoshō Co., Ltd.	400	5,920	0.02%	Ezaki Glico Co., Ltd.	200	5,923	0.02%
Daiki Aluminium Industry Co., Ltd.	100	837	0.00%	FAN Communications, Inc.	100	281	0.00%
Daikokutenbussan Co., Ltd.	22	1,175	0.00%				
Daikyonishikawa Corp.	200	970	0.00%				

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Fancl Corp.	338	5,684	0.02%	Goldcrest Co., Ltd.	100	1,568	0.01%
FANUC Corp.	4,525	133,105	0.43%	Goldwin, Inc.	160	11,502	0.04%
Fast Retailing Co., Ltd.	737	182,917	0.59%	Gree, Inc.	300	1,213	0.00%
FCC Co., Ltd.	200	2,468	0.01%	gremz, Inc.	100	1,490	0.01%
FDK Corp.	100	497	0.00%	GS Yuasa Corp.	400	5,632	0.02%
Feed One Co., Ltd.	100	578	0.00%	G-Tekt Corp.	100	1,217	0.00%
Ferrotec Holdings Corp.	200	3,771	0.01%	GungHo Online Entertainment, Inc.	146	2,435	0.01%
Fibergate, Inc.	51	334	0.00%	Gunma Bank Ltd.	1,800	8,810	0.03%
FIDEA Holdings Co., Ltd.	100	1,071	0.00%	Gunosy, Inc.	100	548	0.00%
Financial Partners Group Co., Ltd.	300	3,579	0.01%	Gunze Ltd.	61	2,163	0.01%
Fixstars Corp.	100	916	0.00%	Gurunavi, Inc.	100	194	0.00%
FP Corp.	200	4,215	0.01%	H.U. Group Holdings, Inc.	200	3,779	0.01%
France Bed Holdings Co., Ltd.	100	948	0.00%	H2O Retailing Corp.	400	4,333	0.01%
Frontier Real Estate Investment Corp. REIT	2	6,143	0.02%	Hachijuni Bank Ltd.	2,000	11,146	0.04%
Fudo Tetra Corp.	100	1,604	0.01%	Hakuhodo DY Holdings, Inc.	1,100	8,431	0.03%
Fuji Co., Ltd.	200	2,722	0.01%	Halows Co., Ltd.	34	1,035	0.00%
Fuji Corp.	400	6,880	0.02%	Hamakyorex Co., Ltd.	100	2,820	0.01%
Fuji Kyuko Co., Ltd.	200	5,987	0.02%	Hamamatsu Photonics KK	578	23,779	0.08%
Fuji Media Holdings, Inc.	200	2,225	0.01%	Hankyu Hanshin Holdings, Inc.	977	31,109	0.10%
Fuji Oil Holdings, Inc.	200	3,444	0.01%	Hankyu Hanshin, Inc. REIT Class A	3	2,958	0.01%
Fuji Pharma Co., Ltd.	100	1,233	0.00%	Hanwa Co., Ltd.	200	7,086	0.02%
Fuji Seal International, Inc.	200	2,432	0.01%	Happinet Corp.	100	1,963	0.01%
Fuji Soft, Inc.	200	8,384	0.03%	Harmonic Drive Systems, Inc.	200	5,902	0.02%
Fujibo Holdings, Inc.	100	2,663	0.01%	Haseko Corp.	1,200	15,594	0.05%
Fujicco Co., Ltd.	100	1,376	0.00%	Hazama Ando Corp.	700	5,541	0.02%
FUJIFILM Holdings Corp.	1,700	102,171	0.33%	Health Care & Medical Investment Corp. REIT	2	1,983	0.01%
Fujikura Ltd.	1,200	9,231	0.03%	Heiwa Real Estate Co., Ltd.	146	3,904	0.01%
Fujimi, Inc.	300	6,671	0.02%	Heiwa Real Estate, Inc. REIT	5	4,774	0.02%
Fujimori Kogyo Co., Ltd.	100	2,681	0.01%	Heiwado Co., Ltd.	100	1,513	0.01%
Fujita Kanko, Inc.	50	2,092	0.01%	Hibiya Engineering Ltd.	100	1,751	0.01%
Fujitec Co., Ltd.	400	10,146	0.03%	Hikari Tsushin, Inc.	107	17,745	0.06%
Fujitsu General Ltd.	300	4,933	0.02%	HI-LEX Corp.	100	964	0.00%
Fujitsu Ltd.	845	127,517	0.41%	Hino Motors Ltd.	1,300	4,273	0.01%
Fujiya Co., Ltd.	42	725	0.00%	Hioki EE Corp.	44	1,972	0.01%
Fukuda Corp.	20	714	0.00%	Hirata Corp.	26	1,160	0.00%
Fukui Bank Ltd.	100	1,169	0.00%	Hirogin Holdings, Inc.	1,300	8,324	0.03%
Fukuoka Corp. REIT	4	4,860	0.02%	Hirose Electric Co., Ltd.	160	18,119	0.06%
Fukuoka Financial Group, Inc.	800	18,879	0.06%	HIS Co., Ltd.	200	2,583	0.01%
Fukushima Galilei Co., Ltd.	51	1,765	0.01%	Hisaka Works Ltd.	100	655	0.00%
Fukuyama Transporting Co., Ltd.	100	2,876	0.01%	Hisamitsu Pharmaceutical Co., Inc.	336	10,274	0.03%
FULLCAST Holdings Co., Ltd.	100	1,300	0.00%	Hochiki Corp.	100	1,239	0.00%
Funai Soken Holdings, Inc.	143	2,601	0.01%	Hogy Medical Co., Ltd.	100	2,564	0.01%
Furukawa Co., Ltd.	100	1,353	0.00%	Hokkan Holdings Ltd.	100	1,153	0.00%
Furukawa Electric Co., Ltd.	300	4,718	0.02%	Hokkoku Financial Holdings, Inc.	79	2,589	0.01%
Furuno Electric Co., Ltd.	100	1,315	0.00%	Hokuetsu Corp.	600	6,031	0.02%
Furuya Metal Co., Ltd.	19	1,287	0.00%	Hokuhoku Financial Group, Inc.	600	6,484	0.02%
Fuso Chemical Co., Ltd.	100	2,961	0.01%	Hokuto Corp.	100	1,231	0.00%
Futaba Corp.	100	372	0.00%	Honda Motor Co., Ltd.	22,872	237,838	0.77%
Futaba Industrial Co., Ltd.	200	1,149	0.00%	Honeys Holdings Co., Ltd.	61	755	0.00%
Future Corp.	200	2,504	0.01%	Hoosiers Holdings Co., Ltd.	100	755	0.00%
Fuyo General Lease Co., Ltd.	105	9,120	0.03%	Hoshino Resorts, Inc. REIT	1	4,015	0.01%
G-7 Holdings, Inc.	100	850	0.00%	Hoshizaki Corp.	505	18,487	0.06%
Gakken Holdings Co., Ltd.	100	700	0.00%	Hosiden Corp.	200	2,440	0.01%
Gecoss Corp.	100	751	0.00%	Hosokawa Micron Corp.	100	2,798	0.01%
Genky DrugStores Co., Ltd.	43	1,665	0.01%	House Foods Group, Inc.	300	6,629	0.02%
Geo Holdings Corp.	100	1,505	0.01%	Hoya Corp.	1,619	202,404	0.66%
giftee, Inc.	100	1,288	0.00%	Hulic Co., Ltd.	1,900	19,899	0.06%
Giken Ltd.	100	1,284	0.00%	Hulic, Inc. REIT	6	6,350	0.02%
Global One Real Estate Investment Corp. REIT	5	3,884	0.01%	Hyakugo Bank Ltd.	900	3,409	0.01%
GLOBERIDE, Inc.	100	1,424	0.00%	Hyakujushi Bank Ltd.	100	1,707	0.01%
Glory Ltd.	200	3,819	0.01%	Ibiden Co., Ltd.	500	27,717	0.09%
GLP J REIT	22	21,925	0.07%	Ichibanya Co., Ltd.	100	3,745	0.01%
GMO Financial Holdings, Inc.	200	1,068	0.00%	Ichigo Office Investment Corp. REIT	5	2,926	0.01%
GMO internet group, Inc.	300	5,454	0.02%	Ichigo, Inc.	800	1,918	0.01%
GMO Payment Gateway, Inc.	200	13,900	0.05%				
Godou Steel Ltd.	100	3,270	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Ichikoh Industries Ltd.	200	718	0.00%	Japan Pulp & Paper Co., Ltd.	51	1,802	0.01%
Ichiyoshi Securities Co., Ltd.	100	501	0.00%	Japan Real Estate Investment Corp. REIT	6	24,855	0.08%
Idec Corp.	100	2,036	0.01%	Japan Securities Finance Co., Ltd.	400	4,398	0.01%
IDOM, Inc.	200	1,376	0.00%	Japan Transcity Corp.	200	871	0.00%
Iida Group Holdings Co., Ltd.	600	8,986	0.03%	Japan Wool Textile Co., Ltd.	300	2,856	0.01%
Iino Kaiun Kaisha Ltd.	400	3,368	0.01%	JCR Pharmaceuticals Co., Ltd.	300	2,494	0.01%
I'll, Inc.	71	1,609	0.01%	JCU Corp.	100	2,823	0.01%
Inaba Denki Sangyo Co., Ltd.	200	4,823	0.02%	JDC Corp.	200	831	0.00%
Inabata & Co., Ltd.	200	4,455	0.01%	Jeol Ltd.	200	8,781	0.03%
Inageya Co., Ltd.	100	901	0.00%	JINS Holdings, Inc.	69	2,300	0.01%
Industrial & Infrastructure Fund Investment Corp. REIT Class A	9	8,912	0.03%	JM Holdings Co., Ltd.	40	629	0.00%
Ines Corp.	100	1,143	0.00%	JMDC, Inc.	100	3,024	0.01%
Infocom Corp.	100	1,758	0.01%	J-Oil Mills, Inc.	100	1,371	0.00%
Infomart Corp.	900	3,166	0.01%	Joshin Denki Co., Ltd.	100	1,722	0.01%
Information Services International-Dentsu Ltd.	100	4,142	0.01%	Joyful Honda Co., Ltd.	300	3,928	0.01%
INFRONEER Holdings, Inc.	1,000	9,955	0.03%	JP-Holdings, Inc.	300	955	0.00%
Insourc Co., Ltd.	162	1,016	0.00%	JSR Corp.	800	22,812	0.07%
Intage Holdings, Inc.	100	1,153	0.00%	JTEKT Corp.	1,100	9,312	0.03%
Integrated Design & Engineering Holdings Co., Ltd.	100	2,401	0.01%	Juroku Financial Group, Inc.	154	4,069	0.01%
Internet Initiative Japan, Inc.	500	10,228	0.03%	Justsystems Corp.	200	4,646	0.02%
Inui Global Logistics Co., Ltd.	100	770	0.00%	JVCKenwood Corp.	700	3,679	0.01%
Invincible Investment Corp. REIT	31	13,413	0.04%	Kadokawa Corp.	440	8,960	0.03%
Iriso Electronics Co., Ltd.	100	2,624	0.01%	Kaga Electronics Co., Ltd.	69	3,000	0.01%
Iseki & Co., Ltd.	100	767	0.00%	Kagome Co., Ltd.	342	7,615	0.02%
Isetan Mitsukoshi Holdings Ltd.	1,600	17,410	0.06%	Kakaku.com, Inc.	600	7,431	0.02%
Ishihara Sangyo Kaisha Ltd.	100	955	0.00%	Kaken Pharmaceutical Co., Ltd.	200	4,760	0.02%
Istyle, Inc.	200	589	0.00%	Kamakura Shinsho Ltd.	100	392	0.00%
Isuzu Motors Ltd.	2,400	30,915	0.10%	Kameda Seika Co., Ltd.	35	1,019	0.00%
Ito En Ltd.	300	9,112	0.03%	Kamigumi Co., Ltd.	425	10,147	0.03%
Itoham Yonekyu Holdings, Inc.	100	2,734	0.01%	Kanaden Corp.	100	1,103	0.00%
Iwatani Corp.	250	11,408	0.04%	Kanamic Network Co., Ltd.	100	299	0.00%
Iyogin Holdings, Inc.	1,200	8,062	0.03%	Kanamoto Co., Ltd.	100	2,075	0.01%
Izumi Co., Ltd.	200	5,134	0.02%	Kaneka Corp.	300	7,622	0.02%
J Front Retailing Co., Ltd.	1,100	10,011	0.03%	Kanematsu Corp.	400	5,859	0.02%
J Trust Co., Ltd.	400	1,302	0.00%	Kansai Food Market Ltd.	51	521	0.00%
JAC Recruitment Co., Ltd.	400	1,844	0.01%	Kansai Paint Co., Ltd.	867	14,815	0.05%
Jaccs Co., Ltd.	109	4,013	0.01%	Kanto Denka Kogyo Co., Ltd.	200	1,217	0.00%
JAFCCO Group Co., Ltd.	200	2,341	0.01%	Kao Corp.	2,175	89,481	0.29%
Jamco Corp.	100	1,127	0.00%	Katakura Industries Co., Ltd.	100	1,162	0.00%
Japan Airlines Co., Ltd.	700	13,779	0.04%	Katitas Co., Ltd.	249	3,866	0.01%
Japan Airport Terminal Co., Ltd.	343	15,111	0.05%	Kawasaki Kisen Kaisha Ltd.	1,000	42,914	0.14%
Japan Aviation Electronics Industry Ltd.	200	4,575	0.02%	KDDI Corp.	7,235	230,219	0.75%
Japan Best Rescue System Co., Ltd.	100	708	0.00%	KDX Realty Investment Corp. REIT Class A	19	21,671	0.07%
Japan Display, Inc.	2,600	387	0.00%	KeePer Technical Laboratory Co., Ltd.	35	1,730	0.01%
Japan Elevator Service Holdings Co., Ltd.	350	5,804	0.02%	Keihan Holdings Co., Ltd.	437	11,426	0.04%
Japan Excellent, Inc. REIT	6	5,337	0.02%	Keikyu Corp.	1,200	10,967	0.04%
Japan Exchange Group, Inc.	2,500	52,898	0.17%	Keio Corp.	522	16,436	0.05%
Japan Hotel Investment Corp. REIT Class A	21	10,308	0.03%	Keisei Electric Railway Co., Ltd.	649	30,678	0.10%
Japan Lifeline Co., Ltd.	300	2,688	0.01%	Keiyo Bank Ltd.	500	2,415	0.01%
Japan Logistics Fund, Inc. REIT	4	8,115	0.03%	Kenko Mayonnaise Co., Ltd.	100	1,205	0.00%
Japan Material Co., Ltd.	300	5,341	0.02%	Kewpie Corp.	500	8,812	0.03%
Japan Metropolitan Fund Invest REIT	32	23,130	0.08%	Key Coffee, Inc.	100	1,480	0.01%
Japan Post Bank Co., Ltd.	6,805	69,315	0.22%	Keyence Corp.	928	408,905	1.32%
Japan Post Holdings Co., Ltd.	9,300	83,085	0.27%	KFC Holdings Japan Ltd.	100	2,178	0.01%
Japan Post Insurance Co., Ltd.	853	15,150	0.05%	KH Neochem Co., Ltd.	200	3,219	0.01%
Japan Prime Realty Investment Corp. REIT	4	9,930	0.03%	Kintetsu Department Store Co., Ltd.	41	771	0.00%
				Kintetsu Group Holdings Co., Ltd.	845	26,804	0.09%
				Kissei Pharmaceutical Co., Ltd.	143	3,134	0.01%
				Ki-Star Real Estate Co., Ltd.	20	446	0.00%
				Kitanotatsujin Corp.	300	453	0.00%
				Kitz Corp.	400	3,422	0.01%
				Kiyo Bank Ltd.	300	3,360	0.01%
				Koa Corp.	100	1,098	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Koatsu Gas Kogyo Co., Ltd.	100	629	0.00%	Macromill, Inc.	200	1,115	0.00%
Kobayashi Pharmaceutical Co., Ltd.	315	15,171	0.05%	Maeda Kosen Co., Ltd.	100	2,153	0.01%
Kobe Bussan Co., Ltd.	700	20,685	0.07%	Maezawa Kyuso Industries Co., Ltd.	100	940	0.00%
Koei Tecmo Holdings Co., Ltd.	700	7,987	0.03%	Makino Milling Machine Co., Ltd.	100	4,164	0.01%
Kohnan Shoji Co., Ltd.	100	2,784	0.01%	Makita Corp.	1,200	33,111	0.11%
Koito Manufacturing Co., Ltd.	1,084	16,897	0.05%	Management Solutions Co., Ltd.	100	2,444	0.01%
Kojima Co., Ltd.	100	555	0.00%	Mandom Corp.	100	906	0.00%
Kokuyo Co., Ltd.	400	6,509	0.02%	Mani, Inc.	300	4,541	0.01%
Komatsu Matere Co., Ltd.	100	567	0.00%	Marudai Food Co., Ltd.	100	1,153	0.00%
KOMEDA Holdings Co., Ltd.	139	2,706	0.01%	Maruha Nichiro Corp.	140	2,757	0.01%
Komeri Co., Ltd.	100	2,192	0.01%	Marui Group Co., Ltd.	900	15,095	0.05%
Komori Corp.	200	1,619	0.01%	MARUKA FURUSATO Corp.	100	1,868	0.01%
Konami Group Corp.	450	23,566	0.08%	Marusan Securities Co., Ltd.	200	1,194	0.00%
Konica Minolta, Inc.	2,100	6,149	0.02%	Maruwa Co., Ltd.	36	7,533	0.02%
Konishi Co., Ltd.	200	1,919	0.01%	Maruzen Showa Unyu Co., Ltd.	100	2,773	0.01%
Konoike Transport Co., Ltd.	100	1,383	0.00%	Marvelous, Inc.	100	506	0.00%
Kosaido Holdings Co., Ltd.	500	2,695	0.01%	Matsuda Sangyo Co., Ltd.	37	629	0.00%
Kose Corp.	132	9,901	0.03%	Matsui Securities Co., Ltd.	400	2,077	0.01%
Koshidaka Holdings Co., Ltd.	200	1,543	0.01%	MatsukiyoCocokara & Co.	1,687	29,880	0.10%
Kotobuki Spirits Co., Ltd.	410	6,285	0.02%	Matsuya Co., Ltd.	200	1,336	0.00%
Kourakuen Holdings Corp.	100	860	0.00%	Matsuyafoods Holdings Co., Ltd.	21	821	0.00%
KPP Group Holdings Co., Ltd.	154	746	0.00%	Max Co., Ltd.	200	4,660	0.02%
Krosaki Harima Corp.	15	1,249	0.00%	Maxell Ltd.	200	2,213	0.01%
K's Holdings Corp.	700	6,559	0.02%	Mazda Motor Corp.	2,700	29,178	0.09%
Kubota Corp.	5,050	76,029	0.25%	McDonald's Holdings Co. Japan Ltd.	400	17,336	0.06%
Kumiai Chemical Industry Co., Ltd.	400	2,290	0.01%	MCJ Co., Ltd.	300	2,334	0.01%
Kurabo Industries Ltd.	100	2,051	0.01%	Mebuki Financial Group, Inc.	4,700	14,299	0.05%
Kuraray Co., Ltd.	1,600	16,178	0.05%	MEC Co., Ltd.	100	3,117	0.01%
Kureha Corp.	237	4,842	0.02%	Medical Data Vision Co., Ltd.	100	465	0.00%
Kurimoto Ltd.	100	2,178	0.01%	Medipal Holdings Corp.	700	11,348	0.04%
Kurita Water Industries Ltd.	521	20,399	0.07%	Medley, Inc.	100	3,121	0.01%
Kusuri no Aoki Holdings Co., Ltd.	250	5,687	0.02%	MedPeer, Inc.	100	508	0.00%
KYB Corp.	100	3,479	0.01%	Megachips Corp.	79	2,622	0.01%
Kyocera Corp.	5,600	81,748	0.26%	Megmilk Snow Brand Co., Ltd.	200	2,999	0.01%
Kyoei Steel Ltd.	100	1,418	0.00%	Meidensha Corp.	200	3,454	0.01%
Kyokuto Kaihatsu Kogyo Co., Ltd.	100	1,394	0.00%	MEIJI Holdings Co., Ltd.	1,200	28,506	0.09%
Kyokuto Securities Co., Ltd.	100	683	0.00%	Meiko Electronics Co., Ltd.	100	2,958	0.01%
Kyorin Pharmaceutical Co., Ltd.	200	2,525	0.01%	MEITEC Group Holdings, Inc.	333	6,677	0.02%
Kyoritsu Maintenance Co., Ltd.	100	4,249	0.01%	Menicon Co., Ltd.	300	4,999	0.02%
Kyosan Electric Manufacturing Co., Ltd.	200	670	0.00%	Mercari, Inc.	543	10,062	0.03%
Kyoto Financial Group, Inc.	1,368	21,314	0.07%	METAWATER Co., Ltd.	100	1,551	0.01%
Kyowa Kirin Co., Ltd.	1,200	20,173	0.07%	Micronics Japan Co., Ltd.	146	3,801	0.01%
Kyudenko Corp.	220	7,937	0.03%	Midac Holdings Co., Ltd.	52	778	0.00%
Kyushu Financial Group, Inc.	1,700	9,825	0.03%	Mie Kotsu Group Holdings, Inc.	200	855	0.00%
Kyushu Railway Co.	709	15,625	0.05%	Milbon Co., Ltd.	100	2,620	0.01%
LaSalle Logiport REIT	9	9,703	0.03%	Mimasu Semiconductor Industry Co., Ltd.	50	1,135	0.00%
Lasertec Corp.	358	94,388	0.31%	MINEBEA MITSUMI, Inc.	1,900	39,063	0.13%
LEC, Inc.	98	719	0.00%	Ministop Co., Ltd.	100	1,085	0.00%
Leopalace21 Corp.	1,000	3,036	0.01%	Mirai Corp. REIT	7	2,157	0.01%
Life Corp.	100	2,344	0.01%	MIRAIT ONE Corp.	400	5,275	0.02%
LIFULL Co., Ltd.	200	254	0.00%	Mirarth Holdings, Inc.	300	987	0.00%
Linical Co., Ltd.	100	376	0.00%	Miroku Jyoho Service Co., Ltd.	100	1,246	0.00%
Link And Motivation, Inc.	200	790	0.00%	MISUMI Group, Inc.	1,300	22,034	0.07%
Lintec Corp.	200	3,901	0.01%	Mitani Sekisan Co., Ltd.	34	1,153	0.00%
Lion Corp.	1,200	11,138	0.04%	Mitsuba Corp.	200	1,390	0.00%
LITALICO, Inc.	100	1,463	0.00%	Mitsubishi Chemical Group Corp.	6,020	36,894	0.12%
Lixil Corp.	1,200	14,985	0.05%	Mitsubishi Estate Co., Ltd.	5,100	70,289	0.23%
LY Corp.	12,300	43,597	0.14%	Mitsubishi Estate Logistics Investment Corp. REIT	2	5,313	0.02%
M&A Capital Partners Co., Ltd.	56	966	0.00%	Mitsubishi HC Capital, Inc.	3,500	23,505	0.08%
M3, Inc.	2,000	33,097	0.11%	Mitsubishi Logisnext Co., Ltd.	300	2,941	0.01%
Mabuchi Motor Co., Ltd.	480	7,964	0.03%				
Macnica Holdings, Inc.	200	10,550	0.03%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Mitsubishi Logistics Corp.	300	9,042	0.03%	Nichireki Co., Ltd.	100	1,714	0.01%
Mitsubishi Motors Corp.	2,900	9,236	0.03%	NIDEC Corp.	2,477	100,060	0.32%
Mitsubishi Pencil Co., Ltd.	200	2,959	0.01%	Nifco, Inc.	400	10,342	0.03%
Mitsubishi UFJ Financial Group, Inc.	54,700	470,060	1.52%	Nihon Chouzai Co., Ltd.	100	992	0.00%
Mitsuboshi Belting Ltd.	100	3,110	0.01%	Nihon Kohden Corp.	339	10,732	0.04%
Mitsui Chemicals, Inc.	800	23,731	0.08%	Nihon M&A Center Holdings, Inc.	1,300	7,171	0.02%
Mitsui DM Sugar Holdings Co., Ltd.	64	1,349	0.00%	Nihon Nohyaku Co., Ltd.	200	916	0.00%
Mitsui Fudosan Co., Ltd.	4,230	103,755	0.34%	Nihon Parkerizing Co., Ltd.	400	3,229	0.01%
Mitsui Fudosan Logistics Park, Inc. REIT	3	9,735	0.03%	Nihon Tokushu Toryo Co., Ltd.	100	853	0.00%
Mitsui High-Tec, Inc.	100	5,221	0.02%	Nikkon Holdings Co., Ltd.	200	4,369	0.01%
Mitsui OSK Lines Ltd.	1,600	51,264	0.17%	Nikon Corp.	1,400	13,863	0.05%
Mitsui-Soko Holdings Co., Ltd.	100	3,337	0.01%	Nintendo Co., Ltd.	4,900	255,775	0.83%
Mitsuuroko Group Holdings Co., Ltd.	160	1,801	0.01%	Nippon Corp.	200	3,154	0.01%
Miura Co., Ltd.	441	8,784	0.03%	Nippon Accommodations Fund, Inc. REIT Class A	2	8,569	0.03%
Miyazaki Bank Ltd.	100	1,858	0.01%	Nippon Building Fund, Inc. REIT	7	30,338	0.10%
Mizuho Financial Group, Inc.	11,900	203,637	0.66%	Nippon Carbon Co., Ltd.	48	1,493	0.01%
Mizuho Leasing Co., Ltd.	227	7,793	0.03%	Nippon Ceramic Co., Ltd.	100	1,990	0.01%
Mizuno Corp.	100	2,788	0.01%	Nippon Chemi-Con Corp.	100	932	0.00%
Mochida Pharmaceutical Co., Ltd.	100	2,319	0.01%	Nippon Denko Co., Ltd.	400	783	0.00%
Monex Group, Inc.	900	4,590	0.02%	Nippon Densetsu Kogyo Co., Ltd.	200	2,825	0.01%
Money Forward, Inc.	200	6,131	0.02%	Nippon Electric Glass Co., Ltd.	300	6,450	0.02%
MonotaRO Co., Ltd.	1,058	11,553	0.04%	Nippon Express Holdings, Inc.	340	19,327	0.06%
Mori Hills Investment Corp. REIT Class A	8	7,956	0.03%	Nippon Fine Chemical Co., Ltd.	100	2,185	0.01%
Mori Trust, Inc. REIT	12	6,171	0.02%	Nippon Gas Co., Ltd.	500	8,255	0.03%
Morinaga & Co., Ltd.	318	5,771	0.02%	NIPPON Investment Corp. REIT	2	4,767	0.02%
Morinaga Milk Industry Co., Ltd.	326	6,308	0.02%	Nippon Kanzai Holdings Co., Ltd.	100	1,824	0.01%
Morita Holdings Corp.	200	2,205	0.01%	Nippon Kayaku Co., Ltd.	700	6,681	0.02%
MOS Food Services, Inc.	100	2,330	0.01%	Nippon Light Metal Holdings Co., Ltd.	300	3,730	0.01%
MS&AD Insurance Group Holdings, Inc.	2,138	84,107	0.27%	Nippon Paint Holdings Co., Ltd.	4,800	38,814	0.13%
MTI Ltd.	100	460	0.00%	Nippon Paper Industries Co., Ltd.	400	3,586	0.01%
m-up Holdings, Inc.	100	765	0.00%	Nippon Parking Development Co., Ltd.	600	817	0.00%
Murata Manufacturing Co., Ltd.	7,938	168,523	0.55%	Nippon Pillar Packing Co., Ltd.	100	3,160	0.01%
Musashi Seimitsu Industry Co., Ltd.	200	2,142	0.01%	Nippon Prologis, Inc. REIT	12	23,101	0.08%
Musashino Bank Ltd.	143	2,704	0.01%	Nippon Rietec Co., Ltd.	100	841	0.00%
Nabtesco Corp.	500	10,205	0.03%	Nippon Road Co., Ltd.	100	1,453	0.00%
Nachi-Fujikoshi Corp.	100	2,607	0.01%	Nippon Sanso Holdings Corp.	846	22,659	0.07%
Nafco Co., Ltd.	100	1,321	0.00%	Nippon Seiki Co., Ltd.	200	1,627	0.01%
Nagaileben Co., Ltd.	100	1,690	0.01%	Nippon Sheet Glass Co., Ltd.	400	1,629	0.01%
Nagase & Co., Ltd.	433	6,941	0.02%	Nippon Shinyaku Co., Ltd.	235	8,328	0.03%
Nagawa Co., Ltd.	30	1,517	0.01%	Nippon Shokubai Co., Ltd.	137	5,281	0.02%
Nagoya Railroad Co., Ltd.	900	14,447	0.05%	Nippon Signal Co., Ltd.	300	2,064	0.01%
Nakanishi, Inc.	300	5,045	0.02%	Nippon Soda Co., Ltd.	100	3,852	0.01%
Nakayama Steel Works Ltd.	100	579	0.00%	Nippon Telegraph & Telephone Corp.	133,700	163,403	0.53%
Nankai Electric Railway Co., Ltd.	500	10,161	0.03%	Nippon Thompson Co., Ltd.	300	1,200	0.00%
Nanto Bank Ltd.	100	1,731	0.01%	Nippon Yakin Kogyo Co., Ltd.	100	2,990	0.01%
NEC Corp.	1,207	71,489	0.23%	Nippon Yusen KK	2,200	68,210	0.22%
NEC Networks & System Integration Corp.	300	5,062	0.02%	Nipro Corp.	500	3,926	0.01%
NET One Systems Co., Ltd.	400	6,819	0.02%	Nishimatsu Construction Co., Ltd.	127	3,537	0.01%
Net Protections Holdings, Inc.	100	145	0.00%	Nishimatsuya Chain Co., Ltd.	200	2,938	0.01%
Neturen Co., Ltd.	200	1,365	0.00%	Nishi-Nippon Financial Holdings, Inc.	700	8,098	0.03%
Nexon Co., Ltd.	1,900	34,629	0.11%	Nishi-Nippon Railroad Co., Ltd.	300	5,085	0.02%
Nextage Co., Ltd.	200	3,671	0.01%	Nishio Holdings Co., Ltd.	100	2,908	0.01%
NH Foods Ltd.	448	15,190	0.05%	Nissan Chemical Corp.	600	23,433	0.08%
NHK Spring Co., Ltd.	700	5,943	0.02%				
Nichiban Co., Ltd.	100	1,229	0.00%				
Nichicon Corp.	300	2,762	0.01%				
Nichiden Corp.	100	2,036	0.01%				
Nichiha Corp.	100	2,103	0.01%				
Nichirei Corp.	500	12,321	0.04%				

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Nissan Motor Co., Ltd.	9,100	35,773	0.12%	Open Door, Inc.	100	555	0.00%
Nissan Shatai Co., Ltd.	300	1,960	0.01%	Open House Group Co., Ltd.	333	9,880	0.03%
Nissei ASB Machine Co., Ltd.	34	1,061	0.00%	Open Up Group, Inc.	300	4,999	0.02%
Nissha Co., Ltd.	200	2,090	0.01%	Optex Group Co., Ltd.	200	2,534	0.01%
Nisshin Oilio Group Ltd.	100	3,043	0.01%	Optim Corp.	100	586	0.00%
Nisshin Seifun Group, Inc.	1,200	16,160	0.05%	Optorun Co., Ltd.	100	1,157	0.00%
Nisshinbo Holdings, Inc.	600	4,875	0.02%	Oracle Corp. Japan	164	12,645	0.04%
Nissin Corp.	32	545	0.00%	Organo Corp.	124	5,137	0.02%
Nissin Foods Holdings Co., Ltd.	918	32,043	0.10%	Orient Corp.	300	2,277	0.01%
Nisso Holdings Co., Ltd.	88	496	0.00%	Oriental Land Co., Ltd.	4,375	162,953	0.53%
Nissui Corp.	1,300	7,000	0.02%	Oriental Shiraishi Corp.	400	965	0.00%
Niterra Co., Ltd.	900	21,380	0.07%	Orix JREIT, Inc. REIT	13	15,353	0.05%
Nitori Holdings Co., Ltd.	352	47,140	0.15%	Oro Co., Ltd.	42	770	0.00%
Nitta Corp.	100	2,607	0.01%	Osaka Organic Chemical Industry Ltd.	100	1,925	0.01%
Nittetsu Mining Co., Ltd.	26	961	0.00%	Osaka Soda Co., Ltd.	100	6,866	0.02%
Nitto Boseki Co., Ltd.	125	4,074	0.01%	Osaka Steel Co., Ltd.	100	1,756	0.01%
Nitto Denko Corp.	668	49,989	0.16%	OSAKA Titanium Technologies Co., Ltd.	100	1,924	0.01%
Nitto Kogyo Corp.	100	2,554	0.01%	OSG Corp.	349	5,006	0.02%
Nittoku Co., Ltd.	56	794	0.00%	Otsuka Corp.	475	19,586	0.06%
Noevir Holdings Co., Ltd.	100	3,646	0.01%	Otsuka Holdings Co., Ltd.	2,226	83,511	0.27%
Nohmi Bosai Ltd.	100	1,562	0.01%	Outsourcing, Inc.	500	6,171	0.02%
Nojima Corp.	300	3,730	0.01%	Pacific Industrial Co., Ltd.	200	1,824	0.01%
NOK Corp.	500	6,673	0.02%	Pacific Metals Co., Ltd.	100	861	0.00%
Nomura Co., Ltd.	300	1,873	0.01%	PAL GROUP Holdings Co., Ltd.	200	3,496	0.01%
Nomura Holdings, Inc.	14,200	64,231	0.21%	PALTAC Corp.	150	4,750	0.02%
Nomura Real Estate Holdings, Inc.	500	13,154	0.04%	Pan Pacific International Holdings Corp.	1,900	45,337	0.15%
Nomura Real Estate Master Fund, Inc. REIT	21	24,578	0.08%	Panasonic Holdings Corp.	10,100	100,047	0.32%
Nomura Research Institute Ltd.	2,000	58,178	0.19%	Paramount Bed Holdings Co., Ltd.	200	3,931	0.01%
Noritake Co., Ltd.	100	4,859	0.02%	Park24 Co., Ltd.	600	7,688	0.03%
Noritsu Koki Co., Ltd.	100	2,127	0.01%	Pasona Group, Inc.	100	1,874	0.01%
Noritz Corp.	200	2,144	0.01%	PeptiDream, Inc.	433	4,566	0.02%
North Pacific Bank Ltd.	1,200	3,022	0.01%	Persol Holdings Co., Ltd.	8,000	13,738	0.04%
NPR-RIKEN Corp.	100	1,578	0.01%	Pharma Foods International Co., Ltd.	100	711	0.00%
NS United Kaiun Kaisha Ltd.	36	1,224	0.00%	PHC Holdings Corp.	200	2,039	0.01%
NSD Co., Ltd.	300	5,769	0.02%	PIA Corp.	24	572	0.00%
NSK Ltd.	1,900	10,283	0.03%	Pigeon Corp.	500	5,760	0.02%
NTN Corp.	2,100	3,873	0.01%	Pilot Corp.	200	5,960	0.02%
NTT Data Group Corp.	3,000	42,538	0.14%	Piolar, Inc.	100	1,653	0.01%
NTT UD Investment Corp. REIT	6	5,307	0.02%	PKSHA Technology, Inc.	100	2,394	0.01%
Obara Group, Inc.	22	589	0.00%	Pola Orbis Holdings, Inc.	342	3,843	0.01%
OBIC Business Consultants Co., Ltd.	128	5,856	0.02%	Pole To Win Holdings, Inc.	100	343	0.00%
Obic Co., Ltd.	324	55,835	0.18%	Premium Group Co., Ltd.	200	2,586	0.01%
Odakyu Electric Railway Co., Ltd.	1,400	21,360	0.07%	Press Kogyo Co., Ltd.	300	1,213	0.00%
Ogaki Kyoritsu Bank Ltd.	200	2,676	0.01%	Pressance Corp.	100	1,131	0.00%
Oiles Corp.	100	1,405	0.00%	Prestige International, Inc.	300	1,277	0.00%
Oisix ra daichi, Inc.	100	966	0.00%	Prima Meat Packers Ltd.	100	1,665	0.01%
Oita Bank Ltd.	100	1,785	0.01%	Procrea Holdings, Inc.	100	1,331	0.00%
Oji Holdings Corp.	4,200	16,177	0.05%	Pronexus, Inc.	100	934	0.00%
Okabe Co., Ltd.	200	1,038	0.00%	Proto Corp.	100	959	0.00%
Okamoto Industries, Inc.	100	3,529	0.01%	Qol Holdings Co., Ltd.	100	1,175	0.00%
Okamura Corp.	347	5,366	0.02%	Raito Kogyo Co., Ltd.	200	2,681	0.01%
Okasan Securities Group, Inc.	800	3,887	0.01%	Raksul, Inc.	200	1,799	0.01%
Oki Electric Industry Co., Ltd.	400	2,585	0.01%	Rakus Co., Ltd.	500	9,265	0.03%
Okinawa Cellular Telephone Co.	100	2,401	0.01%	Rakuten Bank Ltd.	400	5,992	0.02%
Okinawa Financial Group, Inc.	100	1,664	0.01%	Rakuten Group, Inc.	6,500	28,954	0.09%
OKUMA Corp.	128	5,516	0.02%	Recruit Holdings Co., Ltd.	6,800	287,618	0.93%
Okuwa Co., Ltd.	100	587	0.00%	Relo Group, Inc.	500	6,027	0.02%
Olympus Corp.	5,700	82,500	0.27%	Remixpoint, Inc.	500	674	0.00%
Omron Corp.	852	39,784	0.13%	Renesas Electronics Corp.	6,200	112,100	0.36%
One, Inc. REIT	1	1,881	0.01%	Rengo Co., Ltd.	1,000	6,668	0.02%
Ono Pharmaceutical Co., Ltd.	2,000	35,693	0.12%	RENOVA, Inc.	200	1,687	0.01%
Onoken Co., Ltd.	100	1,228	0.00%	Resona Holdings, Inc.	10,000	50,823	0.16%
Onward Holdings Co., Ltd.	400	1,365	0.00%	Resonac Holdings Corp.	800	15,946	0.05%
				Resorttrust, Inc.	300	5,205	0.02%
				Restar Holdings Corp.	100	2,000	0.01%
				Retail Partners Co., Ltd.	200	2,365	0.01%

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Rheon Automatic Machinery Co., Ltd.	100	1,067	0.00%	Seikitokyu Kogyo Co., Ltd.	100	1,170	0.00%
Ricoh Leasing Co., Ltd.	46	1,584	0.01%	Seiko Epson Corp.	1,200	17,964	0.06%
Riken Keiki Co., Ltd.	77	3,763	0.01%	Seiko Group Corp.	100	1,911	0.01%
Riken Technos Corp.	200	1,200	0.00%	Seino Holdings Co., Ltd.	600	9,099	0.03%
Riken Vitamin Co., Ltd.	100	1,585	0.01%	Seiren Co., Ltd.	200	3,517	0.01%
Rinnai Corp.	500	11,590	0.04%	Sekisui Chemical Co., Ltd.	1,600	23,067	0.07%
Riso Kagaku Corp.	100	1,883	0.01%	Sekisui House Ltd.	2,542	56,473	0.18%
Riso Kyoiku Co., Ltd.	400	644	0.00%	Sekisui House, Inc. REIT	19	10,391	0.03%
Robot Home, Inc.	300	362	0.00%	Sekisui Jushi Corp.	100	1,763	0.01%
Rock Field Co., Ltd.	100	1,144	0.00%	Sekisui Kasei Co., Ltd.	100	345	0.00%
Rohm Co., Ltd.	1,516	29,061	0.09%	Senko Group Holdings Co., Ltd.	500	4,050	0.01%
Rohto Pharmaceutical Co., Ltd.	900	18,149	0.06%	Senshu Electric Co., Ltd.	30	689	0.00%
Rokko Butter Co., Ltd.	100	941	0.00%	Senshu Ikeda Holdings, Inc.	1,100	2,520	0.01%
Roland Corp.	100	3,125	0.01%	Septeni Holdings Co., Ltd.	400	1,495	0.01%
Roland DG Corp.	76	1,965	0.01%	Seria Co., Ltd.	242	4,513	0.01%
Rorze Corp.	39	4,166	0.01%	Seven & i Holdings Co., Ltd.	3,643	144,578	0.47%
Round One Corp.	800	3,166	0.01%	Seven Bank Ltd.	3,000	6,377	0.02%
RPA Holdings, Inc.	100	192	0.00%	SG Holdings Co., Ltd.	2,000	28,713	0.09%
RS Technologies Co., Ltd.	100	2,120	0.01%	Sharp Corp.	1,000	7,132	0.02%
Ryobi Ltd.	100	1,885	0.01%	Shibaura Machine Co., Ltd.	100	2,454	0.01%
RYODEN Corp.	100	1,848	0.01%	Shibaura Mechatronics Corp.	45	1,896	0.01%
Ryohin Keikaku Co., Ltd.	1,100	18,410	0.06%	Shibusawa Warehouse Co., Ltd.	38	785	0.00%
Ryosan Co., Ltd.	100	3,337	0.01%	Shibuya Corp.	100	1,733	0.01%
Ryoyo Electro Corp.	100	2,546	0.01%	SHIFT, Inc.	50	12,704	0.04%
S Foods, Inc.	100	2,337	0.01%	Shiga Bank Ltd.	200	4,951	0.02%
Saibu Gas Holdings Co., Ltd.	100	1,388	0.00%	Shikoku Bank Ltd.	200	1,362	0.00%
Sakai Chemical Industry Co., Ltd.	100	1,331	0.00%	Shikoku Kasei Holdings Corp.	100	1,273	0.00%
Sakai Moving Service Co., Ltd.	32	617	0.00%	Shima Seiki Manufacturing Ltd.	100	1,082	0.00%
Sakata INX Corp.	200	1,927	0.01%	Shimadzu Corp.	1,249	34,924	0.11%
Sakata Seed Corp.	143	3,971	0.01%	Shimamura Co., Ltd.	112	12,520	0.04%
Sala Corp.	200	1,037	0.00%	Shimano, Inc.	348	53,898	0.17%
SAMTY Co., Ltd.	100	1,727	0.01%	Shimajima Co., Ltd.	100	914	0.00%
Samty Residential Investment Corp. REIT	2	1,556	0.01%	Shin Nippon Biomedical Laboratories Ltd.	63	759	0.00%
San ju San Financial Group, Inc.	100	1,287	0.00%	Shin-Etsu Chemical Co., Ltd.	9,000	377,734	1.22%
San-A Co., Ltd.	100	3,231	0.01%	Shin-Etsu Polymer Co., Ltd.	200	2,379	0.01%
Sangetsu Corp.	249	5,475	0.02%	Shinko Electric Industries Co., Ltd.	319	12,409	0.04%
San-In Godo Bank Ltd.	715	5,041	0.02%	Shinko Shoji Co., Ltd.	100	826	0.00%
Sankei Real Estate, Inc. REIT	2	1,305	0.00%	Shinnihon Corp.	70	564	0.00%
Sanken Electric Co., Ltd.	100	5,515	0.02%	Shinwa Co., Ltd.	100	1,676	0.01%
Sanki Engineering Co., Ltd.	200	2,483	0.01%	Shionogi & Co., Ltd.	1,260	60,757	0.20%
Sankyo Seiko Co., Ltd.	100	511	0.00%	Ship Healthcare Holdings, Inc.	400	6,831	0.02%
Sankyo Tateyama, Inc.	100	555	0.00%	Shiseido Co., Ltd.	1,819	54,862	0.18%
Sankyu, Inc.	200	7,350	0.02%	Shizuoka Financial Group, Inc.	2,300	19,496	0.06%
Sanoh Industrial Co., Ltd.	100	558	0.00%	Shizuoka Gas Co., Ltd.	300	2,183	0.01%
Sanrio Co., Ltd.	300	12,510	0.04%	SHO-BOND Holdings Co., Ltd.	200	8,891	0.03%
Sansan, Inc.	400	4,537	0.01%	Shochiku Co., Ltd.	50	3,378	0.01%
Santen Pharmaceutical Co., Ltd.	1,500	14,949	0.05%	Shoei Co., Ltd.	200	2,610	0.01%
Sanwa Holdings Corp.	900	13,652	0.04%	Shoei Foods Corp.	31	1,061	0.00%
Sanyo Chemical Industries Ltd.	30	901	0.00%	Showa Sangyo Co., Ltd.	100	2,245	0.01%
Sanyo Denki Co., Ltd.	42	1,868	0.01%	SIGMAXYZ Holdings, Inc.	100	1,029	0.00%
Sanyo Electric Railway Co., Ltd.	100	1,544	0.01%	Siix Corp.	100	1,038	0.00%
Sanyo Special Steel Co., Ltd.	100	1,870	0.01%	Simplex Holdings, Inc.	100	1,946	0.01%
Sato Holdings Corp.	100	1,501	0.01%	Sinfonia Technology Co., Ltd.	100	1,478	0.01%
Sawai Group Holdings Co., Ltd.	200	7,390	0.02%	Sinko Industries Ltd.	100	1,894	0.01%
SB Technology Corp.	100	1,685	0.01%	Sintokogio Ltd.	200	1,512	0.01%
SBI Holdings, Inc.	1,120	25,200	0.08%	SKY Perfect JSAT Holdings, Inc.	500	2,476	0.01%
SBS Holdings, Inc.	100	1,744	0.01%	SMC Corp.	267	143,481	0.46%
SCREEN Holdings Co., Ltd.	402	34,018	0.11%	SMS Co., Ltd.	200	4,113	0.01%
SCSK Corp.	600	11,900	0.04%	Snow Peak, Inc.	100	656	0.00%
Secom Co., Ltd.	900	64,828	0.21%	Socionext, Inc.	865	15,707	0.05%
Seibu Holdings, Inc.	1,000	13,881	0.05%	Sodick Co., Ltd.	200	1,034	0.00%
Seikagaku Corp.	200	1,080	0.00%	SoftBank Corp.	12,900	160,998	0.52%

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SoftBank Group Corp.	4,600	205,333	0.67%	Taiko Pharmaceutical Co., Ltd.	100	215	0.00%
Softcreate Holdings Corp.	100	1,220	0.00%	Taisho Pharmaceutical Holdings Co., Ltd.	212	13,000	0.04%
Sohgo Security Services Co., Ltd.	1,500	8,631	0.03%	Taiyo Holdings Co., Ltd.	200	4,419	0.01%
Solasto Corp.	200	874	0.00%	Taiyo Yuden Co., Ltd.	600	15,875	0.05%
Sompo Holdings, Inc.	1,400	68,481	0.22%	Takamatsu Construction Group Co., Ltd.	100	1,964	0.01%
Sony Group Corp.	5,825	554,073	1.79%	Takamiya Co., Ltd.	100	351	0.00%
Sosei Group Corp.	400	4,032	0.01%	Takaoka Toko Co., Ltd.	100	1,497	0.01%
SOSiLA Logistics, Inc. REIT	3	2,556	0.01%	Takara Bio, Inc.	200	1,776	0.01%
Sotetsu Holdings, Inc.	349	6,778	0.02%	Takara Leben Real Estate Investment Corp. REIT	3	2,145	0.01%
Sourcenext Corp.	500	582	0.00%	Takara Standard Co., Ltd.	244	2,825	0.01%
Sparx Group Co., Ltd.	100	1,143	0.00%	Takasago International Corp.	100	2,476	0.01%
S-Pool, Inc.	200	630	0.00%	Takasago Thermal Engineering Co., Ltd.	300	6,852	0.02%
Square Enix Holdings Co., Ltd.	400	14,365	0.05%	Takashimaya Co., Ltd.	600	8,178	0.03%
SRE Holdings Corp.	100	1,953	0.01%	Takatori Corp.	26	786	0.00%
ST Corp.	100	1,083	0.00%	Takeda Pharmaceutical Co., Ltd.	7,200	207,042	0.67%
St Marc Holdings Co., Ltd.	100	1,505	0.01%	Takeuchi Manufacturing Co., Ltd.	200	6,079	0.02%
Stanley Electric Co., Ltd.	748	14,076	0.05%	Takuma Co., Ltd.	300	3,807	0.01%
Star Asia Investment Corp. REIT	10	4,086	0.01%	Tama Home Co., Ltd.	66	1,837	0.01%
Star Micronics Co., Ltd.	100	1,219	0.00%	Tamron Co., Ltd.	100	3,774	0.01%
Starts Corp., Inc.	100	2,079	0.01%	Tamura Corp.	300	1,181	0.00%
Starts Proceed Investment Corp. REIT Class A	1	1,427	0.00%	Tanseisha Co., Ltd.	200	1,238	0.00%
Starzen Co., Ltd.	100	1,865	0.01%	Tatsuta Electric Wire & Cable Co., Ltd.	200	994	0.00%
Strike Co., Ltd.	100	3,419	0.01%	Tayca Corp.	100	971	0.00%
Studio Alice Co., Ltd.	36	537	0.00%	TBS Holdings, Inc.	200	4,254	0.01%
Sugi Holdings Co., Ltd.	200	9,196	0.03%	TDK Corp.	1,700	80,997	0.26%
SUMCO Corp.	1,600	23,998	0.08%	TechMatrix Corp.	100	1,243	0.00%
Sumida Corp.	100	818	0.00%	TechnoPro Holdings, Inc.	500	13,176	0.04%
Sumitomo Bakelite Co., Ltd.	142	7,457	0.02%	Teijin Ltd.	900	8,532	0.03%
Sumitomo Densetsu Co., Ltd.	100	1,945	0.01%	Teikoku Electric Manufacturing Co., Ltd.	100	2,090	0.01%
Sumitomo Electric Industries Ltd.	3,500	44,575	0.14%	Teikoku Sen-I Co., Ltd.	100	1,449	0.00%
Sumitomo Forestry Co., Ltd.	700	20,869	0.07%	Tekken Corp.	100	1,424	0.00%
Sumitomo Mitsui Construction Co., Ltd.	600	1,690	0.01%	Tenma Corp.	100	1,578	0.01%
Sumitomo Mitsui Financial Group, Inc.	6,020	293,784	0.95%	Terumo Corp.	3,400	111,468	0.36%
Sumitomo Mitsui Trust Holdings, Inc.	3,236	62,112	0.20%	Tess Holdings Co., Ltd.	100	309	0.00%
Sumitomo Osaka Cement Co., Ltd.	100	2,632	0.01%	T-Gaia Corp.	100	1,369	0.00%
Sumitomo Pharma Co., Ltd.	700	2,314	0.01%	THK Co., Ltd.	568	11,138	0.04%
Sumitomo Realty & Development Co., Ltd.	1,900	56,523	0.18%	TIS, Inc.	1,072	23,625	0.08%
Sumitomo Riko Co., Ltd.	200	1,498	0.01%	TKC Corp.	100	2,667	0.01%
Sumitomo Rubber Industries Ltd.	900	9,780	0.03%	Toa Corp.	100	733	0.00%
Sumitomo Seika Chemicals Co., Ltd.	19	673	0.00%	Toa Corp. (XTKS)	100	2,525	0.01%
Sumitomo Warehouse Co., Ltd.	200	3,477	0.01%	Toagosei Co., Ltd.	500	4,866	0.02%
Sun Frontier Fudousan Co., Ltd.	100	1,158	0.00%	Tobu Railway Co., Ltd.	930	24,995	0.08%
Sundrug Co., Ltd.	300	9,644	0.03%	TOC Co., Ltd.	200	990	0.00%
Suntory Beverage & Food Ltd.	569	18,768	0.06%	Tocalo Co., Ltd.	200	2,119	0.01%
Suruga Bank Ltd.	800	4,420	0.01%	Tochigi Bank Ltd.	400	880	0.00%
Suzuken Co., Ltd.	336	11,128	0.04%	Toei Animation Co., Ltd.	19	2,551	0.01%
Suzuki Motor Corp.	2,136	91,406	0.30%	Toei Co., Ltd.	21	3,028	0.01%
SWCC Corp.	100	2,028	0.01%	Toho Bank Ltd.	800	1,629	0.01%
System Corp.	900	50,165	0.16%	Toho Co., Ltd.	500	16,914	0.06%
Systema Corp.	1,100	2,388	0.01%	Toho Gas Co., Ltd.	388	8,105	0.03%
T Hasegawa Co., Ltd.	100	2,202	0.01%	Toho Holdings Co., Ltd.	200	4,571	0.02%
T&D Holdings, Inc.	2,300	36,552	0.12%	Toho Titanium Co., Ltd.	100	1,345	0.00%
Tachibana Eletech Co., Ltd.	100	1,948	0.01%	Toho Zinc Co., Ltd.	100	799	0.00%
Tachi-S Co., Ltd.	100	1,275	0.00%	Tokai Corp.	100	1,482	0.01%
Tadano Ltd.	500	4,181	0.01%	TOKAI Holdings Corp.	500	3,415	0.01%
Taiheiyo Cement Corp.	500	10,306	0.03%	Tokai Rika Co., Ltd.	200	3,086	0.01%
Taiho Kogyo Co., Ltd. Class A	100	564	0.00%	Tokai Tokyo Financial Holdings, Inc.	900	3,358	0.01%
Taikisha Ltd.	125	3,622	0.01%	Token Corp.	17	1,109	0.00%
				Tokio Marine Holdings, Inc.	8,729	218,504	0.71%
				Tokuyama Corp.	300	5,088	0.02%
				Tokyo Century Corp.	1,200	12,998	0.04%
				Tokyo Electron Device Ltd.	45	1,622	0.01%

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Tokyo Electron Ltd.	2,102	376,550	1.22%	UACJ Corp.	100	2,731	0.01%
Tokyo Individualized Educational Institute, Inc.	100	316	0.00%	Uchida Yoko Co., Ltd.	25	1,220	0.00%
Tokyo Kiraboshi Financial Group, Inc.	100	2,820	0.01%	Ulvac, Inc.	223	10,658	0.03%
Tokyo Ohka Kogyo Co., Ltd.	549	12,119	0.04%	Unicharm Corp.	1,822	65,886	0.21%
Tokyo Seimitsu Co., Ltd.	212	13,039	0.04%	Unipres Corp.	200	1,352	0.00%
Tokyo Steel Manufacturing Co., Ltd.	300	3,679	0.01%	United Arrows Ltd.	100	1,339	0.00%
Tokyo Tatemono Co., Ltd.	900	13,483	0.04%	United Super Markets Holdings, Inc.	300	2,164	0.01%
Tokyu Construction Co., Ltd.	300	1,696	0.01%	United Urban Investment Corp. REIT	14	14,310	0.05%
Tokyu Corp.	2,800	34,181	0.11%	Usen-Next Holdings Co., Ltd.	100	2,855	0.01%
Tokyu Fudosan Holdings Corp.	2,800	17,903	0.06%	Ushio, Inc.	500	7,184	0.02%
Tokyu, Inc. REIT	4	4,835	0.02%	USS Co., Ltd.	934	18,789	0.06%
Tomoku Co., Ltd.	100	1,524	0.01%	UT Group Co., Ltd.	100	1,734	0.01%
TOMONY Holdings, Inc.	600	1,664	0.01%	V Technology Co., Ltd.	100	2,017	0.01%
Tomy Co., Ltd.	400	6,334	0.02%	Valor Holdings Co., Ltd.	200	3,463	0.01%
Topcon Corp.	500	5,391	0.02%	ValueCommerce Co., Ltd.	100	1,041	0.00%
TOPPAN Holdings, Inc.	1,200	33,494	0.11%	Vector, Inc.	100	804	0.00%
Topre Corp.	200	2,664	0.01%	Vision, Inc.	100	872	0.00%
Topy Industries Ltd.	100	1,812	0.01%	Vital KSK Holdings, Inc.	100	741	0.00%
Toray Industries, Inc.	7,100	36,920	0.12%	VT Holdings Co., Ltd.	400	1,467	0.01%
Toridoll Holdings Corp.	200	5,750	0.02%	Wacoal Holdings Corp.	200	4,752	0.02%
Torii Pharmaceutical Co., Ltd.	100	2,522	0.01%	Wacom Co., Ltd.	600	2,796	0.01%
Torishima Pump Manufacturing Co., Ltd.	100	1,600	0.01%	Wakita & Co., Ltd.	200	2,270	0.01%
Tosei Corp.	100	1,417	0.00%	Warabeya Nichiyo Holdings Co., Ltd.	100	2,429	0.01%
Tosei Investment Corp. REIT	2	1,925	0.01%	WATAMI Co., Ltd.	100	734	0.00%
Toshiba TEC Corp.	100	2,072	0.01%	Welcia Holdings Co., Ltd.	500	8,746	0.03%
Tosho Co., Ltd.	100	593	0.00%	Wellneo Sugar Co., Ltd.	100	1,496	0.01%
Tosoh Corp.	1,300	16,607	0.05%	West Holdings Corp.	100	2,188	0.01%
Totech Corp.	40	1,353	0.00%	West Japan Railway Co.	1,100	45,887	0.15%
Totetsu Kogyo Co., Ltd.	100	2,249	0.01%	WingArc1st, Inc.	100	2,181	0.01%
TOTO Ltd.	700	18,436	0.06%	Workman Co., Ltd.	200	5,902	0.02%
Towa Bank Ltd.	100	430	0.00%	World Co., Ltd.	100	1,192	0.00%
Towa Corp.	100	5,057	0.02%	W-Scope Corp.	200	1,270	0.00%
Towa Pharmaceutical Co., Ltd.	100	1,668	0.01%	Xebio Holdings Co., Ltd.	100	678	0.00%
Toyo Construction Co., Ltd.	300	2,539	0.01%	Yahagi Construction Co., Ltd.	100	958	0.00%
Toyo Corp./Chuo-ku	100	1,002	0.00%	Yakult Honsha Co., Ltd.	1,240	27,856	0.09%
Toyo Gosei Co., Ltd.	22	1,301	0.00%	YAKUODO Holdings Co., Ltd.	30	579	0.00%
Toyo Ink SC Holdings Co., Ltd.	100	1,865	0.01%	YAMABIKO Corp.	100	1,061	0.00%
Toyo Seikan Group Holdings Ltd.	700	11,356	0.04%	Yamada Holdings Co., Ltd.	2,600	8,085	0.03%
Toyo Suisan Kaisha Ltd.	422	21,791	0.07%	Yamagata Bank Ltd.	100	758	0.00%
Toyo Tire Corp.	500	8,370	0.03%	Yamaguchi Financial Group, Inc.	1,000	8,962	0.03%
Toyobo Co., Ltd.	400	2,999	0.01%	Yamaha Corp.	729	16,842	0.05%
Toyoda Gosei Co., Ltd.	300	5,630	0.02%	Yamaha Motor Co., Ltd.	4,314	38,541	0.13%
Toyota Boshoku Corp.	300	4,761	0.02%	YA-MAN Ltd.	100	714	0.00%
Toyota Industries Corp.	748	61,016	0.20%	Yamanashi Chuo Bank Ltd.	100	1,192	0.00%
Toyota Motor Corp.	56,300	1,034,509	3.35%	Yamashin-Filter Corp.	100	224	0.00%
TPR Co., Ltd.	100	1,209	0.00%	Yamato Holdings Co., Ltd.	1,500	27,722	0.09%
Trancom Co., Ltd.	15	764	0.00%	Yamato Kogyo Co., Ltd.	143	7,548	0.02%
Transcosmos, Inc.	100	2,139	0.01%	Yamazaki Baking Co., Ltd.	539	12,296	0.04%
TRE Holdings Corp.	100	780	0.00%	Yamazen Corp.	300	2,539	0.01%
Trend Micro, Inc.	522	27,948	0.09%	Yaoko Co., Ltd.	100	5,724	0.02%
Tri Chemical Laboratories, Inc.	100	2,561	0.01%	Yaskawa Electric Corp.	1,178	49,216	0.16%
Trusco Nakayama Corp.	186	3,227	0.01%	Yellow Hat Ltd.	100	1,252	0.00%
TS Tech Co., Ltd.	443	5,361	0.02%	Yodogawa Steel Works Ltd.	100	2,706	0.01%
TSI Holdings Co., Ltd.	300	1,564	0.01%	Yokogawa Bridge Holdings Corp.	100	1,800	0.01%
Tsubaki Nakashima Co., Ltd.	200	1,038	0.00%	Yokohama Rubber Co., Ltd.	600	13,759	0.04%
Tsubakimoto Chain Co.	131	3,759	0.01%	Yokorei Co., Ltd.	200	1,488	0.01%
Tsugami Corp.	200	1,724	0.01%	Yokowo Co., Ltd.	100	1,011	0.00%
Tsukishima Holdings Co., Ltd.	100	953	0.00%	Yondoshi Holdings, Inc.	100	1,438	0.00%
Tsumura & Co.	329	6,199	0.02%	Yonex Co., Ltd.	200	1,898	0.01%
Tsuruha Holdings, Inc.	189	17,327	0.06%	Yorozu Corp.	100	588	0.00%
Tsurumi Manufacturing Co., Ltd.	100	2,635	0.01%	Yoshinoya Holdings Co., Ltd.	300	6,820	0.02%
TV Asahi Holdings Corp.	100	1,140	0.00%	Yuasa Trading Co., Ltd.	100	3,362	0.01%
				Yukiguni Maitake Co., Ltd.	100	663	0.00%
				Yurtec Corp.	200	1,595	0.01%
				Yushin Precision Equipment Co., Ltd.	100	473	0.00%
				Zenkoku Hoshu Co., Ltd.	221	8,332	0.03%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Zenrin Co., Ltd.	200	1,240	0.00%	Frasers Logistics & Commercial Trust REIT	13,300	11,595	0.04%
Zensho Holdings Co., Ltd.	435	22,799	0.07%	Hour Glass Ltd.	900	1,133	0.00%
Zeon Corp.	700	6,507	0.02%	Hutchison Port Holdings Trust	21,400	3,167	0.01%
ZERIA Pharmaceutical Co., Ltd.	200	2,861	0.01%	iFAST Corp., Ltd.	700	4,357	0.01%
ZIGEXN Co., Ltd.	200	753	0.00%	Keppel Corp., Ltd.	6,600	35,374	0.11%
Zojirushi Corp.	200	2,115	0.01%	Keppel DC REIT	5,900	8,722	0.03%
ZOZO, Inc.	500	11,260	0.04%	Keppel Pacific Oak US REIT	3,900	1,462	0.00%
Zuken, Inc.	100	2,866	0.01%	Keppel REIT	11,160	7,868	0.03%
		18,184,704	58.88%	Lendlease Global Commercial REIT	9,300	4,547	0.01%
New Zealand 0.93% (30 June 2023: 0.96%)				Manulife US REIT	6,800	544	0.00%
a2 Milk Co., Ltd.	3,298	9,605	0.03%	Mapletree Industrial Trust REIT	9,600	18,267	0.06%
Air New Zealand Ltd.	7,771	3,124	0.01%	Mapletree Logistics Trust REIT	16,000	21,105	0.07%
Argosy Property Ltd.	3,568	2,530	0.01%	Mapletree Pan Asia Commercial Trust REIT	10,800	12,854	0.04%
Auckland International Airport Ltd.	5,977	33,302	0.11%	Nanofilm Technologies International Ltd.	1,000	694	0.00%
Chorus Ltd.	2,040	10,152	0.03%	NetLink NBN Trust	13,700	8,724	0.03%
EBOS Group Ltd.	768	17,262	0.06%	Olam Group Ltd.	5,700	4,494	0.01%
Fisher & Paykel Healthcare Corp., Ltd.	2,716	40,583	0.13%	OUE Commercial REIT	9,700	2,096	0.01%
Fletcher Building Ltd.	3,596	10,883	0.04%	Oversea-Chinese Banking Corp., Ltd.	16,600	163,596	0.53%
Freightways Group Ltd.	851	4,580	0.02%	PARAGON REIT	5,500	3,690	0.01%
Goodman Property Trust REIT	5,176	7,472	0.02%	Parkway Life REIT	1,900	5,286	0.02%
Heartland Group Holdings Ltd.	3,044	2,852	0.01%	Prime US REIT	3,400	816	0.00%
Infratil Ltd.	3,935	24,989	0.08%	Raffles Medical Group Ltd.	4,900	4,012	0.01%
Kiwi Property Group Ltd.	7,963	4,412	0.01%	Riverstone Holdings Ltd.	2,300	1,229	0.00%
Mainfreight Ltd.	386	16,937	0.06%	SATS Ltd.	3,916	8,164	0.03%
Mercury NZ Ltd.	3,218	13,447	0.04%	Seatrium Ltd.	196,600	17,587	0.06%
Meridian Energy Ltd.	5,950	20,871	0.07%	Sheng Siong Group Ltd.	1,900	2,305	0.01%
Oceania Healthcare Ltd.	2,796	1,346	0.01%	SIA Engineering Co., Ltd.	900	1,617	0.00%
Precinct Properties Group	6,541	5,239	0.02%	Silverlake Axis Ltd.	3,800	807	0.00%
Ryman Healthcare Ltd.	2,772	10,355	0.03%	Singapore Airlines Ltd.	6,500	32,325	0.10%
Scales Corp., Ltd.	394	861	0.00%	Singapore Exchange Ltd.	3,900	29,063	0.09%
Sky Network Television Ltd.	490	856	0.00%	Singapore Post Ltd.	7,800	2,809	0.01%
Spark New Zealand Ltd.	8,648	28,363	0.09%	Singapore Telecommunications Ltd.	35,700	66,848	0.22%
Stride Property Group	1,965	1,792	0.01%	Starhill Global REIT	6,100	2,428	0.01%
Summerset Group Holdings Ltd.	1,081	7,016	0.02%	StarHub Ltd.	2,600	2,188	0.01%
Synlait Milk Ltd.	394	237	0.00%	Suntec REIT	10,400	9,697	0.03%
Vector Ltd.	1,326	3,132	0.01%	UMS Holdings Ltd.	1,900	1,930	0.01%
Vital Healthcare Property Trust REIT	2,497	3,494	0.01%	United Overseas Bank Ltd.	5,700	122,936	0.40%
		285,692	0.93%	UOL Group Ltd.	2,300	10,950	0.04%
Singapore 3.47% (30 June 2023: 3.43%)				Venture Corp., Ltd.	1,200	12,381	0.04%
AEM Holdings Ltd.	1,100	2,885	0.01%	Wilmar International Ltd.	9,900	26,793	0.09%
AIMS APAC REIT	2,587	2,550	0.01%	Yoma Strategic Holdings Ltd.	2,800	153	0.00%
Bumitama Agri Ltd.	1,400	642	0.00%			1,072,427	3.47%
Capitaland Ascendas REIT	17,000	39,049	0.13%	South Korea 14.11% (30 June 2023: 13.46%)			
Capitaland Ascott Trust	10,796	8,103	0.03%	AbClon, Inc.	58	667	0.00%
Capitaland China Trust REIT	4,800	3,384	0.01%	ABLBio, Inc.	140	2,674	0.01%
Capitaland India Trust	4,928	4,259	0.01%	Able C&C Co., Ltd.	55	289	0.00%
Capitaland Integrated Commercial Trust REIT	24,300	37,949	0.12%	Advanced Nano Products Co., Ltd.	38	3,558	0.01%
Capitaland Investment Ltd.	12,200	29,226	0.09%	Advanced Process Systems Corp.	51	883	0.00%
CDL Hospitality Trusts	4,500	3,787	0.01%	AfreecaTV Co., Ltd.	27	1,795	0.01%
City Developments Ltd.	2,200	11,091	0.04%	Ahnlab, Inc.	26	1,391	0.01%
ComfortDelGro Corp., Ltd.	9,500	10,083	0.03%	Alteogen, Inc.	156	11,931	0.04%
COSCO SHIPPING International Singapore Co., Ltd.	5,100	510	0.00%	Amicogen, Inc.	196	1,151	0.00%
Cromwell European REIT	1,400	2,196	0.01%	Amorepacific Corp.	135	15,199	0.05%
DBS Group Holdings Ltd.	8,600	217,820	0.71%	Amorepacific Corp. - Preference Shares	73	2,075	0.01%
Digital Core Management Pte Ltd. REIT	2,900	1,870	0.01%	AMOREPACIFIC Group	109	2,476	0.01%
ESR-LOGOS REIT	28,892	7,009	0.02%	Ananti, Inc.	190	963	0.00%
Far East Hospitality Trust	3,900	1,966	0.01%	Aprogen Biologics	479	108	0.00%
First REIT	3,800	763	0.00%	Asiana Airlines, Inc.	150	1,300	0.01%
First Resources Ltd.	2,100	2,277	0.01%	BGF Co., Ltd.	82	243	0.00%
Frasers Centrepoint Trust REIT	4,900	8,395	0.03%	BH Co., Ltd.	95	1,560	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Binx Co., Ltd.	93	646	0.00%	Dongkuk CM Co., Ltd.	75	413	0.00%
Bingrae Co., Ltd.	18	764	0.00%	Dongkuk Steel Mill Co., Ltd.	125	1,169	0.00%
Bioneer Corp.	91	2,353	0.01%	Dongsuh Cos, Inc.	175	2,473	0.01%
BNC Korea Co., Ltd.	228	655	0.00%	Dongsung Pharmaceutical Co., Ltd.	34	152	0.00%
BNK Financial Group, Inc.	1,319	7,312	0.02%	Dongwon F&B Co., Ltd.	29	736	0.00%
Boryung	111	1,025	0.00%	Dongwon Industries Co., Ltd.	25	646	0.00%
Bukwang Pharmaceutical Co., Ltd.	190	900	0.00%	Doosan Bobcat, Inc.	226	8,844	0.03%
Cafe24 Corp.	66	1,435	0.01%	Doosan Tesna, Inc.	46	2,093	0.01%
Caregen Co., Ltd.	57	1,217	0.00%	DoubleUGames Co., Ltd.	37	1,366	0.01%
Cellivity Therapeutics, Inc.	47	244	0.00%	Douzone Bizon Co., Ltd.	71	1,596	0.01%
Celltrion Pharm, Inc.	98	7,016	0.02%	Duk San Neolux Co., Ltd.	48	1,658	0.01%
Celltrion, Inc.	730	114,213	0.37%	Ecopro BM Co., Ltd.	216	48,302	0.16%
Chabiotech Co., Ltd.	199	3,027	0.01%	Ecopro Co., Ltd.	90	45,213	0.15%
Cheil Worldwide, Inc.	334	4,935	0.02%	Ecopro HN Co., Ltd.	45	2,404	0.01%
Chong Kun Dang Pharmaceutical Corp.	40	4,066	0.01%	E-MART, Inc.	93	5,531	0.02%
Chongkundang Holdings Corp.	12	552	0.00%	Enchem Co., Ltd.	28	1,728	0.01%
Chunbo Co., Ltd.	16	1,369	0.01%	ENF Technology Co., Ltd.	39	748	0.00%
CJ CGV Co., Ltd.	223	1,001	0.00%	Enplus Co., Ltd.	276	830	0.00%
CJ CheilJedang Corp.	36	9,057	0.03%	Enzychem Lifesciences Corp.	121	171	0.00%
CJ CheilJedang Corp. - Preference Shares	12	1,249	0.00%	Eo Technics Co., Ltd.	34	4,036	0.01%
CJ Corp.	60	4,398	0.02%	Eoflow Co., Ltd.	97	314	0.00%
CJ ENM Co., Ltd.	51	2,859	0.01%	ESR Kendall Square Co., Ltd. REIT	501	1,420	0.01%
CJ Freshway Corp.	29	537	0.00%	Eubiologics Co., Ltd.	110	980	0.00%
CJ Logistics Corp.	37	3,654	0.01%	Eugene Investment & Securities Co., Ltd.	302	829	0.00%
Classys, Inc.	120	3,517	0.01%	Eugene Technology Co., Ltd.	60	1,901	0.01%
CMG Pharmaceutical Co., Ltd.	418	782	0.00%	Eusu Holdings Co., Ltd.	41	184	0.00%
Com2uS Holdings Corp.	24	689	0.00%	F&F Co., Ltd.	77	5,333	0.02%
Com2uSCorp	39	1,491	0.01%	Fila Holdings Corp.	235	7,061	0.02%
Cosmax, Inc.	38	3,729	0.01%	Foosung Co., Ltd.	204	1,898	0.01%
CosmoAM&T Co., Ltd.	101	11,552	0.04%	GC Cell Corp.	36	1,272	0.00%
Cosmochemical Co., Ltd.	107	3,240	0.01%	GemVax & Kael Co., Ltd.	147	1,516	0.01%
Coway Co., Ltd.	261	11,592	0.04%	GeneOne Life Science, Inc.	286	631	0.00%
Creative & Innovative System	212	1,811	0.01%	Genexine, Inc.	132	1,015	0.00%
CrystalGenomics Invites Co., Ltd.	232	500	0.00%	Giantstep, Inc.	16	154	0.00%
CS Wind Corp.	103	5,614	0.02%	GOLFZON Co., Ltd.	13	931	0.00%
Cuckoo Holdings Co., Ltd.	12	153	0.00%	Gradiant Corp.	30	310	0.00%
Cuckoo Homesys Co., Ltd.	33	550	0.00%	Green Cross Corp.	30	2,923	0.01%
Daea TI Co., Ltd.	515	1,370	0.01%	Green Cross Holdings Corp.	111	1,409	0.01%
Daeduck Co., Ltd.	81	402	0.00%	HAESUNG DS Co., Ltd.	44	1,893	0.01%
Daeduck Electronics Co., Ltd.	143	3,003	0.01%	Han Kuk Carbon Co., Ltd.	141	1,274	0.00%
Daehan Flour Mill Co., Ltd.	6	595	0.00%	Hana Financial Group, Inc.	1,345	45,324	0.15%
Daejoo Electronic Materials Co., Ltd.	41	2,751	0.01%	Hana Micron, Inc.	184	4,165	0.01%
Daesang Corp.	90	1,450	0.01%	Hana Tour Service, Inc.	57	2,306	0.01%
Daewoong Co., Ltd.	93	1,491	0.01%	Hanall Biopharma Co., Ltd.	178	6,123	0.02%
Daewoong Pharmaceutical Co., Ltd.	26	2,358	0.01%	Hancom, Inc.	65	720	0.00%
Daishin Securities Co., Ltd.	137	1,521	0.01%	Handsome Co., Ltd.	62	920	0.00%
Daishin Securities Co., Ltd. - Preference Shares	107	1,132	0.00%	Hanil Cement Co., Ltd.	72	715	0.00%
Danal Co., Ltd.	189	685	0.00%	Hanjin Kal Corp.	148	8,366	0.03%
Daol Investment & Securities Co., Ltd.	225	681	0.00%	Hanjin Transportation Co., Ltd.	92	1,775	0.01%
Daou Technology, Inc.	100	1,389	0.01%	Hankook & Co. Co., Ltd.	130	1,575	0.01%
DB HiTeK Co., Ltd.	162	7,371	0.02%	Hankook Tire & Technology Co., Ltd.	348	12,267	0.04%
DB Insurance Co., Ltd.	205	13,323	0.04%	Hanmi Pharm Co., Ltd.	35	9,580	0.03%
Dentium Co., Ltd.	29	2,950	0.01%	Hanmi Science Co., Ltd.	102	3,105	0.01%
DGB Financial Group, Inc.	737	4,858	0.02%	Hanmi Semiconductor Co., Ltd.	202	9,677	0.03%
DIO Corp.	43	748	0.00%	Hanon Systems	802	4,540	0.02%
Dong-A Socio Holdings Co., Ltd.	11	863	0.00%	Hansae Co., Ltd.	43	703	0.00%
Dong-A ST Co., Ltd.	15	805	0.00%	Hansol Chemical Co., Ltd.	38	6,698	0.02%
Dongjin Semichem Co., Ltd.	146	4,387	0.02%	Hansol Holdings Co., Ltd.	124	276	0.00%
DongKook Pharmaceutical Co., Ltd.	101	1,267	0.00%	Hansol Paper Co., Ltd.	68	562	0.00%
				Hansol Technics Co., Ltd.	131	706	0.00%
				Hanssem Co., Ltd.	26	1,080	0.00%
				Hanwha Galleria Corp.	679	716	0.00%
				Hanwha General Insurance Co., Ltd.	256	805	0.00%
				Hanwha Investment & Securities Co., Ltd.	528	1,427	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Hanwha Life Insurance Co., Ltd.	1,808	3,973	0.01%	i-SENS, Inc.	77	1,710	0.01%
Hanwha Solutions Corp.	476	14,599	0.05%	IsuPetasys Co., Ltd.	275	6,288	0.02%
Harim Holdings Co., Ltd.	191	1,152	0.00%	ITM Semiconductor Co., Ltd.	34	680	0.00%
HD Hyundai Construction Equipment Co., Ltd.	50	2,007	0.01%	JB Financial Group Co., Ltd.	667	5,899	0.02%
HD Hyundai Infracore Co., Ltd.	671	4,231	0.01%	Jeil Pharmaceutical Co., Ltd.	85	1,129	0.00%
HDC Holdings Co., Ltd.	181	968	0.00%	Jeisys Medical, Inc.	269	2,191	0.01%
Helixmith Co., Ltd.	173	829	0.00%	Jeju Air Co., Ltd.	133	1,211	0.00%
HK inno N Corp.	58	2,002	0.01%	JR Global REIT	749	2,373	0.01%
HL Holdings Corp.	24	621	0.00%	Jusung Engineering Co., Ltd.	170	4,514	0.02%
HL Mando Co., Ltd.	161	4,919	0.02%	JW Pharmaceutical Corp.	54	1,491	0.01%
HLB Life Science Co., Ltd.	366	3,254	0.01%	JYP Entertainment Corp.	125	9,832	0.03%
HLB Therapeutics Co., Ltd.	286	974	0.00%	Kakao Corp.	1,426	60,123	0.20%
HLB, Inc.	493	19,408	0.06%	Kakao Games Corp.	202	4,054	0.01%
HMM Co., Ltd.	1,388	21,102	0.07%	KakaoBank Corp.	1,022	22,616	0.07%
Homecast Co., Ltd.	178	431	0.00%	Kakaopay Corp.	107	4,096	0.01%
Hotel Shilla Co., Ltd.	144	7,312	0.02%	KB Financial Group, Inc.	1,785	74,981	0.24%
HPSP Co., Ltd.	156	5,311	0.02%	KC Co., Ltd.	18	257	0.00%
HS Industries Co., Ltd.	166	445	0.00%	KC Tech Co., Ltd.	41	853	0.00%
Hugel, Inc.	24	2,784	0.01%	KCC Corp.	20	3,548	0.01%
Humasis Co., Ltd.	505	740	0.00%	KCC Glass Corp.	42	1,339	0.01%
Humedix Co., Ltd.	27	708	0.00%	KH Vatec Co., Ltd.	63	719	0.00%
Huons Co., Ltd.	27	805	0.00%	KISWIRE Ltd.	38	599	0.00%
Huons Global Co., Ltd.	15	275	0.00%	KIWOOM Securities Co., Ltd.	64	4,944	0.02%
HYBE Co., Ltd.	99	17,949	0.06%	KMW Co., Ltd.	133	1,279	0.00%
Hyosung Advanced Materials Corp.	15	4,653	0.02%	Koh Young Technology, Inc.	307	3,945	0.01%
Hyosung Chemical Corp.	8	534	0.00%	Kolmar Korea Co., Ltd.	77	3,205	0.01%
Hyosung TNC Corp.	14	3,968	0.01%	Kolon Corp.	52	703	0.00%
Hyundai Autoever Corp.	32	5,255	0.02%	Kolon Industries, Inc.	81	2,799	0.01%
Hyundai Bioland Co., Ltd.	23	178	0.00%	Komipharm International Co., Ltd.	173	563	0.00%
Hyundai Bioscience Co., Ltd.	159	3,222	0.01%	Korea Asset In Trust Co., Ltd.	239	586	0.00%
Hyundai Department Store Co., Ltd.	75	3,017	0.01%	Korea Electric Terminal Co., Ltd.	29	1,689	0.01%
Hyundai Elevator Co., Ltd.	97	3,340	0.01%	Korea Investment Holdings Co., Ltd.	181	8,615	0.03%
Hyundai GF Holdings	230	650	0.00%	Korea Line Corp.	598	1,001	0.00%
Hyundai Glovis Co., Ltd.	85	12,639	0.04%	Korea Petrochemical Industries Co., Ltd.	12	1,426	0.01%
Hyundai Green Food	65	579	0.00%	Korea Real Estate Investment & Trust Co., Ltd.	1,305	1,191	0.00%
Hyundai Home Shopping Network Corp.	29	969	0.00%	Korea United Pharm, Inc.	36	755	0.00%
Hyundai Marine & Fire Insurance Co., Ltd.	270	6,499	0.02%	Korea Zinc Co., Ltd.	49	18,947	0.06%
Hyundai Mipo Dockyard Co., Ltd.	96	6,328	0.02%	Korean Reinsurance Co.	506	2,809	0.01%
Hyundai Mobis Co., Ltd.	292	53,734	0.17%	Krafton, Inc.	138	20,744	0.07%
Hyundai Motor Co.	651	102,864	0.33%	Kum Yang Co., Ltd.	143	12,125	0.04%
Hyundai Motor Co. - Preference Shares	152	13,478	0.04%	Kumho Tire Co., Inc.	611	2,557	0.01%
Hyundai Motor Co. (XKRX) - Preference Shares	114	10,047	0.03%	Kwang Dong Pharmaceutical Co., Ltd.	132	761	0.00%
Hyundai Steel Co.	395	11,195	0.04%	L&C Bio Co., Ltd.	46	1,036	0.00%
ICD Co., Ltd.	34	238	0.00%	L&F Co., Ltd.	114	18,057	0.06%
Il Dong Pharmaceutical Co., Ltd.	77	1,086	0.00%	Lake Materials Co., Ltd.	150	2,021	0.01%
Ilyang Pharmaceutical Co., Ltd.	64	778	0.00%	LEENO Industrial, Inc.	43	6,761	0.02%
iMarketKorea, Inc.	107	714	0.00%	LegoChem Biosciences, Inc.	75	3,785	0.01%
InBody Co., Ltd.	37	728	0.00%	LF Corp.	57	587	0.00%
Industrial Bank of Korea	1,345	12,386	0.04%	LG Chem Ltd.	222	86,014	0.28%
Innocean Worldwide, Inc.	92	1,529	0.01%	LG Chem Ltd. - Preference Shares	36	8,693	0.03%
Innox Advanced Materials Co., Ltd.	54	1,342	0.01%	LG Corp.	432	28,813	0.09%
Inscofee, Inc.	589	561	0.00%	LG Display Co., Ltd.	1,037	10,258	0.03%
Insun ENT Co., Ltd.	105	600	0.00%	LG Electronics, Inc.	511	40,391	0.13%
Intellian Technologies, Inc.	30	1,689	0.01%	LG Electronics, Inc. - Preference Shares	84	2,987	0.01%
Interflex Co., Ltd.	27	223	0.00%	LG Energy Solution Ltd.	187	62,072	0.20%
INTOPS Co., Ltd.	39	818	0.00%	LG H&H Co., Ltd.	44	12,128	0.04%
iNtRON Biotechnology, Inc.	135	920	0.00%	LG H&H Co., Ltd. - Preference Shares	8	982	0.00%
IS Dongseo Co., Ltd.	56	1,259	0.00%	LG HelloVision Co., Ltd.	62	165	0.00%
ISC Co., Ltd.	62	3,866	0.01%	LG Innotek Co., Ltd.	65	12,087	0.04%
				LG Uplus Corp.	987	7,840	0.03%
				LOTTE Co., Ltd. REIT	550	1,347	0.01%
				Lotte Energy Materials Corp.	92	3,004	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
LOTTE Fine Chemical Co., Ltd.	62	2,792	0.01%	S&S Tech Corp.	68	2,392	0.01%
LOTTE Himart Co., Ltd.	47	374	0.00%	S-1 Corp.	91	4,239	0.01%
Lotte Rental Co., Ltd.	52	1,120	0.00%	Sam Chun Dang Pharm Co., Ltd.	59	3,541	0.01%
Lotte Shopping Co., Ltd.	64	3,727	0.01%	Sam-A Aluminum Co., Ltd.	37	3,057	0.01%
Lotte Wellfood Co., Ltd.	16	1,538	0.01%	Sambu Engineering & Construction Co., Ltd.	610	1,089	0.00%
LS Corp.	82	5,934	0.02%	Samsung Biologics Co., Ltd.	84	49,569	0.16%
LS Electric Co., Ltd.	75	4,263	0.01%	Samsung Card Co., Ltd.	161	4,044	0.01%
Lunit, Inc.	76	4,833	0.02%	Samsung Electro-Mechanics Co., Ltd.	266	31,642	0.10%
LX Hausys Ltd.	28	948	0.00%	Samsung Electronics Co., Ltd.	22,319	1,360,386	4.41%
LX Holdings Corp.	262	1,434	0.01%	Samsung Electronics Co., Ltd. - Preference Shares	3,878	187,592	0.61%
LX Semicon Co., Ltd.	55	3,707	0.01%	Samsung Engineering Co., Ltd.	721	16,235	0.05%
Maeil Dairies Co., Ltd.	6	192	0.00%	Samsung Fire & Marine Insurance Co., Ltd.	154	31,448	0.10%
Mcnex Co., Ltd.	53	1,245	0.00%	Samsung Fire & Marine Insurance Co., Ltd. - Preference Shares	18	2,655	0.01%
Medipost Co., Ltd.	116	735	0.00%	Samsung Heavy Industries Co., Ltd.	3,140	18,895	0.06%
MedPacto, Inc.	87	489	0.00%	Samsung Life Insurance Co., Ltd.	358	19,208	0.06%
Medytox, Inc.	24	4,491	0.02%	Samsung Pharmaceutical Co., Ltd.	680	1,148	0.00%
MegaStudyEdu Co., Ltd.	30	1,414	0.01%	Samsung SDI Co., Ltd.	246	90,156	0.29%
Meritz Financial Group, Inc.	462	21,201	0.07%	Samsung SDI Co., Ltd. - Preference Shares	10	1,910	0.01%
Mezzion Pharma Co., Ltd.	66	1,999	0.01%	Samsung SDS Co., Ltd.	174	22,968	0.08%
Mirae Asset Securities Co., Ltd.	1,268	7,512	0.03%	Samsung Securities Co., Ltd.	297	8,878	0.03%
Mirae Asset Securities Co., Ltd. - Preference Shares	1,047	3,008	0.01%	Samwha Capacitor Co., Ltd.	35	1,035	0.00%
Modetour Network, Inc.	58	686	0.00%	Samyang Corp.	17	589	0.00%
Myoung Shin Industrial Co., Ltd.	105	1,550	0.01%	Samyang Foods Co., Ltd.	20	3,354	0.01%
Namhae Chemical Corp.	99	569	0.00%	Samyang Holdings Corp.	26	1,393	0.01%
Namsun Aluminum Co., Ltd.	388	709	0.00%	Sangsanjin Co., Ltd.	190	553	0.00%
Namyang Dairy Products Co., Ltd.	2	943	0.00%	SD Biosensor, Inc.	147	1,306	0.01%
Nature Holdings Co., Ltd.	40	545	0.00%	Sebang Global Battery Co., Ltd.	33	1,491	0.01%
Naturecell Co., Ltd.	209	1,297	0.01%	Seegene, Inc.	143	2,543	0.01%
NAVER Corp.	674	117,226	0.38%	Seobu T&D	117	654	0.00%
NCSOFT Corp.	73	13,632	0.04%	Seojin System Co., Ltd.	94	1,324	0.01%
Neowiz	47	973	0.00%	Seoul Semiconductor Co., Ltd.	150	1,183	0.00%
NEPES Corp.	64	977	0.00%	SFA Semicon Co., Ltd.	305	1,428	0.01%
Netmarble Corp.	106	4,782	0.02%	Shin Poong Pharmaceutical Co., Ltd.	147	1,543	0.01%
Nexen Tire Corp.	133	830	0.00%	Shinhan Alpha Co., Ltd. REIT	283	1,406	0.01%
Nexon Games Co., Ltd.	81	942	0.00%	Shinhan Financial Group Co., Ltd.	2,340	72,949	0.24%
NEXTIN, Inc.	26	1,401	0.01%	Shinsegae International, Inc.	51	725	0.00%
NH Investment & Securities Co., Ltd.	657	5,270	0.02%	Shinsegae, Inc.	37	5,033	0.02%
NHN Corp.	60	1,088	0.00%	Shinsung E&G Co., Ltd.	616	976	0.00%
NHN KCP Corp.	94	750	0.00%	SIMMTECH Co., Ltd.	85	2,541	0.01%
NICE Holdings Co., Ltd.	89	911	0.00%	Sindoh Co., Ltd.	7	178	0.00%
NICE Information Service Co., Ltd.	156	1,147	0.00%	SK Biopharmaceuticals Co., Ltd.	131	10,212	0.03%
NKMax Co., Ltd.	262	1,267	0.00%	SK Bioscience Co., Ltd.	112	6,261	0.02%
NongShim Co., Ltd.	15	4,740	0.02%	SK Gas Ltd.	11	1,264	0.00%
OCI Co., Ltd.	21	1,815	0.01%	SK Hynix, Inc.	2,536	278,627	0.90%
OliX Pharmaceuticals, Inc.	51	577	0.00%	SK IE Technology Co., Ltd.	118	7,229	0.02%
OptoElectronics Solutions Co., Ltd.	16	160	0.00%	SK oceanplant Co., Ltd.	101	1,550	0.01%
Orion Corp.	100	9,015	0.03%	SK Securities Co., Ltd.	2,644	1,316	0.01%
Orion Holdings Corp.	124	1,406	0.01%	SK Square Co., Ltd.	457	18,665	0.06%
Oscotec, Inc.	174	3,114	0.01%	SKC Co., Ltd.	86	6,050	0.02%
Ottogi Corp.	6	1,863	0.01%	SKs Co., Ltd. REIT	909	2,809	0.01%
Pan Ocean Co., Ltd.	1,204	3,492	0.01%	SL Corp.	60	1,663	0.01%
Park Systems Corp.	19	2,560	0.01%	SM Entertainment Co., Ltd.	56	4,005	0.01%
Partron Co., Ltd.	152	961	0.00%	Solid, Inc.	183	861	0.00%
Pearl Abyss Corp.	159	4,784	0.02%	SOLUM Co., Ltd.	143	3,031	0.01%
People & Technology, Inc.	76	2,974	0.01%	Solus Advanced Materials Co., Ltd.	57	1,173	0.00%
Peptron, Inc.	86	2,688	0.01%				
PharmaResearch Co., Ltd.	31	2,636	0.01%				
Pharmicell Co., Ltd.	234	1,103	0.00%				
PI Advanced Materials Co., Ltd.	57	1,350	0.01%				
Posco DX Co., Ltd.	240	13,827	0.05%				
POSCO Future M Co., Ltd.	135	37,631	0.12%				
Rainbow Robotics	38	5,193	0.02%				
RFHC Corp.	56	785	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Songwon Industrial Co., Ltd.	57	724	0.00%
Soulbrain Co., Ltd.	21	4,957	0.02%
Soulbrain Holdings Co., Ltd.	31	1,067	0.00%
SPC Samlip Co., Ltd.	9	437	0.00%
SSANGYONG C&E Co., Ltd.	653	2,915	0.01%
ST Pharm Co., Ltd.	37	1,948	0.01%
STCUBE	174	1,605	0.01%
Studio Dragon Corp.	28	1,120	0.00%
Sungeel Hitech Co., Ltd.	22	1,864	0.01%
Sungwoo Hitech Co., Ltd.	194	1,428	0.01%
Taekwang Industrial Co., Ltd.	4	1,895	0.01%
TCC Steel	79	3,607	0.01%
Telcon RF Pharmaceutical, Inc.	241	163	0.00%
TES Co., Ltd.	52	812	0.00%
TKG Huchems Co., Ltd.	87	1,452	0.01%
Tokai Carbon Korea Co., Ltd.	18	1,556	0.01%
Tongyang Life Insurance Co., Ltd.	128	450	0.00%
Tongyang, Inc.	646	501	0.00%
Toptec Co., Ltd.	45	268	0.00%
TY Holdings Co., Ltd.	64	210	0.00%
Unid Co., Ltd.	17	895	0.00%
UniTest, Inc.	65	676	0.00%
Vaxcell-Bio Therapeutics Co., Ltd.	62	1,081	0.00%
Viewworks Co., Ltd.	34	713	0.00%
Webzen, Inc.	63	800	0.00%
Wemade Co., Ltd.	83	3,925	0.01%
Wonik Holdings Co., Ltd.	89	233	0.00%
WONIK IPS Co., Ltd.	170	4,481	0.02%
Woongjin Thinkbig Co., Ltd.	120	239	0.00%
Woori Financial Group, Inc.	3,146	31,756	0.10%
W-Scope Chungju Plant Co., Ltd.	109	3,766	0.01%
Wysiwyg Studios Co., Ltd.	436	1,283	0.00%
YG Entertainment, Inc.	45	1,778	0.01%
Youlchon Chemical Co., Ltd.	52	1,280	0.00%
Young Poong Corp.	2	801	0.00%
Youngone Corp.	143	5,063	0.02%
Youngone Holdings Co., Ltd.	25	1,514	0.01%
Yuanta Securities Korea Co., Ltd.	642	1,271	0.00%
Yuhan Corp.	255	13,622	0.04%
Yungjin Pharmaceutical Co., Ltd.	385	635	0.00%
Yunsung F&C Co., Ltd.	13	1,141	0.00%
Zinus, Inc.	53	671	0.00%
		4,357,415	14.11%
Total Equities		30,669,451	99.30%
Total Transferable Securities		30,669,451	99.30%

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets			
Financial Derivative Instruments Dealt in on a Regulated Market 0.01% (30 June 2023: 0.01%)							
Futures 0.01% (30 June 2023: 0.01%)							
Mini TOPIX Index March 2024	12	¥28,173,751	1,548	0.01%			
Total Financial Derivative Instruments Dealt in on a Regulated Market			1,548	0.01%			
OTC Financial Derivative Instruments 0.04% (30 June 2023: (0.01%))							
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Forward Currency Exchange Contracts 0.04% (30 June 2023: (0.01%))							
JPY	53,446,030	USD	(370,903)	Bank of New York Mellon	21/3/2024	12,886	0.04%
JPY	16,513,000	USD	(114,366)	JPMorgan Chase Bank	2/4/2024	4,443	0.01%
JPY	19,000,000	USD	(134,159)	Morgan Stanley	21/3/2024	2,278	0.01%
KRW	13,899,548	USD	(10,588)	JPMorgan Chase Bank	20/3/2024	254	0.00%
JPY	2,357,000	USD	(16,919)	State Street Bank & Trust Co.	21/3/2024	6	0.00%
USD	7,486	HKD	(58,344)	Toronto-Dominion Bank	20/3/2024	1	0.00%
USD	13,154	KRW	(16,904,000)	State Street Bank & Trust Co.	20/3/2024	(30)	(0.00%)
USD	33,151	JPY	(4,630,000)	State Street Bank & Trust Co.	21/3/2024	(97)	(0.00%)
USD	84,121	JPY	(11,742,500)	JPMorgan Chase Bank	21/3/2024	(200)	(0.00%)
USD	17,126	AUD	(26,031)	Bank of New York Mellon	20/3/2024	(678)	(0.00%)
USD	363,830	JPY	(51,469,000)	State Street Bank & Trust Co.	2/4/2024	(6,482)	(0.02%)
Total OTC Financial Derivative Instruments						12,381	0.04%
Total Investments						30,683,380	99.35%
						Fair Value	% of Total
Other Assets and Liabilities						200,968	0.65%
Net Assets						30,884,348	100.00%
Analysis of Total Assets						US Dollars (\$)	% of Total
(a)	Transferable securities admitted to an official stock exchange listing					30,666,566	99.26%
(b)	Transferable securities dealt in on another regulated market					2,885	0.01%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					1,548	0.01%
(e)	Total OTC Financial Derivative Instruments					19,868	0.06%
(f)	Other Assets					204,999	0.66%
Total Assets						30,895,866	100.00%

Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	30,669,451	22,293,691
Financial Derivative Instruments	17	21,416	5,607
Cash		129,061	602,942
Receivables:			
Interest and Dividends		55,067	48,711
Investments Sold		2,276	—
Margin Cash Due from Broker		18,595	47,248
Other Receivables		—	74
Total Current Assets		30,895,866	22,998,273
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	7,487	5,623
Bank Overdraft		29	12
Unrealised Depreciation on Spot Currency Contracts		—	9
Payables and Other Liabilities:			
Investments Purchased		23	313
Management Fees Payable	12	3,979	3,163
Total Current Liabilities		11,518	9,120
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		30,884,348	22,989,153

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023
USD Accumulating¹		
Net Assets	15,626,864	10,199,667
Number of Shares Outstanding	2,409,589	1,683,167
Net Asset Value Per Share²	6.49	6.06
USD Distributing¹		
Net Assets	15,257,484	12,789,486
Number of Shares Outstanding	2,412,485	2,141,223
Net Asset Value Per Share²	6.32	5.97

¹ The share class launched on 11 October 2022.

² The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting.

The accompanying notes form an integral part of the financial statements.

Statement of Operations

	Note	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Period Ended 31 December 2022 ¹
Investment Income/(Loss)			
Interest Income		7,403	650
Dividend Income		356,713	61,799
Net Gain on Financial Instruments		1,709,556	1,615,038
Total Investment Income		2,073,672	1,677,487
Expenses			
Management Fees	12	21,845	4,897
Transaction Fees and Commissions		2,744	3,869
Total Expenses		24,589	8,766
Finance Costs			
Interest Expense		69	32
Distributions	6	157,628	10,358
Total Finance Costs		157,697	10,390
Net Investment Income After Finance Costs		1,891,386	1,658,331
Taxation	5	(36,876)	(8,000)
Net Increase in Net Assets		1,854,510	1,650,331

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Period Ended 31 December 2022 ¹
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	1,854,510	1,650,331
Capital Transactions		
Subscriptions	8,599,079	13,736,817
Redemptions	(2,558,394)	(2,391,220)
Total Capital Transactions	6,040,685	11,345,597
Total Increase for the Period	7,895,195	12,995,928
Net Assets		
Beginning of Period	22,989,153	—
End of Period	30,884,348	12,995,928

¹ The Fund launched during the period. See Note 1.

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard ESG Developed Europe All Cap UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard ESG Developed Europe All Cap UCITS ETF seeks to track the performance of the FTSE Developed Europe All Cap Choice Index, a market capitalisation-weighted index composed of large-, mid- and small-cap stocks of companies located in developed markets in Europe.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global stocks rebounded from mid-period declines to finish the six months with solid gains.
- In this environment, the ETF's benchmark index returned 4.99% for the six months ended 31 December 2023.
- The ETF promotes environmental and social characteristics by excluding companies from its portfolio based on the impact of their conduct or products on society and/or the environment. The ETF's benchmark excludes stocks of companies that FTSE Russell, as both the sponsor of the index and the data source, determines to be engaged or involved in, and/or derive revenue (above a threshold specified by the index provider) from vice products, nonrenewable energy and weapons. The index methodology also excludes companies that, as determined by the index provider, do not meet the labour, human rights, environmental and anticorruption standards as defined by the United Nations Global Compact Principles.
- Most of the markets represented in the benchmark had positive returns, with Denmark, Sweden and the United Kingdom contributing the most. Switzerland, Italy, Germany and Spain were also healthy contributors. The United States and the Netherlands were detractors.
- Nine of the index's 11 industry sectors posted positive returns, with financials contributing the most. Other strong contributors included real estate, consumer discretionary, industrials and basic materials. The greatest detractor was consumer staples.

Benchmark returns in the commentary above are in Euro.

Benchmark: FTSE Developed Europe All Cap Choice Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)	
	Six Months	Ten Years or Since Inception ¹
EUR Accumulating	4.98%	7.41%
Benchmark	4.99	7.16
Tracking Difference*	-0.01	
EUR Distributing	4.98%	7.41%
Benchmark	4.99	7.16
Tracking Difference*	-0.01	

Sources: Vanguard Global Advisers, LLC, and FTSE.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: 16 August 2022.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
Purchases			Sales		
Nestle SA	2,388	255,908	Nestle SA	3,136	343,372
Novo Nordisk A/S Class B	2,367	251,464	ASML Holding NV	464	293,772
ASML Holding NV	354	213,755	Novo Nordisk A/S Class B	1,881	279,022
Novartis AG	2,235	206,997	Roche Holding AG	823	225,884
AstraZeneca plc	1,329	162,072	AstraZeneca plc	1,738	216,119
Roche Holding AG	615	159,072	Novartis AG	2,322	213,218
SAP SE	982	128,835	SAP SE	1,289	161,719
Unilever plc	2,237	102,309	Unilever plc	2,943	138,288
UBS Group AG	4,059	101,177	Sanofi SA	1,280	121,596
Sanofi SA	977	93,442	L'Oreal SA (XPAR)	272	111,346
L'Oreal SA (XPAR)	208	85,362	CNH Industrial NV	9,766	105,070
Allianz SE	349	79,320	UBS Group AG	4,901	104,868
Renault SA	1,701	64,641	BNP Paribas SA	1,701	100,247
Deutsche Telekom AG	3,021	61,973	Allianz SE	464	99,793
GSK plc	3,601	59,771	Zurich Insurance Group AG	198	85,767
Stellantis NV	3,251	58,358	Deutsche Telekom AG	3,992	77,086
Hermes International SCA	31	58,293	Hermes International SCA	40	77,035
London Stock Exchange Group plc	578	55,441	GSK plc	4,720	74,292
RELX plc	1,694	54,425	Mercedes-Benz Group AG	1,012	71,487
Zurich Insurance Group AG	120	52,994	Banco Santander SA	18,888	67,011

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 99.64% (30 June 2023: 99.72%)				Warehouses de Pauw CVA REIT			
Equities 99.64% (30 June 2023: 99.72%)				Wereldhave Belgium Comm VA REIT			
Austria 0.46% (30 June 2023: 0.44%)				Xior Student Housing NV REIT			
Agrana Beteiligungs AG	86	1,213	0.00%				
ANDRITZ AG	621	35,024	0.05%				
AT&S Austria Technologie & Systemtechnik AG	210	5,523	0.01%				
BAWAG Group AG	712	34,162	0.05%				
CA Immobilien Anlagen AG	379	12,299	0.02%				
DO & CO AG	57	7,661	0.01%				
Erste Group Bank AG	2,727	100,163	0.15%				
Eurotelesites AG	294	1,067	0.00%				
Flughafen Wien AG	64	3,258	0.01%				
IMMOFINANZ AG	263	5,536	0.01%				
Lenzing AG	161	5,723	0.01%				
Oesterreichische Post AG	303	9,908	0.02%				
Palfinger AG	111	2,797	0.01%				
Porr AG	99	1,257	0.00%				
Raiffeisen Bank International AG	1,158	21,620	0.03%				
S IMMO AG (XWBO)	40	500	0.00%				
Strabag SE	103	4,264	0.01%				
Telekom Austria AG Class A	1,176	8,996	0.01%				
UNIQA Insurance Group AG	1,028	7,669	0.01%				
Vienna Insurance Group AG Wiener Versicherung Gruppe	328	8,692	0.01%				
Wienerberger AG	928	28,044	0.04%				
		305,376	0.46%			1,035,758	1.55%
Belgium 1.55% (30 June 2023: 1.57%)				Denmark 6.32% (30 June 2023: 5.76%)			
Ackermans & van Haaren NV	194	30,807	0.05%	ALK-Abello A/S	1,182	16,046	0.02%
Aedifica SA REIT	411	26,160	0.04%	Alm Brand A/S	7,813	12,504	0.02%
Ageas SA	1,465	57,589	0.09%	Ambu A/S Class B	1,620	22,862	0.04%
AGFA-Gevaert NV	1,001	1,472	0.00%	AP Moller-Maersk A/S Class A	24	38,570	0.06%
Argenx SE	531	182,399	0.27%	AP Moller-Maersk A/S Class B	45	73,284	0.11%
Barco NV	648	10,724	0.02%	Bavarian Nordic A/S	570	13,568	0.02%
Bekaert SA	318	14,793	0.02%	Chemometec A/S	146	7,599	0.01%
bpost SA	843	3,932	0.01%	Chr Hansen Holding A/S	912	69,270	0.10%
Cofinimmo SA REIT	305	21,777	0.03%	Coloplast A/S Class B	1,105	114,435	0.17%
Colruyt Group N.V	428	17,462	0.03%	D/S Norden A/S	208	8,957	0.01%
Deme Group NV	59	6,573	0.01%	Demant A/S	875	34,744	0.05%
D'ieteren Group	198	35,026	0.05%	Dfds A/S	274	8,197	0.01%
Elia Group SA	335	37,956	0.06%	DSV A/S	1,575	250,472	0.38%
Euronav NV	949	15,156	0.02%	Genmab A/S	587	169,693	0.25%
Fagron	535	8,886	0.01%	GN Store Nord A/S	1,284	29,591	0.05%
Gimv NV	171	7,575	0.01%	H Lundbeck A/S	2,486	10,925	0.02%
Groupe Bruxelles Lambert NV	798	56,834	0.09%	H Lundbeck A/S Class A	310	1,193	0.00%
KBC Ancora	318	13,203	0.02%	Jyske Bank A/S	416	27,009	0.04%
KBC Group NV	2,206	129,536	0.19%	Netcompany Group A/S	280	8,474	0.01%
Kinepolis Group NV	128	5,722	0.01%	NKT A/S	473	29,429	0.04%
Lotus Bakeries NV	4	32,920	0.05%	Novo Nordisk A/S Class B	28,050	2,626,807	3.93%
Melexis NV	180	16,425	0.02%	Novozymes A/S Class B	1,770	88,113	0.13%
Montea NV REIT	154	13,275	0.02%	NTG Nordic Transport Group A/S	133	5,245	0.01%
Ontex Group NV	540	4,107	0.01%	Pandora A/S	726	90,884	0.14%
Proximus SADP	1,288	10,961	0.02%	Ringkjoebing Landbobank A/S	245	32,586	0.05%
Retail Estates NV REIT	115	7,429	0.01%	ROCKWOOL A/S Class B	78	20,676	0.03%
Shurgard Self Storage Ltd. REIT	216	9,690	0.01%	Schouw & Co. A/S	108	8,012	0.01%
Sofina SA	153	34,486	0.05%	Spar Nord Bank A/S	730	10,439	0.02%
Solvay SA	617	17,109	0.03%	Sydbank A/S	496	19,535	0.03%
Syensqo SA	617	58,158	0.09%	Topdanmark A/S	386	16,694	0.03%
UCB SA	1,076	84,896	0.13%	TORM plc Class A	248	6,793	0.01%
Van de Velde NV	56	1,890	0.00%	Tryg A/S	3,117	61,424	0.09%
VGP NV	84	8,820	0.01%	Vestas Wind Systems A/S	9,029	259,561	0.39%
				Zealand Pharma A/S Class A	514	25,733	0.04%
						4,219,324	6.32%
				Finland 2.00% (30 June 2023: 2.05%)			
				Citycon OYJ	618	3,214	0.00%
				Elisa OYJ	1,263	52,882	0.08%
				Finnair OYJ	82,457	3,282	0.01%
				F-Secure OYJ	874	1,779	0.00%
				Huhtamaki OYJ	849	31,184	0.05%
				Kemira OYJ	1,021	17,142	0.03%
				Kesko OYJ Class B	2,384	42,733	0.06%
				Kojamo OYJ	1,637	19,480	0.03%
				Kone OYJ Class B	2,930	132,319	0.20%
				Mandatum OYJ	4,291	17,464	0.03%
				Nokia OYJ	46,744	142,663	0.21%
				Nokian Renkaat OYJ	1,148	9,480	0.01%
				Nordea Bank Abp	30,600	343,516	0.51%
				Orion OYJ Class B	929	36,482	0.05%
				QT Group OYJ	177	11,416	0.02%
				Raisio OYJ Class V	986	1,948	0.00%
				Revenio Group OYJ	200	5,432	0.01%
				Sampo OYJ Class A	4,077	161,490	0.24%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Sanoma OYJ	611	4,246	0.01%	Lagardere SA	127	2,334	0.00%
Stora Enso OYJ Class R	5,106	63,953	0.10%	Legrand SA	2,303	216,712	0.32%
Terveystalo OYJ	657	5,085	0.01%	LISI SA	101	2,384	0.00%
TietoEVRY OYJ	898	19,343	0.03%	LISI SA - EUR	11	260	0.00%
Tokmanni Group Corp.	406	5,936	0.01%	L'Oreal SA	232	104,551	0.16%
UPM-Kymmene OYJ	4,778	162,739	0.24%	L'Oreal SA (XPAR)	1,841	829,647	1.24%
Valmet OYJ	1,465	38,251	0.06%	Maisons du Monde SA	139	788	0.00%
YIT OYJ	1,266	2,513	0.00%	Manitou BF SA	99	2,297	0.00%
		1,335,972	2.00%	Mercialys SA REIT	743	7,389	0.01%
France 11.52% (30 June 2023: 11.93%)				Metropole Television SA	608	7,868	0.01%
Accor SA	1,636	56,606	0.08%	Neoen SA	598	18,107	0.03%
Aeroports de Paris SA	286	33,519	0.05%	Nexity SA	353	5,948	0.01%
Air France-KLM	1,023	13,905	0.02%	Orange SA	17,155	176,765	0.26%
ALD SA	1,728	11,137	0.02%	OVH Groupe SAS	339	2,920	0.00%
Altares SCA REIT	34	2,720	0.00%	PEUGEOT INVEST	42	4,259	0.01%
Amundi SA	501	30,862	0.05%	Publicis Groupe SA	2,047	171,948	0.26%
Antin Infrastructure Partners SA	221	3,045	0.00%	Quadient SA	320	6,150	0.01%
Aramis Group SAS	83	361	0.00%	Renault SA	1,701	62,775	0.09%
ARGAN SA REIT	86	7,327	0.01%	Rexel SA	2,111	52,289	0.08%
Arkema SA	514	52,942	0.08%	Rubis SCA	828	18,630	0.03%
AXA SA	15,880	468,301	0.70%	Sanofi SA	9,755	875,609	1.31%
Believe SA	115	1,208	0.00%	Sartorius Stedim Biotech	214	51,253	0.08%
Beneteau SACA	363	4,530	0.01%	SCOR SE	1,338	35,403	0.05%
BioMerieux	383	38,530	0.06%	SEB SA	28	3,164	0.00%
BNP Paribas SA	9,376	586,844	0.88%	SEB SA (XPAR)	172	19,436	0.03%
Boiron SA	40	1,609	0.00%	SES SA Class A	3,141	18,720	0.03%
Bonduelle SCA	108	1,182	0.00%	SES-imagotag SA	67	9,099	0.01%
Carmila SA REIT	551	8,585	0.01%	SMCP SA	353	1,207	0.00%
Carrefour SA	5,018	83,123	0.12%	Societe BIC SA	220	13,827	0.02%
Casino Guichard Perrachon SA	346	271	0.00%	Societe Generale SA	6,645	159,646	0.24%
Cie de L'Odet SE	4	5,816	0.01%	Sodexo SA	384	38,254	0.06%
Cie Generale des Etablissements Michelin SCA	6,260	203,200	0.30%	Sodexo SA (XPAR)	390	38,852	0.06%
Cie Plastic Omnium SE	456	5,472	0.01%	SOITEC	221	35,758	0.05%
Clariane SE	694	1,668	0.00%	Sopra Steria Group SACA	129	25,516	0.04%
Coface SA	963	11,402	0.02%	STMicroelectronics NV	5,834	263,959	0.40%
Covivio SA REIT	481	23,415	0.04%	Teleperformance SE	515	68,006	0.10%
Credit Agricole SA	9,753	125,346	0.19%	Television Francaise 1 SA	905	6,457	0.01%
Danone SA	5,579	327,376	0.49%	Trigano SA	73	10,826	0.02%
Derichebourg SA	794	4,034	0.01%	Ubisoft Entertainment SA	913	21,099	0.03%
Edenred SE	2,237	121,111	0.18%	Unibail-Rodamco-Westfield REIT	914	61,165	0.09%
Elior Group SA	965	2,829	0.00%	Valeo SE	1,867	25,979	0.04%
Elis SA	1,678	31,697	0.05%	Valneva SE	850	4,012	0.01%
Equasens	30	1,833	0.00%	Verallia SA	615	21,439	0.03%
EssilorLuxottica SA	2,730	495,768	0.74%	Vetoquinol SA	32	3,277	0.01%
Eurazeo SA	47	3,377	0.01%	Vicat SACA	132	4,336	0.01%
Eurazeo SE	375	26,944	0.04%	Virbac SACA	40	14,380	0.02%
Euroapi SA	405	2,321	0.00%	Vivendi SE	5,897	57,059	0.09%
Eurofins Scientific SE	1,089	64,229	0.10%	Volitalia SA	315	3,282	0.01%
Euronext NV	724	56,943	0.09%	Wendel SE	239	19,275	0.03%
Eutelsat Communications SACA	1,195	5,079	0.01%	Worldline SA	2,208	34,599	0.05%
Fnac Darty SA	85	2,338	0.00%	X-Fab Silicon Foundries SE	427	4,347	0.01%
Forvia SE	1,425	29,098	0.04%			7,697,966	11.52%
Gecina SA REIT	453	49,875	0.07%	Germany 13.59% (30 June 2023: 13.79%)			
Getlink SE	3,138	51,981	0.08%	1&1 AG	389	7,056	0.01%
GL Events SACA	108	2,119	0.00%	About You Holding SE	387	1,678	0.00%
Hermes International SCA	307	589,072	0.88%	Adesso SE	30	3,222	0.00%
ICADE REIT	300	10,662	0.02%	Adidas AG	1,480	272,557	0.41%
ID Logistics Group SACA	21	6,426	0.01%	Adtran Networks SE	154	3,080	0.00%
Imerys SA	362	10,310	0.02%	Aixtron SE	950	36,727	0.05%
Interparfums SA	161	8,114	0.01%	Allianz SE	3,554	859,890	1.29%
Ipsen SA	305	32,910	0.05%	Aroundtown SA	6,079	15,046	0.02%
IPSOS SA	343	19,465	0.03%	Atoss Software AG	37	7,733	0.01%
Jacquet Metals SACA	103	2,019	0.00%	Aurubis AG	267	19,827	0.03%
JCDecaux SE	662	12,048	0.02%	Auto1 Group SE	793	5,145	0.01%
Kering SA	644	256,956	0.38%	Basler AG	88	1,024	0.00%
Klepierre SA REIT	1,817	44,844	0.07%	Bayer AG	8,815	296,448	0.44%
				Bayerische Motoren Werke AG	2,770	279,161	0.42%
				Bayerische Motoren Werke AG - Preference Shares	510	45,874	0.07%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
BayWa AG	123	3,850	0.01%	Hypoport SE	37	6,542	0.01%
Bechtle AG	728	33,044	0.05%	Infineon Technologies AG	11,680	441,504	0.66%
Befesa SA	368	12,954	0.02%	Jenoptik AG	463	13,168	0.02%
Beiersdorf AG	898	121,859	0.18%	K+S AG	1,723	24,656	0.04%
BRANICKS Group AG	414	1,397	0.00%	KION Group AG	632	24,439	0.04%
Brenntag SE	1,231	102,444	0.15%	Knorr-Bremse AG	589	34,633	0.05%
Cancom SE	330	9,755	0.01%	Kontron AG	443	9,524	0.01%
Carl Zeiss Meditec AG	337	33,309	0.05%	Krones AG	133	14,869	0.02%
Ceconomy AG	1,532	3,793	0.01%	KWS Saat SE & Co. KGaA	87	4,672	0.01%
Commerzbank AG	9,361	100,724	0.15%	LANXESS AG	768	21,788	0.03%
CompuGroup Medical SE & Co. KgaA	202	7,656	0.01%	LEG Immobilien SE	659	52,272	0.08%
Continental AG	960	73,843	0.11%	Mercedes-Benz Group AG	7,689	480,947	0.72%
Covestro AG	1,714	90,294	0.14%	Merck KGaA	1,161	167,300	0.25%
CropEnergies AG	181	2,082	0.00%	METRO AG	1,252	7,900	0.01%
CTS Eventim AG & Co. KGaA	525	32,865	0.05%	MorphoSys AG	324	11,016	0.02%
Daimler Truck Holding AG	4,752	161,663	0.24%	Nagarro SE	81	7,083	0.01%
Delivery Hero SE	1,774	44,368	0.07%	Nemetschek SE	486	38,141	0.06%
Dermapharm Holding SE	163	6,901	0.01%	New Work SE	24	1,891	0.00%
Deutsche Bank AG	17,908	221,415	0.33%	Nordex SE	1,254	13,042	0.02%
Deutsche Beteiligungs AG	121	3,551	0.01%	Norma Group SE	272	4,360	0.01%
Deutsche Boerse AG	1,647	307,166	0.46%	PATRIZIA SE	380	3,116	0.00%
Deutsche EuroShop AG	105	2,368	0.00%	PNE AG	417	5,771	0.01%
Deutsche Lufthansa AG	5,313	42,759	0.06%	ProSiebenSat.1 Media SE	1,559	8,628	0.01%
Deutsche Pfandbriefbank AG	1,172	7,261	0.01%	Puma SE	893	45,114	0.07%
Deutsche Post AG	8,435	378,352	0.57%	QIAGEN NV	1,956	77,066	0.12%
Deutsche Telekom AG	30,312	659,286	0.99%	Rational AG	42	29,379	0.04%
Deutsche Wohnen SE	460	11,012	0.02%	Redcare Pharmacy NV	73	9,607	0.01%
Deutz AG	1,032	4,954	0.01%	RTL Group SA	351	12,271	0.02%
Draegerwerk AG & Co. KGaA	15	671	0.00%	Salzgitter AG	353	9,884	0.01%
Draegerwerk AG & Co. KGaA - Preference Shares	83	4,299	0.01%	SAP SE	9,830	1,371,088	2.05%
Duerr AG	455	9,728	0.01%	Sartorius AG	22	5,830	0.01%
DWS Group GmbH & Co. KGaA	370	12,876	0.02%	Sartorius AG - Preference Shares	218	72,638	0.11%
Eckert & Ziegler Strahlen- und Medizintechnik AG	116	4,791	0.01%	Scout24 SE	659	42,281	0.06%
Elmos Semiconductor AG	82	6,068	0.01%	Secunet Security Networks AG	11	1,606	0.00%
ErlingKlinger AG	228	1,259	0.00%	Siemens Healthineers AG	2,489	130,921	0.20%
Encavis AG	987	15,387	0.02%	Siltronic AG	187	16,540	0.02%
Energiekontor AG	57	4,714	0.01%	Sixt SE	120	12,144	0.02%
Evonik Industries AG	1,823	33,726	0.05%	Sixt SE - Preference Shares	141	9,461	0.01%
Evotec SE	1,382	29,409	0.04%	SMA Solar Technology AG	74	4,481	0.01%
Fielmann Group AG	226	10,993	0.02%	Stabilus SE	223	13,759	0.02%
flatexDEGIRO AG	724	8,087	0.01%	STRATEC SE	60	2,733	0.00%
Fraport AG Frankfurt Airport Services Worldwide	319	17,468	0.03%	Stroer SE & Co. KGaA	283	15,211	0.02%
Freenet AG	1,065	26,987	0.04%	Suedzucker AG	556	7,890	0.01%
Fresenius Medical Care AG	1,810	68,708	0.10%	Symrise AG Class A	1,170	116,579	0.17%
Fresenius SE & Co. KGaA	3,707	104,055	0.16%	Synlab AG	636	6,296	0.01%
FUCHS SE	309	10,027	0.01%	TAG Immobilien AG	1,342	17,708	0.03%
FUCHS SE - Preference Shares	596	24,019	0.04%	Takkt AG	285	3,848	0.01%
GEA Group AG	1,532	57,741	0.09%	Talanx AG	480	31,032	0.05%
Geresheimer AG	312	29,437	0.04%	TeamViewer SE	1,195	16,802	0.03%
GFT Technologies SE	142	4,430	0.01%	Telefonica Deutschland Holding AG	8,011	18,842	0.03%
Grand City Properties SA	843	8,582	0.01%	United Internet AG	720	16,589	0.02%
GRENKE AG	229	5,736	0.01%	Varta AG	203	4,212	0.01%
Hamburger Hafen und Logistik AG	211	3,532	0.01%	VERBIO Vereinigte BioEnergie AG	166	4,960	0.01%
Hamburger Hafen und Logistik AG (XETR)	12	201	0.00%	Vitesco Technologies Group AG	82	7,706	0.01%
Hannover Rueck SE	539	116,586	0.17%	Vitesco Technologies Group AG (XETR)	82	6,412	0.01%
Heidelberg Materials AG	1,236	100,042	0.15%	Vonovia SE	6,251	178,404	0.27%
Hella GmbH & Co. KGaA	207	17,078	0.03%	Vossloh AG	93	3,901	0.01%
HelloFresh SE	1,448	20,721	0.03%	Wacker Chemie AG	134	15,316	0.02%
Henkel AG & Co. KGaA	916	59,522	0.09%	Wacker Neuson SE	212	3,871	0.01%
Henkel AG & Co. KGaA - Preference Shares	1,447	105,428	0.16%	Wuestenrot & Wuerttembergische AG	155	2,068	0.00%
Hornbach Holding AG & Co. KGaA	87	5,742	0.01%	Zalando SE	1,944	41,699	0.06%
HUGO BOSS AG	505	34,067	0.05%			9,080,921	13.59%
				Ireland 0.56% (30 June 2023: 0.57%)			
				AIB Group plc	12,371	47,999	0.07%
				Bank of Ireland Group plc	9,406	77,298	0.12%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Dalata Hotel Group plc	2,037	9,411	0.01%	Salcef Group SpA	188	4,634	0.01%
Glanbia plc	1,594	23,767	0.04%	Salvatore Ferragamo SpA	600	7,326	0.01%
Kerry Group plc Class A	1,366	107,450	0.16%	Sanlorenzo SpA	119	5,040	0.01%
Kingspan Group plc	1,361	106,702	0.16%	Sesa SpA	60	7,380	0.01%
		372,627	0.56%	SOL SpA	340	9,452	0.01%
Italy 4.32% (30 June 2023: 4.31%)				Stellantis NV	19,265	407,455	0.61%
Alerion Cleanpower SpA	47	1,250	0.00%	Tamburi Investment Partners SpA	938	8,723	0.01%
Amplifon SpA	1,149	36,010	0.05%	Technogym SpA	1,225	11,105	0.02%
Anima Holding SpA	2,014	8,068	0.01%	Telecom Italia SpA	95,115	27,983	0.04%
Ariston Holding NV	997	6,246	0.01%	Telecom Italia SpA (MTAA)	55,683	16,866	0.03%
Arnoldo Mondadori Editore SpA	947	2,031	0.00%	Terna - Rete Elettrica Nazionale	12,515	94,538	0.14%
Assicurazioni Generali SpA	11,315	216,173	0.32%	Tinexta SpA	169	3,427	0.01%
Azimut Holding SpA	939	22,198	0.03%	Tod's SpA	69	2,356	0.00%
Banca Generali SpA	486	16,349	0.03%	UniCredit SpA	15,638	384,147	0.58%
Banca IFIS SpA	193	3,030	0.01%	Unipol Gruppo SpA	3,777	19,497	0.03%
Banca Mediolanum SpA	2,146	18,314	0.03%	UnipolSai Assicurazioni SpA	3,948	8,922	0.01%
Banca Monte dei Paschi di Siena SpA	6,587	20,064	0.03%	Wbuild SpA	2,586	4,725	0.01%
Banca Popolare di Sondrio SPA	3,432	20,112	0.03%	Zignago Vetro SpA	148	2,111	0.00%
Banco BPM SpA	12,156	58,118	0.09%			2,884,735	4.32%
BFF Bank SpA	1,649	17,018	0.03%	Netherlands 8.66% (30 June 2023: 8.98%)			
Biesse SpA	127	1,613	0.00%	ABN AMRO Bank NV GDR	3,419	46,464	0.07%
BPER Banca	9,447	28,587	0.04%	Adyen NV	264	307,982	0.46%
Brembo SpA	1,289	14,308	0.02%	Aegon Ltd.	15,028	78,867	0.12%
Brunello Cucinelli SpA	298	26,403	0.04%	Akzo Nobel NV	1,511	113,053	0.17%
Buzzi SpA	760	20,930	0.03%	Alfen N.V.	201	12,116	0.02%
Carel Industries SpA	458	11,358	0.02%	Allfunds Group plc	2,992	19,224	0.03%
Cementir Holding NV	360	3,434	0.01%	APERAM SA	391	12,856	0.02%
Credito Emiliano SpA	652	5,242	0.01%	ASM International NV	419	196,909	0.30%
Danieli & C Officine Meccaniche SpA	342	7,421	0.01%	ASML Holding NV	3,534	2,409,128	3.61%
Danieli & C Officine Meccaniche SpA (MTAA)	96	2,818	0.00%	ASR Nederland NV	1,298	55,425	0.08%
Datalogic SpA	154	1,041	0.00%	Basic-Fit NV	470	13,235	0.02%
De' Longhi SpA	616	18,800	0.03%	BE Semiconductor Industries NV	683	93,195	0.14%
DiaSorin SpA	190	17,716	0.03%	Brunel International NV	181	2,024	0.00%
doValue SpA	514	1,760	0.00%	Corbion NV	542	10,504	0.02%
El.En. SpA	448	4,368	0.01%	CTP NV	927	14,165	0.02%
Enav SpA	2,062	7,085	0.01%	DSM-Firmenich AG	1,554	142,968	0.21%
Ferrari NV	1,058	322,902	0.48%	Ebusco Holding NV	98	470	0.00%
FinecoBank Banca Fineco SpA	5,424	73,685	0.11%	Eurocommercial Properties NV REIT	476	10,567	0.02%
Gruppo MutuiOnline SpA	158	5,040	0.01%	EXOR NV	909	82,264	0.12%
GVS SpA	626	3,490	0.01%	Flow Traders Ltd.	220	3,951	0.01%
Infrastrutture Wireless Italiane SpA	3,154	36,113	0.05%	Galapagos NV	434	16,054	0.02%
Interpump Group SpA	711	33,325	0.05%	IMCD NV	505	79,563	0.12%
Intesa Sanpaolo SpA	138,764	366,823	0.55%	ING Groep NV	32,250	436,214	0.65%
Italgas SpA	4,289	22,217	0.03%	InPost SA	1,813	22,690	0.03%
Italmobiliare SpA	126	3,497	0.01%	JDE Peet's NV	1,088	26,504	0.04%
Juventus Football Club SpA	8,310	2,137	0.00%	Just Eat Takeaway.com NV	1,745	24,050	0.04%
Maire Tecnimont SpA	1,363	6,692	0.01%	Koninklijke Ahold Delhaize NV	8,674	225,654	0.34%
MARR SpA	180	2,066	0.00%	Koninklijke KPN NV	29,470	91,887	0.14%
Mediobanca Banca di Credito Finanziario SpA	5,708	63,958	0.10%	Koninklijke Philips NV	7,181	151,411	0.23%
MFE-MediaForEurope NV Class A	1,257	2,964	0.00%	Koninklijke Vopak NV	577	17,564	0.03%
MFE-MediaForEurope NV Class B	553	1,807	0.00%	NN Group NV	2,503	89,482	0.13%
Moncler SpA	1,816	101,151	0.15%	NSI NV REIT	154	2,889	0.00%
Nexi SpA	7,428	55,012	0.08%	OCI NV	852	22,356	0.03%
Piaggio & C SpA	1,446	4,306	0.01%	PostNL NV	3,025	4,274	0.01%
Pirelli & C SpA	4,321	21,290	0.03%	Prosus NV	13,678	369,101	0.55%
Poste Italiane SpA	4,038	41,490	0.06%	Randstad NV	981	55,642	0.08%
RAI Way SpA	770	3,935	0.01%	Signify NV	1,123	34,049	0.05%
Recordati Industria Chimica e Farmaceutica SpA	865	42,238	0.06%	TKH Group NV	372	14,694	0.02%
Reply SpA	202	24,139	0.04%	TomTom NV	577	3,684	0.01%
Rizzoli Corriere Della Sera Mediagroup SpA	1,223	906	0.00%	Universal Music Group NV	6,709	173,159	0.26%
				Van Lanschot Kempen NV	338	9,515	0.01%
				Vastned Retail NV REIT	151	3,035	0.00%
				Wereldhave NV REIT	331	4,786	0.01%
				Wolters Kluwer NV	2,198	282,883	0.42%
						5,786,507	8.66%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Norway 1.36% (30 June 2023: 1.30%)							
Adevinta A.S.A Class B	2,405	24,096	0.04%	Powszechna Kasa			
Aker A.S.A Class A	218	12,942	0.02%	Oszczednosci Bank Polski SA	7,569	87,683	0.13%
Aker Carbon Capture A.S.A	2,922	3,537	0.01%	Powszechny Zaklad Ubezpieczen SA	4,975	54,139	0.08%
Aker Horizons A.S.A	2,127	826	0.00%	Santander Bank Polska SA	297	33,489	0.05%
Atea A.S.A	767	8,833	0.01%	Warsaw Stock Exchange	200	1,957	0.00%
Austevoll Seafood A.S.A	756	4,997	0.01%			477,057	0.71%
AutoStore Holdings Ltd.	6,640	11,826	0.02%	Portugal 0.24% (30 June 2023: 0.24%)			
Bakkafrost P/F	451	21,387	0.03%	Altri SGPS SA	552	2,539	0.00%
Bonheur A.S.A	155	3,344	0.01%	Banco Comercial Portugues SA Class R	68,591	18,821	0.03%
Borregaard A.S.A	900	13,751	0.02%	CTT-Correios de Portugal SA	748	2,611	0.00%
BW LPG Ltd.	706	9,522	0.01%	EDP Renovaveis SA	2,628	48,684	0.07%
Crayon Group Holding A.S.A	668	5,043	0.01%	Greenvolt-Energias Renovaveis SA	567	4,638	0.01%
DNB Bank A.S.A	9,074	174,710	0.26%	Jeronimo Martins SGPS SA	2,446	56,356	0.09%
Elkem A.S.A	2,323	4,382	0.01%	Navigator Co., SA	2,143	7,603	0.01%
Entra A.S.A	681	7,005	0.01%	NOS SGPS SA	1,857	5,943	0.01%
Europris A.S.A	1,387	9,489	0.01%	REN - Redes Energeticas Nacionais SGPS SA	3,800	8,835	0.01%
FLEX LNG Ltd.	271	7,208	0.01%	Sonae SGPS SA	8,658	7,831	0.01%
Gjensidige Forsikring A.S.A	1,519	25,388	0.04%			163,861	0.24%
Grieg Seafood A.S.A	484	2,947	0.00%	Spain 3.83% (30 June 2023: 3.74%)			
Hafnia Ltd.	2,201	13,773	0.02%	Acerinox SA	1,743	18,572	0.03%
Hexagon Composites A.S.A	1,022	2,631	0.00%	Aena SME SA	625	102,563	0.15%
Hoegh Autoliners A.S.A	816	6,710	0.01%	Almirall SA	780	6,571	0.01%
Leroy Seafood Group A.S.A	2,573	9,596	0.01%	Amadeus IT Group SA	4,035	261,791	0.39%
Mowi A.S.A	3,992	64,763	0.10%	Atresmedia Corp. de Medios de Comunicacion SA	890	3,199	0.00%
MPC Container Ships A.S.A	3,051	3,624	0.01%	Banco Bilbao Vizcaya Argentaria SA	53,509	440,165	0.66%
NEL A.S.A	15,889	9,758	0.01%	Banco de Sabadell SA	46,616	51,884	0.08%
Nordic Semiconductor A.S.A	1,679	18,858	0.03%	Banco Santander SA	143,402	541,988	0.81%
Norsk Hydro A.S.A	11,785	71,854	0.11%	Bankinter SA	6,078	35,228	0.05%
Orkla A.S.A	6,897	48,470	0.07%	CaixaBank SA	33,955	126,516	0.19%
Protector Forsikring A.S.A	612	9,819	0.01%	Cellnex Telecom SA	5,031	179,405	0.27%
Salmar A.S.A	570	28,920	0.04%	Construcciones y Auxiliar de Ferrocarriles SA	237	7,726	0.01%
Scatec A.S.A	1,026	7,513	0.01%	Corp. ACCIONA Energias Renovables SA	510	14,321	0.02%
Schibsted A.S.A Class A	586	15,284	0.02%	Distribuidora Internacional de Alimentacion SA	125,029	1,475	0.00%
Schibsted A.S.A Class B	966	23,817	0.04%	Ebro Foods SA	650	10,088	0.02%
Sparebank 1 Oestlandet	529	6,253	0.01%	Faes Farma SA	3,131	9,894	0.01%
SpareBank 1 SMN	1,207	15,256	0.02%	Fluidra SA	1,232	23,223	0.03%
SpareBank 1 SR-Bank A.S.A	1,626	18,683	0.03%	Fomento de Construcciones y Contratas SA	368	5,358	0.01%
Stolt-Nielsen Ltd.	188	5,220	0.01%	Gestamp Automocion SA	1,281	4,494	0.01%
Storebrand A.S.A	3,728	29,921	0.05%	Global Dominion Access SA	944	3,172	0.00%
Telenor A.S.A	5,687	59,108	0.09%	Industria de Diseno Textil SA	9,401	370,681	0.56%
TOMRA Systems A.S.A	2,069	22,768	0.03%	Inmobiliaria Colonial Socimi SA REIT	2,841	18,609	0.03%
Veidekke A.S.A	1,022	9,310	0.01%	Laboratorios Farmaceuticos Rovi SA	196	11,799	0.02%
Wallenius Wilhelmsen A.S.A Class B	890	7,061	0.01%	Lar Espana Real Estate Socimi SA REIT	509	3,130	0.00%
Wilh Wilhelmsen Holding A.S.A Class A	116	3,769	0.01%	Linea Directa Aseguradora SA Compania de Seguros y Reaseguros	5,648	4,806	0.01%
Yara International A.S.A	1,433	46,138	0.07%	Mapfre SA	8,837	17,170	0.03%
		910,110	1.36%	Melia Hotels International SA	898	5,352	0.01%
Poland 0.71% (30 June 2023: 0.61%)				Merlin Properties Socimi SA REIT	2,911	29,285	0.04%
Alior Bank SA	830	14,587	0.02%	Neinor Homes SA	212	2,239	0.00%
Allegro.eu SA	4,415	33,871	0.05%	NH Hotel Group SA	257	1,077	0.00%
AmRest Holdings SE	583	3,570	0.01%	Pharma Mar SA	117	4,806	0.01%
Asseco Poland SA	528	8,886	0.01%	Prosegur Cash SA	3,203	1,720	0.00%
Bank Handlowy w Warszawie SA	280	6,536	0.01%	Prosegur Compania de Seguridad SA	2,014	3,545	0.01%
Bank Millennium SA	5,201	10,004	0.01%	Sacyr SA	3,324	10,391	0.02%
Bank Polska Kasa Opieki SA	1,392	48,726	0.07%				
CCC SA	368	5,181	0.01%				
CD Projekt SA	581	15,382	0.02%				
Cyfrowy Polsat SA	1,234	3,503	0.01%				
Dino Polska SA	428	45,394	0.07%				
Grupa Azoty SA	405	2,303	0.00%				
Grupa Kety SA	86	14,750	0.02%				
KRUK SA	156	17,131	0.03%				
LPP SA	10	37,272	0.06%				
mBank SA	115	14,164	0.02%				
Orange Polska SA	6,011	11,264	0.02%				
Pepco Group NV	1,211	7,265	0.01%				

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Solaria Energia y Medio Ambiente SA	738	13,734	0.02%	Investment AB Oresund	250	2,403	0.00%
Telefonica SA	45,010	159,065	0.24%	Investor AB Class A	3,794	78,930	0.12%
Unicaja Banco SA	13,920	12,389	0.02%	Investor AB Class B	14,912	312,707	0.47%
Vidrala SA	211	19,792	0.03%	JM AB	556	8,865	0.01%
Viscofan SA	343	18,385	0.03%	Kinnevik AB Class B	2,130	20,702	0.03%
		2,555,608	3.83%	L E Lundbergforetagen AB Class B	657	32,365	0.05%
Sweden 6.29% (30 June 2023: 5.72%)				Lagercrantz Group AB Class B	1,693	20,652	0.03%
AAK AB	1,563	31,562	0.05%	Lindab International AB	632	11,309	0.02%
AddLife AB Class B	918	9,054	0.01%	Loomis AB Class B	633	15,284	0.02%
Addnode Group AB Class B	1,148	8,832	0.01%	Medicover AB Class B	552	7,448	0.01%
AddTech AB Class B	1,979	39,393	0.06%	MEKO AB	367	3,607	0.01%
Arjo AB Class B	1,863	6,597	0.01%	MIPS AB	246	8,099	0.01%
Assa Abloy AB Class B	8,725	227,912	0.34%	Modern Times Group MTG AB Class B	1,005	7,786	0.01%
Atlas Copco AB Class A	21,821	340,570	0.51%	Munters Group AB	1,188	17,544	0.03%
Atlas Copco AB Class B	14,528	195,294	0.29%	Mycronic AB	619	16,069	0.02%
Atrium Ljungberg AB Class B	391	8,127	0.01%	NCC AB Class B	766	8,670	0.01%
Attendo AB	915	2,971	0.00%	Nibe Industrier AB Class B	13,133	83,546	0.13%
Avanza Bank Holding AB	1,107	23,318	0.03%	Nolato AB Class B	1,519	7,238	0.01%
Axfood AB	950	23,331	0.04%	Nordnet AB publ	1,508	23,231	0.03%
Beijer Alma AB	408	6,949	0.01%	Norion Bank AB	690	2,678	0.00%
Beijer Ref AB Class B	3,518	42,788	0.06%	NP3 Fastigheter AB	244	5,111	0.01%
Bilia AB Class A	593	7,175	0.01%	Nyfosa AB	1,692	14,576	0.02%
Billerud Aktiebolag	1,878	17,308	0.03%	OX2 AB Class B	1,416	7,034	0.01%
BioArctic AB Class B	291	7,058	0.01%	Pandox AB Class B	761	10,302	0.02%
Biotage AB	527	6,377	0.01%	Peab AB Class B	1,832	9,413	0.01%
Boliden AB	2,431	68,644	0.10%	Platzer Fastigheter Holding AB Class B	458	3,472	0.01%
Boozt AB	466	5,693	0.01%	Ratos AB Class B	1,728	5,613	0.01%
Bravida Holding AB	1,842	13,452	0.02%	Resurs Holding AB	1,136	2,437	0.00%
Bufab AB	255	8,855	0.01%	Sagax AB Class B	1,651	41,080	0.06%
Bure Equity AB	498	12,839	0.02%	Sagax AB Class D	376	949	0.00%
Camurus AB	198	9,587	0.01%	Samhallsbyggnadsbolaget i Norden AB	9,436	4,306	0.01%
Castellum AB	3,791	48,901	0.07%	Samhallsbyggnadsbolaget i Norden AB Class D	1,162	629	0.00%
Catena AB	305	12,964	0.02%	Scandic Hotels Group AB	1,136	4,749	0.01%
Cibus Nordic Real Estate AB	523	6,298	0.01%	Sdijptech AB Class B	305	7,414	0.01%
Clas Ohlson AB Class B	294	4,170	0.01%	Sectra AB Class B	1,344	21,762	0.03%
Cloetta AB Class B	1,806	2,974	0.00%	Securitas AB Class B	4,313	38,332	0.06%
Corem Property Group AB - Preference Shares	96	1,729	0.00%	Sinch AB	5,545	18,693	0.03%
Corem Property Group AB Class B	5,733	5,438	0.01%	Skandinaviska Enskilda Banken AB Class A	13,824	172,730	0.26%
Dios Fastigheter AB	733	5,679	0.01%	Skandinaviska Enskilda Banken AB Class C	958	11,996	0.02%
Dometic Group AB	2,865	23,234	0.03%	Skanska AB Class B	3,175	52,192	0.08%
Electrolux AB Class B	1,909	18,580	0.03%	SKF AB Class B	3,422	62,062	0.09%
Electrolux Professional AB Class B	1,902	9,431	0.01%	SkiStar AB	357	3,839	0.01%
Elektra AB Class B	3,008	22,281	0.03%	SSAB AB Class A	2,526	17,408	0.03%
Embracer Group AB Class B	8,020	19,638	0.03%	SSAB AB Class B	5,426	37,608	0.06%
Epiroc AB Class A	5,730	104,177	0.16%	Stillfront Group AB	3,771	4,133	0.01%
Epiroc AB Class B	3,262	51,717	0.08%	Storskogen Group AB Class B	12,630	10,567	0.02%
EQT AB	3,725	95,363	0.14%	Svenska Cellulosa AB SCA Class B	5,278	71,472	0.11%
Essity AB Class B	5,490	123,238	0.18%	Svenska Handelsbanken AB Class A	12,388	121,849	0.18%
Fabege AB	2,247	21,869	0.03%	Svenska Handelsbanken AB Class B	956	11,215	0.02%
Fagerhult Group AB	569	3,363	0.01%	Swedbank AB Class A	9,026	164,913	0.25%
Fastighets AB Balder Class B	5,475	35,213	0.05%	Swedish Orphan Biovitrum AB	1,830	43,923	0.07%
Fortnox AB	4,381	23,864	0.04%	Systemair AB	529	3,759	0.01%
Getinge AB Class B	1,988	40,108	0.06%	Tele2 AB Class B	4,880	37,927	0.06%
Granges AB	966	10,109	0.02%	Telefonaktiebolaget LM Ericsson Class A	519	2,979	0.00%
H&M Hennes & Mauritz AB Class B	5,604	89,010	0.13%	Telefonaktiebolaget LM Ericsson Class B	26,026	147,681	0.22%
Hemnet Group AB	695	15,096	0.02%	Telia Co. AB	21,973	50,686	0.08%
Hexatronic Group AB	1,683	4,129	0.01%	Thule Group AB	933	23,089	0.03%
HMS Networks AB	241	10,820	0.02%	Trelleborg AB Class B	1,979	60,014	0.09%
Holmen AB Class B	729	27,903	0.04%	Troax Group AB	370	8,269	0.01%
Hufvudstaden AB Class A	989	12,624	0.02%				
Husqvarna AB Class B	3,398	25,408	0.04%				
Industrivarden AB Class A	1,127	33,306	0.05%				
Industrivarden AB Class C	1,303	38,473	0.06%				
Instalco AB	2,005	7,359	0.01%				
Intrum AB	641	4,042	0.01%				
Investment AB Latour Class B	1,261	29,745	0.04%				

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Truecaller AB Class B	1,413	4,436	0.01%	Medartis Holding AG	40	3,614	0.01%
Viaplay Group AB Class B	691	323	0.00%	Medmix AG	242	4,946	0.01%
Vitec Software Group AB Class B	309	16,307	0.02%	Meyer Burger Technology AG	33,347	7,012	0.01%
Vitrolife AB	567	9,983	0.02%	Mobimo Holding AG	63	17,686	0.03%
Volati AB	164	1,647	0.00%	Nestle SA	23,939	2,510,724	3.76%
Volvo Car AB Class B	5,639	16,462	0.02%	Novartis AG	18,546	1,692,966	2.53%
Wallenstam AB Class B	3,063	14,995	0.02%	OC Oerlikon Corp. AG	1,740	7,104	0.01%
Wihlborgs Fastigheter AB	2,346	19,893	0.03%	Partners Group Holding AG	198	258,327	0.39%
		4,201,301	6.29%	PIERER Mobility AG	75	3,695	0.01%
Switzerland 17.49% (30 June 2023: 17.70%)				PolyPeptide Group AG	135	2,544	0.00%
Accelleron Industries AG	827	23,358	0.03%	PSP Swiss Property AG	399	50,469	0.08%
Alcon, Inc.	4,412	311,493	0.47%	Rieter Holding AG	23	2,229	0.00%
Allreal Holding AG	128	20,706	0.03%	Roche Holding AG	6,206	1,632,054	2.44%
ALSO Holding AG	22	5,939	0.01%	Roche Holding AG (XSWX)	263	73,944	0.11%
ams-OSRAM AG	8,372	19,036	0.03%	Sandoz Group AG	3,869	112,608	0.17%
APG SGA SA	10	1,968	0.00%	Schindler Holding AG	354	80,073	0.12%
Arbonia AG	537	5,562	0.01%	Schindler Holding AG (XSWX)	184	39,482	0.06%
Aryzta AG	8,282	13,825	0.02%	Schweiter Technologies AG	8	4,466	0.01%
Autoneum Holding AG	28	4,108	0.01%	Sensirion Holding AG	88	7,894	0.01%
Bachem Holding AG Class B	277	19,366	0.03%	SFS Group AG	155	17,372	0.03%
Baloise Holding AG	400	56,705	0.08%	Siegfried Holding AG	37	34,205	0.05%
Banque Cantonale Vaudoise	255	29,759	0.04%	SIG Group AG	2,931	61,002	0.09%
Barry Callebaut AG	32	48,840	0.07%	SKAN Group AG	92	7,995	0.01%
Basilea Pharmaceutica AG	99	3,759	0.01%	Softwareone Holding AG	1,055	18,610	0.03%
Belimo Holding AG	82	40,906	0.06%	Sonova Holding AG	456	134,584	0.20%
Bell Food Group AG	16	4,371	0.01%	St Galler Kantonalbank AG	26	13,745	0.02%
Bossard Holding AG	22	5,229	0.01%	Stadler Rail AG	476	15,503	0.02%
Bucher Industries AG	57	21,654	0.03%	Straumann Holding AG	960	140,015	0.21%
Burckhardt Compression Holding AG	28	15,269	0.02%	Swatch Group AG	256	62,945	0.09%
Bystronic AG	11	5,638	0.01%	Swatch Group AG (XSWX)	470	22,268	0.03%
Cembra Money Bank AG	261	18,416	0.03%	Swiss Life Holding AG	265	166,457	0.25%
Chocoladefabriken Lindt & Spruengli AG	18	195,347	0.29%	Swiss Re AG	670	64,750	0.10%
Clariant AG	2,012	26,878	0.04%	Swiss Re AG	2,579	262,303	0.39%
Comet Holding AG	66	18,826	0.03%	Swisscom AG	229	124,632	0.19%
COSMO Pharmaceuticals NV	71	3,887	0.01%	Swissquote Group Holding SA	78	17,165	0.03%
Daetwyler Holding AG	67	14,067	0.02%	Tecan Group AG	113	41,737	0.06%
DKSH Holding AG	313	19,661	0.03%	Temenos AG	538	45,263	0.07%
DocMorris AG	73	5,791	0.01%	u-blox Holding AG	59	6,340	0.01%
dormakaba Holding AG ADR	27	13,184	0.02%	UBS Group AG	26,989	757,654	1.13%
EFG International AG	856	9,944	0.01%	Valiant Holding AG	142	14,571	0.02%
Emmi AG	19	18,617	0.03%	VAT Group AG	231	104,726	0.16%
EMS-Chemie Holding AG	63	46,146	0.07%	Vetropack Holding AG Class A	104	4,374	0.01%
Flughafen Zurich AG	169	31,919	0.05%	Vontobel Holding AG	247	14,479	0.02%
Forbo Holding AG	8	9,069	0.01%	VP Bank AG Class A	23	2,167	0.00%
Galenica AG	434	33,960	0.05%	VZ Holding AG	123	12,992	0.02%
Geberit AG	298	172,762	0.26%	Ypsomed Holding AG	29	9,451	0.01%
Georg Fischer AG	725	47,646	0.07%	Zehnder Group AG	80	4,603	0.01%
Givaudan SA	71	266,060	0.40%	Zurich Insurance Group AG	1,293	611,364	0.92%
Helvetia Holding AG	309	38,520	0.06%			11,685,594	17.49%
Hiag Immobilien Holding AG	46	3,948	0.01%	United Kingdom 20.74% (30 June 2023: 21.01%)			
Huber + Suhner AG	157	11,483	0.02%	3i Group plc	8,508	237,706	0.36%
Idorsia Ltd.	1,041	2,367	0.00%	4imprint Group plc	251	13,237	0.02%
Implenia AG	123	4,035	0.01%	abrdn plc	16,944	34,933	0.05%
Inficon Holding AG	17	22,052	0.03%	Admiral Group plc	2,739	84,838	0.13%
Interroll Holding AG	5	14,359	0.02%	AG Barr plc	733	4,339	0.01%
Intershop Holding AG	9	5,953	0.01%	Airtel Africa plc	9,907	14,886	0.02%
Investis Holding SA	28	2,939	0.00%	AJ Bell plc	2,723	9,836	0.01%
Julius Baer Group Ltd.	1,843	93,465	0.14%	Alphawave IP Group plc	2,183	3,245	0.00%
Kardex Holding AG	54	12,662	0.02%	Antofagasta plc	3,089	59,871	0.09%
Komax Holding AG	44	9,489	0.01%	AO World plc	3,492	3,963	0.01%
Kuehne + Nagel International AG	448	139,643	0.21%	Ascential plc	3,928	13,300	0.02%
Landis+Gyr Group AG	193	15,777	0.02%	Ashmore Group plc	4,214	10,835	0.02%
LEM Holding SA	4	8,927	0.01%	Ashtead Group plc	3,911	246,523	0.37%
Leonteq AG	89	3,288	0.00%	ASOS plc	531	2,609	0.00%
Logitech International SA	1,412	121,133	0.18%	Associated British Foods plc	3,025	82,631	0.12%
Lonza Group AG	667	253,749	0.38%	Assura plc REIT	26,475	14,702	0.02%
Medacta Group SA	52	7,025	0.01%				

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Aston Martin Lagonda Global Holdings plc	2,798	7,285	0.01%	Great Portland Estates plc REIT	2,000	9,694	0.01%
AstraZeneca plc	13,245	1,620,224	2.43%	Greencore Group plc	4,019	4,473	0.01%
Auction Technology Group plc	762	4,590	0.01%	Greggs plc	874	26,244	0.04%
Auto Trader Group plc	7,968	66,335	0.10%	GSK plc	36,045	603,240	0.90%
Aviva plc	24,242	121,612	0.18%	Haleon plc	49,354	183,199	0.27%
B&M European Value Retail SA	8,319	53,781	0.08%	Halfords Group plc	1,804	4,149	0.01%
Bakkavor Group plc	1,105	1,033	0.00%	Halma plc	3,408	89,828	0.13%
Balanced Commercial Property Trust Ltd. REIT	4,556	3,812	0.01%	Hammerson plc REIT	35,733	11,711	0.02%
Bank of Georgia Group plc	313	14,358	0.02%	Hargreaves Lansdown plc	3,386	28,681	0.04%
Barclays plc	136,661	242,528	0.36%	Hays plc	13,965	17,599	0.03%
Barratt Developments plc	8,751	56,816	0.09%	Helical plc REIT	879	2,247	0.00%
Beazley plc	5,872	35,373	0.05%	Helios Towers plc	7,311	7,509	0.01%
Bellway plc	1,076	31,888	0.05%	Hikma Pharmaceuticals plc	1,440	29,730	0.04%
Berkeley Group Holdings plc	932	50,422	0.08%	Hilton Food Group plc	763	7,044	0.01%
Big Yellow Group plc REIT	1,738	24,510	0.04%	Hiscox Ltd.	2,977	36,211	0.05%
Bridgepoint Group plc	2,341	7,543	0.01%	Hochschild Mining plc	2,605	3,220	0.00%
British Land Co. plc REIT	8,259	38,086	0.06%	Home plc REIT	3,882	1,705	0.00%
Britvic plc	2,245	21,776	0.03%	Howden Joinery Group plc	4,695	44,082	0.07%
BT Group plc	56,854	81,095	0.12%	lbstock plc	3,209	5,610	0.01%
Bunzl plc	3,029	111,508	0.17%	IG Group Holdings plc	3,379	29,850	0.04%
Burberry Group plc	3,328	54,383	0.08%	Inchcape plc	3,368	27,810	0.04%
Bytes Technology Group plc	1,844	13,024	0.02%	Informa plc	12,462	112,348	0.17%
Carnival plc	1,300	19,698	0.03%	IntegraFin Holdings plc	2,462	8,615	0.01%
Centamin plc	10,571	12,163	0.02%	InterContinental Hotels Group plc	1,488	121,749	0.18%
Clarkson plc	217	7,926	0.01%	Intermediate Capital Group plc	2,456	47,630	0.07%
Close Brothers Group plc	1,353	12,398	0.02%	International Consolidated Airlines Group SA	9,967	17,828	0.03%
CLS Holdings plc REIT	1,352	1,591	0.00%	International Distributions Services plc	5,966	18,734	0.03%
CMC Markets plc	979	1,186	0.00%	Investec plc	5,565	34,153	0.05%
Coats Group plc	14,481	12,935	0.02%	IP Group plc	9,566	6,414	0.01%
Coca-Cola HBC AG	1,742	46,338	0.07%	ITV plc	33,571	24,516	0.04%
Compass Group plc	15,430	382,132	0.57%	IWG plc	6,561	14,333	0.02%
Computacenter plc	612	19,719	0.03%	J Sainsbury plc	15,479	54,054	0.08%
ConvaTec Group plc	14,526	40,936	0.06%	JD Sports Fashion plc	21,952	42,041	0.06%
Cranswick plc	468	20,566	0.03%	Johnson Matthey plc	1,612	31,579	0.05%
Crest Nicholson Holdings plc	2,086	5,229	0.01%	JTC plc	1,270	11,952	0.02%
CRH plc	6,381	398,385	0.60%	Jupiter Fund Management plc	3,640	3,923	0.01%
Croda International plc	1,261	73,489	0.11%	Just Group plc	9,615	9,531	0.01%
Currys plc	8,464	4,933	0.01%	Kainos Group plc	865	11,170	0.02%
Darktrace plc	3,622	15,328	0.02%	Keller Group plc	694	7,048	0.01%
DCC plc	881	58,745	0.09%	Kingfisher plc	17,046	47,861	0.07%
Dechra Pharmaceuticals plc	971	43,231	0.06%	Lancashire Holdings Ltd.	2,183	15,720	0.02%
Deliveroo plc Class A	11,416	16,811	0.03%	Land Securities Group plc REIT	6,519	53,023	0.08%
Derwent London plc REIT	976	26,581	0.04%	Legal & General Group plc	52,647	152,559	0.23%
Diploma plc	1,153	47,662	0.07%	Liontrust Asset Management plc	537	3,904	0.01%
Direct Line Insurance Group plc	11,539	24,229	0.04%	Lloyds Banking Group plc	570,798	314,275	0.47%
Domino's Pizza Group plc	3,613	15,711	0.02%	London Stock Exchange Group plc	4,039	432,273	0.65%
Dowlais Group plc	11,784	14,531	0.02%	LondonMetric Property plc REIT	9,375	20,718	0.03%
Dr. Martens plc	4,802	4,910	0.01%	LXI plc REIT	13,612	16,463	0.02%
DS Smith plc	11,347	40,240	0.06%	M&G plc	19,285	49,496	0.07%
Dunelm Group plc	1,025	12,976	0.02%	Man Group plc	10,637	28,553	0.04%
easyJet plc	3,322	19,552	0.03%	Marks & Spencer Group plc	17,541	55,141	0.08%
Elementis plc	4,943	7,279	0.01%	Marshalls plc	2,205	7,110	0.01%
Endeavour Mining plc	1,631	33,071	0.05%	Mitie Group plc	12,130	13,900	0.02%
Experian plc	8,221	303,783	0.45%	Mobico Group plc	4,602	4,493	0.01%
FDM Group Holdings plc	728	3,852	0.01%	Molten Ventures plc	1,268	4,062	0.01%
Ferguson plc	1,838	319,969	0.48%	Mondi plc	4,373	77,591	0.12%
Ferrexpo plc	2,476	2,579	0.00%	Moneysupermarket.com Group plc	4,624	14,952	0.02%
Firstgroup plc	6,277	12,677	0.02%	Moonpig Group plc	2,283	4,126	0.01%
Frasers Group plc	1,072	11,264	0.02%	NatWest Group plc	49,378	125,022	0.19%
Fresnillo plc	1,768	12,128	0.02%	NCC Group plc	2,518	3,743	0.01%
Future plc	1,095	10,052	0.02%				
Games Workshop Group plc	291	33,146	0.05%				
Genuit Group plc	1,963	9,141	0.01%				
Genus plc	586	14,675	0.02%				
Grafton Group plc	1,900	19,977	0.03%				
Grainger plc	6,500	19,833	0.03%				

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Network International Holdings plc	3,967	17,845	0.03%	Smurfit Kappa Group plc	2,312	83,245	0.12%
Next plc	1,082	101,366	0.15%	Softcat plc	1,093	17,154	0.03%
Ninety One plc	2,921	6,186	0.01%	Spectris plc	925	40,340	0.06%
Ocado Group plc	5,386	47,139	0.07%	Spire Healthcare Group plc	2,421	6,328	0.01%
OSB Group plc	3,658	19,613	0.03%	Spirent Communications plc	5,514	7,846	0.01%
Oxford Biomedica plc	724	1,838	0.00%	St James's Place plc	4,778	37,693	0.06%
Oxford Nanopore Technologies plc	5,726	13,758	0.02%	Standard Chartered plc	20,123	154,802	0.23%
Pagegroup plc	2,835	15,933	0.02%	Supermarket Income plc REIT	11,629	11,662	0.02%
Paragon Banking Group plc	1,873	15,076	0.02%	Synthomer plc	973	2,130	0.00%
Pearson plc	6,346	70,613	0.11%	Tate & Lyle plc	3,487	26,519	0.04%
Pennon Group plc	2,305	19,990	0.03%	Taylor Wimpey plc	31,016	52,634	0.08%
Persimmon plc	2,821	45,219	0.07%	TBC Bank Group plc	453	14,795	0.02%
Petershill Partners plc	2,402	4,701	0.01%	Telecom Plus plc	630	11,720	0.02%
Pets at Home Group plc	4,213	15,471	0.02%	Tesco plc	63,154	211,721	0.32%
Phoenix Group Holdings plc	6,522	40,282	0.06%	THG plc Class B	8,836	8,684	0.01%
Picton Property Income Ltd. REIT	4,651	3,714	0.01%	TI Fluid Systems plc	2,661	4,723	0.01%
Plus500 Ltd.	725	13,914	0.02%	TP ICAP Group plc	6,997	15,770	0.02%
Premier Foods plc	6,083	9,519	0.01%	Trainline plc	4,161	15,453	0.02%
Primary Health Properties plc REIT	11,950	14,315	0.02%	Travis Perkins plc	1,949	18,637	0.03%
Prudential plc	24,664	252,524	0.38%	Tritax Big Box plc REIT	16,741	32,631	0.05%
PureTech Health plc	2,180	4,886	0.01%	Trustpilot Group plc	2,981	5,109	0.01%
PZ Cussons plc	1,972	3,486	0.01%	TUI AG	3,957	27,993	0.04%
Quilter plc	12,416	14,730	0.02%	UK Commercial Property Ltd. REIT	6,347	4,541	0.01%
Rathbones Group plc	549	11,037	0.02%	Unilever plc	22,458	984,854	1.47%
Reckitt Benckiser Group plc	6,416	401,311	0.60%	UNITE Group plc REIT	3,077	37,072	0.06%
Redde Northgate plc	2,124	8,910	0.01%	United Utilities Group plc	6,064	74,144	0.11%
Redrow plc	2,412	17,133	0.03%	Vanquis Banking Group plc	2,145	3,198	0.00%
RELX plc	16,985	609,598	0.91%	Vesuvius plc	1,976	10,973	0.02%
Rentokil Initial plc	22,649	115,215	0.17%	Victrex plc	782	13,735	0.02%
RHI Magnesita NV	186	7,427	0.01%	Virgin Money UK plc	10,420	19,775	0.03%
Rightmove plc	7,189	47,754	0.07%	Vistry Group plc	3,079	32,601	0.05%
RS GROUP plc	4,188	39,612	0.06%	Vodafone Group plc	195,970	155,052	0.23%
S4 Capital plc	4,793	2,954	0.00%	Volution Group plc	1,744	8,727	0.01%
Safestore Holdings plc REIT	1,903	19,414	0.03%	Watches of Switzerland Group plc	2,070	16,925	0.03%
Sage Group plc	9,164	123,998	0.19%	WH Smith plc	1,117	17,196	0.03%
Savills plc	1,211	13,542	0.02%	Whitbread plc	1,744	73,582	0.11%
Schroders plc	7,462	37,020	0.06%	Wickes Group plc	2,030	3,329	0.00%
Segro plc REIT	11,034	112,870	0.17%	Wise plc Class A	6,735	67,931	0.10%
Severn Trent plc	2,446	72,799	0.11%	Workspace Group plc REIT	1,234	8,089	0.01%
Shaftesbury Capital plc REIT	12,219	19,474	0.03%	WPP plc	9,222	80,138	0.12%
SIG plc	5,769	2,224	0.00%	XP Power Ltd.	155	2,426	0.00%
Sirius Real Estate Ltd.	10,601	11,537	0.02%			13,853,976	20.74%
Smith & Nephew plc	7,771	96,720	0.14%	Total Equities		66,566,693	99.64%
				Total Transferable Securities		66,566,693	99.64%

	Number of Contracts Long/(Short)	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2023: (0.00%))				
Futures 0.00% (30 June 2023: (0.00%))				
Euro Stoxx 600 Index March 2024	10	€238,394	1,506	0.00%
Total Financial Derivative Instruments Dealt in on a Regulated Market			1,506	0.00%

OTC Financial Derivative Instruments 0.00% (30 June 2023: (0.00%))							
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Forward Currency Exchange Contracts 0.00% (30 June 2023: (0.00%))							
EUR	35,499	GBP	(30,615)	Morgan Stanley	20/3/2024	265	0.00%
Total OTC Financial Derivative Instruments						265	0.00%
Total Investments						66,568,464	99.64%

	Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities	239,330	0.36%
Net Assets	66,807,794	100.00%

Analysis of Total Assets		EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	66,517,943	99.56%
(b)	Transferable securities dealt in on another regulated market	3,695	0.01%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	45,055	0.07%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	1,506	0.00%
(e)	Total OTC Financial Derivative Instruments	265	0.00%
(f)	Other Assets	245,596	0.36%
Total Assets		66,814,060	100.00%

Statement of Assets and Liabilities

	Note	EUR (€) As at 31 December 2023	EUR (€) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	66,566,693	65,839,547
Financial Derivative Instruments	17	1,771	52
Cash		135,813	76,638
Receivables:			
Interest and Dividends		89,901	94,025
Margin Cash Due from Broker		19,882	23,897
Total Current Assets		66,814,060	66,034,159
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	—	1,849
Bank Overdraft		—	1,480
Payables and Other Liabilities:			
Investments Purchased		—	16
Management Fees Payable	12	6,266	6,467
Total Current Liabilities		6,266	9,812
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		66,807,794	66,024,347

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023
EUR Accumulating¹		
Net Assets	52,821,984	51,036,751
Number of Shares Outstanding	9,574,948	9,712,168
Net Asset Value Per Share²	5.52	5.25
EUR Distributing¹		
Net Assets	13,985,810	14,987,596
Number of Shares Outstanding	2,615,152	2,923,609
Net Asset Value Per Share²	5.35	5.13

¹ The share class launched on 16 August 2022.

² The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting.

The accompanying notes form an integral part of the financial statements.

Statement of Operations

		EUR (€)	EUR (€)
	Note	Six Months Ended 31 December 2023	Period Ended 31 December 2022 ¹
Investment Income/(Loss)			
Interest Income		12,832	414
Dividend Income		404,961	59,136
Other Income		99	—
Net Gain/(Loss) on Financial Instruments		2,838,683	(1,137,502)
Total Investment Income/(Loss)		3,256,575	(1,077,952)
Expenses			
Management Fees	12	37,023	6,637
Transaction Fees and Commissions		12,432	52,273
Total Expenses		49,455	58,910
Finance Costs			
Interest Expense		4	14
Distributions	6	81,473	24,312
Total Finance Costs		81,477	24,326
Net Investment Income/(Loss) After Finance Costs		3,125,643	(1,161,188)
Taxation	5	(19,601)	(1,377)
Net Increase/(Decrease) in Net Assets		3,106,042	(1,162,565)

Statement of Changes in Net Assets

	EUR (€)	EUR (€)
	Six Months Ended 31 December 2023	Period Ended 31 December 2022 ¹
Increase/(Decrease) in Net Assets		
Net Increase/(Decrease) in Net Assets From Operations	3,106,042	(1,162,565)
Capital Transactions		
Subscriptions	7,710,424	35,168,751
Redemptions	(10,033,019)	(2,088,010)
Total Capital Transactions	(2,322,595)	33,080,741
Total Increase for the Period	783,447	31,918,176
Net Assets		
Beginning of Period	66,024,347	—
End of Period	66,807,794	31,918,176

¹ The Fund launched during the period. See Note 1.

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard ESG Emerging Markets All Cap UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard ESG Emerging Markets All Cap UCITS ETF seeks to track the performance of the FTSE Emerging All Cap Choice Index, a market capitalisation-weighted index composed of large-, mid- and small-cap stocks of companies located in emerging markets around the world.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period. The markets then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global stocks rebounded from mid-period declines to finish the six months with solid gains, as the FTSE Global All Cap Index returned 7.59% for the six months ended 31 December 2023. In this environment, the ETF's benchmark returned 4.97%.
- Among markets, India, Taiwan and South Africa added the most to returns. China, which accounted for nearly one third of the index's holdings, was in negative territory and detracted the most from performance.
- Nine of the index's 11 industry sectors added to performance, with technology and financials producing the strongest results. Consumer discretionary and energy detracted.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE Emerging All Cap Choice Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)	
	Six Months	Ten Years or Since Inception ¹
USD Accumulating	4.50%	15.31%
Benchmark	4.97	15.95
Tracking Difference*	-0.47	
USD Distributing	4.51%	15.31%
Benchmark	4.97	15.95
Tracking Difference*	-0.46	

Sources: Vanguard Global Advisers, LLC, and FTSE.
Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: 11 October 2022.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Cost			Proceeds	
	Shares	US Dollars (\$)		Shares	US Dollars (\$)
Purchases			Sales		
Taiwan Semiconductor Manufacturing Co., Ltd.	20,700	358,126	ZTO Express Cayman, Inc.	1,900	49,352
HDFC Bank Ltd.	10,406	204,591	Taiwan Semiconductor Manufacturing Co., Ltd.	2,000	34,957
Alibaba Group Holding Ltd.	14,900	157,075	Alibaba Group Holding Ltd. Class B	2,600	28,642
PDD Holdings, Inc. ADR	1,150	118,326	America Movil SAB de CV	25,400	22,864
Meituan Class B	4,600	65,773	Accton Technology Corp.	1,000	15,756
MTN Group Ltd.	8,740	54,381	Delta Electronics, Inc.	1,000	10,650
Infosys Ltd.	2,932	51,080	China Resources Land Ltd.	2,000	8,519
China Construction Bank Corp. Class H	83,000	46,665	Interconexion Electrica SA ESP	1,888	7,359
Emirates NBD Bank PJSC	8,765	41,579	Kaori Heat Treatment Co., Ltd.	1,000	7,123
Bank of China Ltd. Class H	111,000	39,776	VisEra Technologies Co., Ltd.	1,000	6,829
Ping An Insurance Group Co. of China Ltd. Class H	6,000	33,525	Gold Circuit Electronics Ltd.	1,000	6,374
Al Rajhi Bank	1,708	32,333	Meituan Class B	400	6,350
AngloGold Ashanti Ltd.	1,775	31,591	NetEase, Inc.	300	6,168
Industrial & Commercial Bank of China Ltd. Class H	66,000	31,084	FIBRA Macquarie Mexico REIT	3,200	5,855
Hon Hai Precision Industry Co., Ltd.	9,300	30,394	Delta Electronics Thailand PCL	1,900	5,728
NetEase, Inc.	1,500	30,326	China Construction Bank Corp. Class H	10,000	5,633
Accton Technology Corp.	2,000	29,894	SPAR Group Ltd.	877	5,421
JD.com, Inc. Class A	2,000	29,601	Infosys Ltd.	296	5,380
Bank Central Asia Tbk PT	46,400	27,011	Adani Ports & Special Economic Zone Ltd.	426	5,311
Itau Unibanco Holding SA	4,800	26,480	Shanghai Baosight Software Co., Ltd. Class A	800	5,030

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.02% (30 June 2023: 97.16%)							
Equities 99.02% (30 June 2023: 97.16%)							
Brazil 4.92% (30 June 2023: 4.88%)							
AES Brasil Energia SA	1,504	3,814	0.01%	CSN Mineracao SA	2,800	4,513	0.02%
Allos SA	2,195	11,997	0.04%	CTEEP-Compania de Transmissao de Energia Eletrica Paulista - Preference Shares	900	4,910	0.02%
Alpargatas SA - Preference Shares	1,200	2,500	0.01%	CVC Brasil Operadora e Agencia de Viagens SA	1,700	1,225	0.00%
Alupar Investimento SA	516	3,347	0.01%	Cyrela Brazil Realty SA Empreendimentos e Participacoes	1,200	5,949	0.02%
Ambipar Participacoes e Empreendimentos S/A	200	669	0.00%	Dexco SA	1,610	2,675	0.01%
Anima Holding SA	1,200	1,102	0.00%	Diagnosticos da America SA	1,400	2,773	0.01%
Arezzo Industria e Comercio SA	300	3,985	0.01%	Direcional Engenharia SA	647	2,982	0.01%
Armac Locacao Logistica E Servicos SA	400	1,404	0.00%	EcoRodovias Infraestrutura e Logistica SA	900	1,745	0.01%
Atacadao SA	2,400	6,151	0.02%	Empreendimentos Pague Menos S/A	601	490	0.00%
Auren Energia SA	1,800	4,932	0.02%	Energisa S/A	1,400	15,514	0.05%
Azul SA - Preference Shares	1,400	4,614	0.02%	Engie Brasil Energia SA	900	8,399	0.03%
B3 SA - Brasil Bolsa Balcao	27,600	82,670	0.29%	Equatorial Energia SA	4,153	30,539	0.11%
Banco Bradesco SA	7,500	23,592	0.08%	Ez Tec Empreendimentos e Participacoes S/A	400	1,540	0.01%
Banco Bradesco SA - Preference Shares	24,800	87,251	0.30%	Fleury SA	1,961	7,283	0.03%
Banco BTG Pactual SA	6,300	48,778	0.17%	Fras-Le SA	500	1,750	0.01%
Banco do Brasil SA	4,100	46,751	0.16%	Gerdau SA - Preference Shares	5,290	25,875	0.09%
Banco do Estado do Rio Grande do Sul SA - Preference Shares	900	2,473	0.01%	Gol Linhas Aereas Inteligentes SA - Preference Shares	5,300	9,787	0.03%
Banco Pan SA - Preference Shares	1,800	3,202	0.01%	GPS Participacoes e Empreendimentos SA	1,900	7,373	0.03%
Banco Santander Brasil SA	1,800	11,969	0.04%	Grendene SA	1,800	2,620	0.01%
BB Seguridade Participacoes SA	3,300	22,860	0.08%	Grupo Casas Bahia SA	480	1,125	0.00%
Blau Farmaceutica SA	200	676	0.00%	GRUPO DE MODA SOMA SA	2,300	3,527	0.01%
Bradespar SA	200	961	0.00%	Grupo Mateus SA	1,900	2,808	0.01%
Bradespar SA - Preference Shares	1,200	6,339	0.02%	Grupo SBF SA	300	724	0.00%
BrasilAgro - Co. Brasileira de Propriedades Agricolas	300	1,650	0.01%	Guararapes Confeccoos SA	300	404	0.00%
BRF SA	4,579	13,018	0.05%	Hapvida Participacoes e Investimentos S/A	23,000	21,070	0.07%
Caixa Seguridade Participacoes S/A	2,300	6,108	0.02%	Hidrovias do Brasil SA	1,900	1,541	0.01%
Camil Alimentos SA	400	696	0.00%	Hospital Mater Dei SA	400	688	0.00%
CCR SA	5,400	15,763	0.05%	Hypera SA	1,900	13,983	0.05%
Cielo SA	5,300	5,117	0.02%	Iguatemi SA	2,600	1,606	0.01%
CM Hospitalar SA	800	2,297	0.01%	Intelbras SA Industria de Telecomunicacao Eletronica Brasileira	300	1,359	0.00%
Cogna Educacao SA	9,000	6,466	0.02%	lochpe Maxion SA	600	1,592	0.01%
Compania Brasileira de Aluminio	437	458	0.00%	IRB-Brasil Resseguros SA	460	4,195	0.01%
Compania Brasileira de Distribuicao	600	501	0.00%	Itau Unibanco Holding SA	2,300	13,655	0.05%
Compania de Ferro Ligas da Bahia FERBASA - Preference Shares	200	1,914	0.01%	Itau Unibanco Holding SA - Preference Shares	23,200	162,241	0.56%
Compania de Saneamento Basico do Estado de Sao Paulo SABESP	1,600	24,825	0.09%	Itausa SA - Preference Shares	26,100	55,718	0.19%
Compania de Saneamento de Minas Gerais Copasa MG	900	3,794	0.01%	JHSF Participacoes SA	1,300	1,491	0.01%
Compania de Saneamento do Parana	1,100	6,610	0.02%	Klabin SA	3,800	17,382	0.06%
Compania Energetica de Minas Gerais	700	2,180	0.01%	Localiza Rent a Car SA	4,078	53,393	0.19%
Compania Energetica de Minas Gerais - Preference Shares	5,900	13,944	0.05%	Localiza Rent a Car SA - Rights Issue 30/1/2024	14	58	0.00%
Compania Siderurgica Nacional SA	3,100	12,547	0.04%	Locaweb Servicos de Internet SA	1,200	1,485	0.01%
				LOG Commercial Properties e Participacoes SA	200	939	0.00%
				Log-in Logistica Intermodal SA	300	2,377	0.01%
				Lojas Quero-Quero SA	500	646	0.00%
				Lojas Renner SA	4,500	16,138	0.06%
				M Dias Branco SA	600	4,771	0.02%
				Magazine Luiza SA	14,900	6,625	0.02%
				Mahle Metal Leve SA	200	1,455	0.01%

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Marcopolo SA - Preference Shares	2,800	4,064	0.01%	Cencosud Shopping SA	2,329	3,760	0.01%
Marfrig Global Foods SA	1,793	3,580	0.01%	Compania Sud Americana de Vapores SA	78,357	4,854	0.02%
Metalurgica Gerdau SA - Preference Shares	3,200	7,154	0.02%	Empresa Nacional de Telecomunicaciones SA	726	2,686	0.01%
Mills Estruturas e Servicos de Engenharia SA	800	2,237	0.01%	Empresas CMPC SA	5,788	11,267	0.04%
Minerva SA	1,400	2,153	0.01%	Falabella SA	3,718	9,366	0.03%
Movida Participacoes SA	500	1,224	0.00%	Inversiones Aguas Metropolitanas SA	2,793	2,351	0.01%
MRV Engenharia e Participacoes SA	1,900	4,393	0.02%	Inversiones La Construccion SA	192	1,387	0.00%
Multiplan Empreendimentos Imobiliarios SA	1,300	7,606	0.03%	Latam Airlines Group SA	840,171	9,188	0.03%
Natura & Co. Holding SA	4,700	16,342	0.06%	Parque Arauco SA	3,201	5,205	0.02%
Odontoprev SA	1,400	3,349	0.01%	Plaza SA	1,629	2,328	0.01%
Oncoclinicas do Brasil Servicos Medicos SA	1,200	3,211	0.01%	Quinenco SA	1,276	4,186	0.01%
Pet Center Comercio e Participacoes SA	1,200	976	0.00%	Ripley Corp. SA	4,676	939	0.00%
Porto Seguro SA	900	5,325	0.02%	SMU SA	12,584	2,332	0.01%
Qualicorp Consultoria e Corretora de Seguros SA	800	560	0.00%	Sociedad de Inversiones Oro Blanco SA	199,307	1,620	0.01%
Raia Drogasil SA	5,372	32,513	0.11%	Sociedad Quimica y Minera de Chile SA - Preference Shares Class B	656	39,550	0.14%
Raizen SA - Preference Shares	5,200	4,314	0.02%	SONDA SA	2,193	967	0.00%
Randon SA Implementos e Participacoes - Preference Shares	700	1,845	0.01%			173,638	0.60%
Rede D'Or Sao Luiz SA	3,718	22,013	0.08%	China 25.86% (30 June 2023: 28.33%)			
Rumo SA	6,100	28,820	0.10%	360 Security Technology, Inc. Class A	2,300	2,910	0.01%
Santos Brasil Participacoes SA	3,200	6,173	0.02%	37 Interactive Entertainment Network Technology Group Co., Ltd. Class A	600	1,585	0.01%
Sao Martinho S/A	800	4,827	0.02%	3peak, Inc. Class A	22	452	0.00%
Sendas Distribuidora S/A	6,508	18,127	0.06%	3SBio, Inc.	8,500	8,186	0.03%
Serena Energia SA	1,700	3,573	0.01%	515J Holding Group Co., Ltd. Class A	500	158	0.00%
SIMPAR SA	1,500	2,974	0.01%	Accelink Technologies Co., Ltd. Class A	300	1,201	0.01%
SLC Agricola SA	1,080	4,184	0.01%	ADAMA Ltd. Class A	200	195	0.00%
Smartfit Escola de Ginastica e Danca SA	500	2,679	0.01%	Advanced Micro-Fabrication Equipment, Inc. China Class A	155	3,344	0.01%
Suzano SA	3,400	38,937	0.14%	Advanced Technology & Materials Co., Ltd. Class A	200	253	0.00%
Telefonica Brasil SA	2,100	23,103	0.08%	AECC Aviation Power Co., Ltd. Class A	1,000	5,250	0.02%
TIM SA	3,900	14,395	0.05%	Aerospace Hi-Tech Holdings Grp Ltd. Class A	200	262	0.00%
TOTVS SA	2,100	14,565	0.05%	Agile Group Holdings Ltd.	12,000	1,306	0.01%
Transmissora Alianca de Energia Eletrica SA	1,100	8,691	0.03%	Agricultural Bank of China Ltd. Class A	32,100	16,409	0.06%
Tres Tentos Agroindustrial S/A	2,400	5,949	0.02%	Agricultural Bank of China Ltd. Class H	148,000	57,050	0.20%
Tupy SA	300	1,796	0.01%	Aier Eye Hospital Group Co., Ltd. Class A	3,200	7,110	0.03%
Unipar Carbocloro SA - Preference Shares Class B	200	3,153	0.01%	ALMA Technology Group Co., Ltd. Class A	300	1,055	0.00%
Usinas Siderurgicas de Minas Gerais S/A Usiminas	900	1,705	0.01%	Air China Ltd. Class A	3,100	3,196	0.01%
Usinas Siderurgicas de Minas Gerais S/A Usiminas - Preference Shares Class A	2,300	4,399	0.02%	Air China Ltd. Class H	8,000	5,061	0.02%
Vamos Locacao de Caminhoes Maquinas e Equipamentos SA	1,693	3,510	0.01%	Aisino Corp. Class A	500	747	0.00%
Vivara Participacoes SA	400	2,820	0.01%	AK Medical Holdings Ltd.	2,000	1,603	0.01%
Vulcabras Azaleia SA	400	1,658	0.01%	Akeso, Inc.	2,000	11,884	0.04%
WEG SA	7,200	54,709	0.19%	Alibaba Group Holding Ltd.	82,400	797,772	2.78%
Wilson Sons SA	900	3,235	0.01%	Alibaba Health Information Technology Ltd.	28,000	15,204	0.05%
YDUQS Participacoes SA	1,400	6,462	0.02%	Alibaba Pictures Group Ltd.	60,000	3,688	0.01%
Zamp SA	1,200	1,408	0.00%	A-Living Smart City Services Co., Ltd.	3,000	1,375	0.01%
		1,415,574	4.92%	All Winner Technology Co., Ltd. Class A	100	319	0.00%
Chile 0.60% (30 June 2023: 0.62%)				Alliance International Education Leasing Holdings Ltd.	4,000	574	0.00%
Aguas Andinas SA Class A	13,737	4,477	0.02%	Alpha Group Class A	300	369	0.00%
Banco de Chile	208,952	24,762	0.09%	Alphamab Oncology	3,000	2,551	0.01%
Banco de Credito e Inversiones SA	325	8,876	0.03%				
Banco Itau Chile SA	393	3,861	0.01%				
Banco Santander Chile	299,164	14,731	0.05%				
CAP SA	408	3,364	0.01%				
Cencosud SA	6,111	11,581	0.04%				

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Amlogic Shanghai Co., Ltd. Class A	165	1,451	0.01%	Ausnutria Dairy Corp., Ltd.	1,000	334	0.00%
Amoy Diagnostics Co., Ltd. Class A	100	309	0.00%	Autobio Diagnostics Co., Ltd. Class A	100	801	0.00%
Andon Health Co., Ltd. Class A	100	529	0.00%	Autohome, Inc. ADR	301	8,446	0.03%
Angang Steel Co., Ltd. Class A	1,500	525	0.00%	Avary Holding Shenzhen Co., Ltd. Class A	200	627	0.00%
Angang Steel Co., Ltd. Class H	8,000	1,578	0.01%	AVIC Industry-Finance Holdings Co., Ltd. Class A	2,600	1,136	0.01%
Angel Yeast Co., Ltd. Class A	300	1,482	0.01%	Bafang Electric Suzhou Co., Ltd. Class A	100	772	0.00%
Angelalign Technology, Inc.	200	1,448	0.01%	BAIC BluePark New Energy Technology Co., Ltd. Class A	805	693	0.00%
Anhui Anke Biotechnology Group Co., Ltd. Class A	300	431	0.00%	BAIC Motor Corp., Ltd. Class H	11,000	3,212	0.01%
Anhui Construction Engineering Group Co., Ltd. Class A	400	261	0.00%	Bairong, Inc. Class B	2,000	3,463	0.01%
Anhui Expressway Co., Ltd. Class A	400	619	0.00%	Bank of Beijing Co., Ltd. Class A	7,800	4,962	0.02%
Anhui Expressway Co., Ltd. Class H	2,000	1,972	0.01%	Bank of Changsha Co., Ltd. Class A	1,300	1,245	0.01%
Anhui Guangxin Agrochemical Co., Ltd. Class A	280	570	0.00%	Bank of Chengdu Co., Ltd. Class A	500	791	0.00%
Anhui Honglu Steel Construction Group Co., Ltd. Class A	200	610	0.00%	Bank of China Ltd. Class A	16,000	8,966	0.03%
Anhui Huilong Agricultural Means of Production Co., Ltd. Class A	200	165	0.00%	Bank of China Ltd. Class H	403,000	153,798	0.54%
Anhui Jianghuai Automobile Group Corp., Ltd. Class A	300	680	0.00%	Bank of Chongqing Co., Ltd. Class A	500	489	0.00%
Anhui Jiangnan Chemical Industry Co., Ltd. Class A	1,100	677	0.00%	Bank of Chongqing Co., Ltd. Class H	5,000	2,536	0.01%
Anhui Jinhe Industrial Co., Ltd. Class A	200	615	0.00%	Bank of Communications Co., Ltd. Class A	13,300	10,721	0.04%
Anhui Tatfook Technology Co., Ltd. Class A	200	290	0.00%	Bank of Communications Co., Ltd. Class H	35,000	21,829	0.08%
Anhui Truchum Advanced Materials & Technology Co., Ltd. Class A	300	315	0.00%	Bank of Guiyang Co., Ltd. Class A	1,600	1,155	0.01%
Anhui Xinhua Media Co., Ltd. Class A	500	488	0.00%	Bank of Hangzhou Co., Ltd. Class A	2,300	3,233	0.01%
Anhui Zhongding Sealing Parts Co., Ltd. Class A	300	521	0.00%	Bank of Jiangsu Co., Ltd. Class A	6,300	5,919	0.02%
Anji Microelectronics Technology Shanghai Co., Ltd. Class A	46	1,032	0.00%	Bank of Nanjing Co., Ltd. Class A	3,700	3,835	0.01%
Anjoy Foods Group Co., Ltd. Class A	100	1,469	0.01%	Bank of Ningbo Co., Ltd. Class A	2,300	6,496	0.02%
Anker Innovations Technology Co., Ltd. Class A	100	1,244	0.01%	Bank of Qingdao Co., Ltd. Class A	1,500	643	0.00%
ANTA Sports Products Ltd.	6,000	58,205	0.20%	Bank of Shanghai Co., Ltd. Class A	5,000	4,192	0.02%
Antong Holdings Co., Ltd. Class A	2,600	913	0.00%	Bank of Suzhou Co., Ltd. Class A	300	272	0.00%
Aotecar New Energy Technology Co., Ltd. Class A	700	320	0.00%	Bank of Xi'an Co., Ltd. Class A	1,200	561	0.00%
Apeloa Pharmaceutical Co., Ltd. Class A	300	648	0.00%	Bank of Zhengzhou Co., Ltd. Class A	2,970	838	0.00%
Archermind Technology Nanjing Co., Ltd. Class A	100	603	0.00%	Baoji Titanium Industry Co., Ltd. Class A	100	441	0.00%
Archosaur Games, Inc.	1,000	251	0.00%	Baowu Magnesium Technology Co., Ltd. Class A	200	552	0.00%
Arcsoft Corp., Ltd. Class A	121	697	0.00%	BBMG Corp. Class A	6,000	1,609	0.01%
Arrail Group Ltd.	1,500	1,379	0.01%	BBMG Corp. Class H	13,000	1,215	0.01%
Ascentage Pharma Group International	800	2,797	0.01%	Bear Electric Appliance Co., Ltd. Class A	100	729	0.00%
Asia - Potash International Investment Guangzhou Co., Ltd. Class A	300	1,106	0.01%	Beibuwan Port Co., Ltd. Class A	300	316	0.00%
AsiaInfo Technologies Ltd.	1,600	1,764	0.01%	BeiGene Ltd.	3,100	43,710	0.15%
ASR Microelectronics Co., Ltd. Class A	200	1,978	0.01%	Beijing Aerospace Shenzhou Intelligent Equipment Technology Co., Ltd. Class A	200	335	0.00%
Asymchem Laboratories Tianjin Co., Ltd. Class A	100	1,630	0.01%	Beijing BDStar Navigation Co., Ltd. Class A	200	887	0.00%
				Beijing Bei Mo Gao Ke Friction Material Co., Ltd. Class A	100	487	0.00%
				Beijing Capital Development Co., Ltd. Class A	900	384	0.00%

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Beijing Capital Eco-Environment Protection Group Co., Ltd. Class A	2,400	907	0.00%	Beijing United Information Technology Co., Ltd. Class A	245	757	0.00%
Beijing Capital International Airport Co., Ltd. Class H	8,000	2,346	0.01%	Beijing VRV Software Corp., Ltd. Class A	300	200	0.00%
Beijing Chunlizhengda Medical Instruments Co., Ltd. Class H	500	798	0.00%	Beijing Wandong Medical Technology Co., Ltd. Class A	200	480	0.00%
Beijing Compass Technology Development Co., Ltd. Class A	100	846	0.00%	Beijing Wantai Biological Pharmacy Enterprise Co., Ltd. Class A	140	1,477	0.01%
Beijing Dabeinong Technology Group Co., Ltd. Class A	1,200	1,004	0.00%	Beijing Water Business Doctor Co., Ltd. Class A	200	173	0.00%
Beijing Dahao Technology Corp., Ltd. Class A	120	223	0.00%	Beijing Yuanliu Hongyuan Electronic Technology Co., Ltd. Class A	100	705	0.00%
Beijing Easpring Material Technology Co., Ltd. Class A	200	1,073	0.00%	Beijing Zhong Ke San Huan High-Tech Co., Ltd. Class A	300	436	0.00%
Beijing eGOVA Co., Ltd. Class A	120	297	0.00%	Beijing-Shanghai High Speed Railway Co., Ltd. Class A	4,899	3,385	0.01%
Beijing E-Hualu Information Technology Co., Ltd. Class A	200	883	0.00%	Beiqi Foton Motor Co., Ltd. Class A	1,700	652	0.00%
Beijing Enlight Media Co., Ltd. Class A	1,100	1,259	0.01%	Beken Corp. Class A	100	409	0.00%
Beijing Enterprises Water Group Ltd.	22,000	4,902	0.02%	Bestway Marine & Energy Technology Co., Ltd. Class A	400	224	0.00%
Beijing GeoEnviron Engineering & Technology, Inc. Class A	500	459	0.00%	Bethel Automotive Safety Systems Co., Ltd. Class A	200	1,946	0.01%
Beijing Jetsen Technology Co., Ltd. Class A	1,200	856	0.00%	Betta Pharmaceuticals Co., Ltd. Class A	100	724	0.00%
Beijing Jingyuntong Technology Co., Ltd. Class A	400	257	0.00%	Beyondsoft Corp. Class A	200	345	0.00%
Beijing Kingsoft Office Software, Inc. Class A	106	4,707	0.02%	BGI Genomics Co., Ltd. Class A	100	674	0.00%
Beijing New Building Materials plc Class A	500	1,640	0.01%	Biem.L.Fdlkk Garment Co., Ltd. Class A	300	1,336	0.01%
Beijing North Star Co., Ltd. Class A	1,600	427	0.00%	Bilibili, Inc. Class Z	1,160	13,905	0.05%
Beijing Orient Landscape & Environment Co., Ltd. Class A	1,600	434	0.00%	Black Peony Group Co., Ltd. Class A	200	159	0.00%
Beijing Orient National Communication Science & Technology Co., Ltd. Class A	400	528	0.00%	Blivex Energy Technology Co., Ltd. Class A	2,400	499	0.00%
Beijing Originwater Technology Co., Ltd. Class A	1,200	841	0.00%	Bloomage Biotechnology Corp., Ltd. Class A	173	1,626	0.01%
Beijing Shiji Information Technology Co., Ltd. Class A	780	1,067	0.00%	Blue Moon Group Holdings Ltd.	5,500	1,521	0.01%
Beijing Shougang Co., Ltd. Class A	2,400	1,166	0.01%	Blue Sail Medical Co., Ltd. Class A	200	188	0.00%
Beijing Sinnet Technology Co., Ltd. Class A	400	546	0.00%	Bluefocus Intelligent Communications Group Co., Ltd. Class A	900	908	0.00%
Beijing SL Pharmaceutical Co., Ltd. Class A	200	286	0.00%	Bluestar Adisseo Co. Class A	400	449	0.00%
Beijing Strong Biotechnologies, Inc. Class A	200	536	0.00%	BOC International China Co., Ltd. Class A	200	289	0.00%
Beijing SuperMap Software Co., Ltd. Class A	100	294	0.00%	BOE HC SemiTek Corp. Class A	300	308	0.00%
Beijing Tiantan Biological Products Corp., Ltd. Class A	200	869	0.00%	BOE Technology Group Co., Ltd. Class A	13,600	7,449	0.03%
Beijing Tongrentang Co., Ltd. Class A	500	3,771	0.01%	BOE Technology Group Co., Ltd. Class B	3,000	976	0.00%
Beijing Tongtech Co., Ltd. Class A	100	257	0.00%	BOE Varitronix Ltd.	2,000	1,808	0.01%
Beijing Ultrapower Software Co., Ltd. Class A	700	870	0.00%	Bohai Leasing Co., Ltd. Class A	2,500	751	0.00%
				Bosideng International Holdings Ltd.	18,000	8,091	0.03%
				Bright Dairy & Food Co., Ltd. Class A	500	613	0.00%
				BrightGene Bio-Medical Technology Co., Ltd. Class A	232	1,140	0.01%
				B-Soft Co., Ltd. Class A	300	276	0.00%
				BTG Hotels Group Co., Ltd. Class A	300	658	0.00%
				By-health Co., Ltd. Class A	700	1,674	0.01%
				C&D International Investment Group Ltd.	3,000	6,393	0.02%

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C&D Property Management Group Co., Ltd.	2,000	868	0.00%	Chengdu Leejun Industrial Co., Ltd. Class A	200	194	0.00%
C&S Paper Co., Ltd. Class A	800	1,124	0.01%	Chengdu RML Technology Co., Ltd. Class A	100	818	0.00%
Caida Securities Co., Ltd. Class A	400	421	0.00%	Chengdu Wintrue Holding Co., Ltd. Class A	200	232	0.00%
Caitong Securities Co., Ltd. Class A	1,400	1,526	0.01%	Chengdu XGimi Technology Co., Ltd. Class A	14	222	0.00%
Cambricon Technologies Corp., Ltd. Class A	200	3,791	0.01%	Chengdu Xingrong Environment Co., Ltd. Class A	1,100	879	0.00%
Camel Group Co., Ltd. Class A	300	337	0.00%	Chengtun Mining Group Co., Ltd. Class A	1,000	610	0.00%
Canaan, Inc. ADR	602	1,391	0.01%	Chengxin Lithium Group Co., Ltd. Class A	300	958	0.00%
Canadian Solar, Inc.	240	6,295	0.02%	Chengzhi Co., Ltd. Class A	1,300	1,499	0.01%
Cangzhou Mingzhu Plastic Co., Ltd. Class A	1,500	866	0.00%	Chervon Holdings Ltd.	400	1,222	0.01%
Canmax Technologies Co., Ltd. Class A	260	926	0.00%	Chifeng Jilong Gold Mining Co., Ltd. Class A	200	394	0.00%
CanSino Biologics, Inc. Class H	400	1,206	0.01%	China Aluminum International Engineering Corp., Ltd. Class A	500	324	0.00%
Canvest Environmental Protection Group Co., Ltd.	3,000	1,433	0.01%	China Automotive Engineering Research Institute Co., Ltd. Class A	400	1,239	0.01%
CARsgen Therapeutics Holdings Ltd.	1,500	1,249	0.01%	China Baoan Group Co., Ltd. Class A	700	1,154	0.01%
Cathay Biotech, Inc. Class A	200	1,544	0.01%	China BlueChemical Ltd. Class H	8,000	2,018	0.01%
CCCC Design & Consulting Group Co., Ltd. Class A	200	283	0.00%	China Bohai Bank Co., Ltd. Class H	16,500	2,388	0.01%
CCCG Real Estate Corp., Ltd. Class A	300	412	0.00%	China CAMC Engineering Co., Ltd. Class A	300	342	0.00%
CECEP Solar Energy Co., Ltd. Class A	1,000	784	0.00%	China Cinda Asset Management Co., Ltd. Class H	41,000	4,096	0.02%
CECEP Wind-Power Corp. Class A	1,800	758	0.00%	China CITIC Bank Corp., Ltd. Class A	3,900	2,897	0.01%
Central China Securities Co., Ltd. Class A	800	430	0.00%	China CITIC Bank Corp., Ltd. Class H	44,000	20,736	0.07%
Central China Securities Co., Ltd. Class H	6,000	853	0.00%	China Communications Services Corp., Ltd. Class H	12,000	4,979	0.02%
CETC Chips Technology, Inc. Class A	300	589	0.00%	China Conch Environment Protection Holdings Ltd.	7,500	1,498	0.01%
CETC Cyberspace Security Technology Co., Ltd. Class A	400	1,262	0.01%	China Conch Venture Holdings Ltd.	6,500	5,394	0.02%
CETC Digital Technology Co., Ltd. Class A	200	611	0.00%	China Construction Bank Corp. Class A	3,600	3,291	0.01%
CETC Potevio Science&Technology Co., Ltd. Class A	200	571	0.00%	China Construction Bank Corp. Class H	452,000	269,167	0.94%
Changchun Faway Automobile Components Co., Ltd. Class A	400	536	0.00%	China Dili Group	8,000	676	0.00%
Changchun High & New Technology Industry Group, Inc. Class A	200	4,095	0.02%	China East Education Holdings Ltd.	1,500	515	0.00%
Changjiang Securities Co., Ltd. Class A	1,700	1,284	0.01%	China Eastern Airlines Corp., Ltd. Class A	4,800	2,616	0.01%
Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A	100	1,841	0.01%	China Eastern Airlines Corp., Ltd. Class H	8,000	2,305	0.01%
Chaozhou Three-Circle Group Co., Ltd. Class A	600	2,482	0.01%	China Education Group Holdings Ltd.	5,000	3,138	0.01%
Cheng de Lolo Co., Ltd. Class A	200	220	0.00%	China Enterprise Co., Ltd. Class A	859	380	0.00%
Chengdu ALD Aviation Manufacturing Corp. Class A	100	245	0.00%	China Everbright Bank Co., Ltd. Class A	13,000	5,295	0.02%
Chengdu CORPRO Technology Co., Ltd. Class A	300	962	0.00%	China Everbright Bank Co., Ltd. Class H	21,000	6,239	0.02%
Chengdu Fusen Noble-House Industrial Co., Ltd. Class A	300	525	0.00%	China Everbright Environment Group Ltd.	20,000	6,506	0.02%
Chengdu Kanghong Pharmaceutical Group Co., Ltd. Class A	100	259	0.00%	China Everbright Ltd.	4,000	2,367	0.01%
Chengdu Kanghua Biological Products Co., Ltd. Class A	100	1,089	0.01%	China Express Airlines Co., Ltd. Class A	400	401	0.00%
				China Feihe Ltd.	19,000	10,390	0.04%
				China Film Co., Ltd. Class A	285	490	0.00%
				China Foods Ltd.	4,000	1,506	0.01%
				China Galaxy Securities Co., Ltd. Class A	1,600	2,708	0.01%

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China Galaxy Securities Co., Ltd. Class H	14,000	7,405	0.03%	China Minsheng Banking Corp., Ltd. Class H	30,000	10,181	0.04%
China Gas Holdings Ltd.	13,800	13,626	0.05%	China Modern Dairy Holdings Ltd.	10,000	948	0.00%
China Grand Automotive Services Group Co., Ltd. Class A	2,800	676	0.00%	China National Accord Medicines Corp., Ltd. Class A	260	1,059	0.00%
China Great Wall Securities Co., Ltd. Class A	800	899	0.00%	China National Building Material Co., Ltd. Class H	22,000	9,410	0.03%
China Greatwall Technology Group Co., Ltd. Class A	900	1,279	0.01%	China National Chemical Engineering Co., Ltd. Class A	2,400	2,144	0.01%
China Green Electricity Investment of Tianjin Co., Ltd. Class A	600	811	0.00%	China National Gold Group Gold Jewellery Co., Ltd. Class A	400	554	0.00%
China High Speed Railway Technology Co., Ltd. Class A	600	199	0.00%	China National Medicines Corp., Ltd. Class A	100	402	0.00%
China High Speed Transmission Equipment Group Co., Ltd.	1,000	209	0.00%	China National Software & Service Co., Ltd. Class A	260	1,324	0.01%
China Hongqiao Group Ltd.	11,000	9,002	0.03%	China New Higher Education Group Ltd.	3,000	818	0.00%
China Huarong Asset Management Co., Ltd. Class H	74,000	3,791	0.01%	China Nonferrous Metal Industry's Foreign Engineering & Construction Co., Ltd. Class A	400	253	0.00%
China International Capital Corp., Ltd. Class A	300	1,603	0.01%	China Nonferrous Mining Corp., Ltd.	5,000	3,285	0.01%
China International Capital Corp., Ltd. Class H	7,200	10,567	0.04%	China Oriental Group Co., Ltd.	10,000	1,665	0.01%
China International Marine Containers Group Co., Ltd. Class A	500	537	0.00%	China Overseas Grand Oceans Group Ltd.	5,000	1,646	0.01%
China International Marine Containers Group Co., Ltd. Class H	3,300	2,113	0.01%	China Overseas Land & Investment Ltd.	18,500	32,600	0.11%
China Jinmao Holdings Group Ltd.	30,000	2,881	0.01%	China Overseas Property Holdings Ltd.	5,000	3,752	0.01%
China Jushi Co., Ltd. Class A	1,500	2,071	0.01%	China Pacific Insurance Group Co., Ltd. Class A	2,400	8,015	0.03%
China Kepei Education Group Ltd.	4,000	697	0.00%	China Pacific Insurance Group Co., Ltd. Class H	12,400	25,027	0.09%
China Kings Resources Group Co., Ltd. Class A	140	534	0.00%	China Publishing & Media Co., Ltd. Class A	400	454	0.00%
China Lesso Group Holdings Ltd.	4,000	2,090	0.01%	China Railway Group Ltd. Class A	8,600	6,860	0.03%
China Life Insurance Co., Ltd. Class H	36,000	46,657	0.16%	China Railway Group Ltd. Class H	17,000	7,576	0.03%
China Lilang Ltd.	2,000	1,083	0.00%	China Railway Materials Co., Ltd. Class A	1,900	712	0.00%
China Medical System Holdings Ltd.	6,000	10,635	0.04%	China Railway Signal & Communication Corp., Ltd. Class A	1,717	1,056	0.00%
China Meheco Co., Ltd. Class A	500	784	0.00%	China Railway Signal & Communication Corp., Ltd. Class H	8,000	2,664	0.01%
China Meidong Auto Holdings Ltd.	2,000	1,217	0.01%	China Rare Earth Resources And Technology Co., Ltd. Class A	300	1,166	0.01%
China Mengniu Dairy Co., Ltd.	15,000	40,340	0.14%	China Reform Health Management and Services Group Co., Ltd. Class A	300	555	0.00%
China Merchants Bank Co., Ltd. Class A	7,000	27,349	0.10%	China Reinsurance Group Corp. Class H	40,000	2,331	0.01%
China Merchants Bank Co., Ltd. Class H	18,500	64,442	0.23%	China Renaissance Holdings Ltd.	700	652	0.00%
China Merchants Energy Shipping Co., Ltd. Class A	2,800	2,312	0.01%	China Resources Boya Biopharmaceutical Group Co., Ltd. Class A	100	473	0.00%
China Merchants Expressway Network & Technology Holdings Co., Ltd. Class A	700	960	0.00%	China Resources Building Materials Technology Holdings Ltd.	10,000	2,177	0.01%
China Merchants Port Group Co., Ltd. Class A	100	224	0.00%	China Resources Double Crane Pharmaceutical Co., Ltd. Class A	300	784	0.00%
China Merchants Property Operation & Service Co., Ltd. Class A	300	504	0.00%	China Resources Gas Group Ltd.	4,300	14,097	0.05%
China Merchants Securities Co., Ltd. Class A	2,100	4,023	0.02%	China Resources Land Ltd.	12,971	46,512	0.16%
China Merchants Securities Co., Ltd. Class H	3,600	2,946	0.01%				
China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	3,000	4,015	0.02%				
China Minsheng Banking Corp., Ltd. Class A	11,900	6,250	0.02%				

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China Resources Medical Holdings Co., Ltd.	2,500	1,543	0.01%	Chinasoft International Ltd.	12,000	9,205	0.03%
China Resources Microelectronics Ltd. Class A	414	2,598	0.01%	Chinese Universe Publishing & Media Group Co., Ltd. Class A	600	1,111	0.01%
China Resources Mixc Lifestyle Services Ltd.	2,800	9,986	0.04%	CHN Energy Changyuan Electric Power Co., Ltd. Class A	600	373	0.00%
China Resources Pharmaceutical Group Ltd.	7,500	4,927	0.02%	Chongqing Changan Automobile Co., Ltd. Class A	3,300	7,800	0.03%
China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A	300	2,095	0.01%	Chongqing Changan Automobile Co., Ltd. Class B	5,000	2,805	0.01%
China Risun Group Ltd.	7,000	2,949	0.01%	Chongqing Department Store Co., Ltd. Class A	100	396	0.00%
China Ruyi Holdings Ltd.	24,000	5,317	0.02%	Chongqing Fuling Electric Power Industrial Co., Ltd. Class A	240	445	0.00%
China Science Publishing & Media Ltd. Class A	100	346	0.00%	Chongqing Fuling Zhacai Group Co., Ltd. Class A	390	783	0.00%
China Shineway Pharmaceutical Group Ltd.	1,000	931	0.00%	Chongqing Iron & Steel Co., Ltd. Class A	3,300	644	0.00%
China South City Holdings Ltd.	18,000	692	0.00%	Chongqing Rural Commercial Bank Co., Ltd. Class A	1,200	688	0.00%
China South Publishing & Media Group Co., Ltd. Class A	400	571	0.00%	Chongqing Rural Commercial Bank Co., Ltd. Class H	13,000	5,044	0.02%
China Southern Airlines Co., Ltd. Class A	3,200	2,589	0.01%	Chongqing Sanfeng Environment Group Corp., Ltd. Class A	300	316	0.00%
China Southern Airlines Co., Ltd. Class H	10,000	4,239	0.02%	Chongqing Taiji Industry Group Co., Ltd. Class A	100	652	0.00%
China Southern Power Grid Energy Efficiency&Clean Energy Co., Ltd. Class A	600	443	0.00%	Chongqing Three Gorges Water Conservancy & Electric Power Co., Ltd. Class A	400	423	0.00%
China Suntien Green Energy Corp., Ltd. Class H	8,000	2,910	0.01%	Chongqing Water Group Co., Ltd. Class A	900	717	0.00%
China Taiping Insurance Holdings Co., Ltd.	7,000	6,024	0.02%	Chongqing Zaisheng Technology Corp., Ltd. Class A	200	121	0.00%
China Three Gorges Renewables Group Co., Ltd. Class A	8,500	5,217	0.02%	Chongqing Zhifei Biological Products Co., Ltd. Class A	850	7,295	0.03%
China Tianying, Inc. Class A	500	347	0.00%	Chongqing Zongshen Power Machinery Co., Ltd. Class A	300	279	0.00%
China Tourism Group Duty Free Corp., Ltd. Class A	700	8,227	0.03%	Chongyi Zhangyuan Tungsten Industry Co., Ltd. Class A	130	103	0.00%
China Tourism Group Duty Free Corp., Ltd. Class H	500	4,908	0.02%	Chow Tai Seng Jewellery Co., Ltd. Class A	100	213	0.00%
China Tower Corp., Ltd. Class H	226,000	23,733	0.08%	CIMC Vehicles Group Co., Ltd. Class A	400	527	0.00%
China Traditional Chinese Medicine Holdings Co., Ltd.	12,000	6,040	0.02%	CITIC Heavy Industries Co., Ltd. Class A	1,400	759	0.00%
China TransInfo Technology Co., Ltd. Class A	200	315	0.00%	Citic Pacific Special Steel Group Co., Ltd. Class A	1,700	3,352	0.01%
China Tungsten And Hightech Materials Co., Ltd. Class A	260	310	0.00%	CITIC Securities Co., Ltd. Class A	4,600	13,159	0.05%
China United Network Communications Ltd. Class A	9,800	6,028	0.02%	CITIC Securities Co., Ltd. Class H	10,500	21,434	0.08%
China Vanke Co., Ltd. Class A	3,600	5,288	0.02%	City Development Environment Co., Ltd. Class A	100	159	0.00%
China Vanke Co., Ltd. Class H	10,570	9,773	0.04%	Client Service International, Inc. Class A	100	199	0.00%
China Wafer Level CSP Co., Ltd. Class A	100	308	0.00%	CMGE Technology Group Ltd.	6,000	1,007	0.00%
China Water Affairs Group Ltd.	4,000	2,198	0.01%	CMOC Group Ltd. Class A	3,900	2,848	0.01%
China West Construction Group Co., Ltd. Class A	200	182	0.00%	CMOC Group Ltd. Class H	18,000	9,843	0.04%
China World Trade Center Co., Ltd. Class A	200	544	0.00%	CNGR Advanced Material Co., Ltd. Class A	200	1,380	0.01%
China Yangtze Power Co., Ltd. Class A	8,200	26,878	0.09%	CNNC Hua Yuan Titanium Dioxide Co., Ltd. Class A	1,400	881	0.00%
China Yongda Automobiles Services Holdings Ltd.	5,000	1,876	0.01%				
China Zhenhua Group Science & Technology Co., Ltd. Class A	200	1,653	0.01%				
China Zheshang Bank Co., Ltd. Class A	3,900	1,380	0.01%				
Chinalin Securities Co., Ltd. Class A	200	424	0.00%				

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CNSIG Inner Mongolia Chemical Industry Co., Ltd. Class A	520	571	0.00%	Digital China Group Co., Ltd. Class A	200	840	0.00%
COFCO Biotechnology Co., Ltd. Class LT	1,500	1,399	0.01%	Digital China Holdings Ltd.	7,000	2,080	0.01%
COFCO Capital Holdings Co., Ltd. Class A	500	469	0.00%	Digital China Information Service Group Co., Ltd. Class A	100	159	0.00%
COFCO Joycome Foods Ltd.	12,000	2,889	0.01%	DingDong Cayman Ltd. ADR	457	686	0.00%
COFCO Sugar Holding Co., Ltd. Class A	700	810	0.00%	Do-Fluoride New Materials Co., Ltd. Class A	280	598	0.00%
Comba Telecom Systems Holdings Ltd.	8,000	840	0.00%	Dong-E-E-Jiao Co., Ltd. Class A	200	1,385	0.01%
Concord New Energy Group Ltd.	20,000	1,639	0.01%	Dongguan Development Holdings Co., Ltd. Class A	200	302	0.00%
Consun Pharmaceutical Group Ltd.	2,000	1,222	0.01%	Dongguan Yiheda Automation Co., Ltd. Class A	200	724	0.00%
Contemporary Amperex Technology Co., Ltd. Class A	1,460	33,475	0.12%	Dongjiang Environmental Co., Ltd. Class A	100	72	0.00%
COSCO SHIPPING Development Co., Ltd. Class A	3,300	1,084	0.00%	Dongxing Securities Co., Ltd. Class A	1,000	1,156	0.01%
COSCO SHIPPING Development Co., Ltd. Class H	21,000	2,152	0.01%	Dongyue Group Ltd.	5,000	3,618	0.01%
COSCO SHIPPING Holdings Co., Ltd. Class A	4,400	5,920	0.02%	Dosilicon Co., Ltd. Class A	200	967	0.00%
COSCO SHIPPING Holdings Co., Ltd. Class H	14,500	14,577	0.05%	Double Medical Technology, Inc. Class A	100	570	0.00%
COSCO SHIPPING Ports Ltd.	8,000	5,778	0.02%	DouYu International Holdings Ltd. ADR	430	409	0.00%
Cosmopolitan International Holdings Ltd.	2,400	941	0.00%	East Buy Holding Ltd.	2,000	7,120	0.03%
Country Garden Holdings Co., Ltd.	65,000	6,493	0.02%	East Group Co., Ltd. Class A	400	358	0.00%
Country Garden Services Holdings Co., Ltd.	10,480	9,059	0.03%	East Money Information Co., Ltd. Class A	5,520	10,884	0.04%
CPMC Holdings Ltd.	1,000	862	0.00%	Eastern Air Logistics Co., Ltd. Class A	500	1,038	0.00%
CQ Pharmaceutical Holding Co., Ltd. Class A	400	279	0.00%	Eastern Communications Co., Ltd. Class A	600	951	0.00%
CRRC Corp., Ltd. Class A	9,200	6,796	0.02%	Eastroc Beverage Group Co., Ltd. Class A	100	2,563	0.01%
CRRC Corp., Ltd. Class H	18,000	7,930	0.03%	Easyhome New Retail Group Co., Ltd. Class A	1,000	463	0.00%
CSC Financial Co., Ltd. Class A	1,800	5,981	0.02%	Ecovacs Robotics Co., Ltd. Class A	200	1,164	0.01%
CSC Financial Co., Ltd. Class H	4,000	3,535	0.01%	Edan Instruments, Inc. Class A	100	143	0.00%
CSG Holding Co., Ltd. Class A	2,000	1,564	0.01%	Edifier Technology Co., Ltd. Class A	200	496	0.00%
CSG Holding Co., Ltd. Class B	4,000	1,270	0.01%	EHang Holdings Ltd. ADR	195	3,276	0.01%
CSPC Pharmaceutical Group Ltd.	40,000	37,190	0.13%	Electric Connector Technology Co., Ltd. Class A	100	583	0.00%
CSSC Science & Technology Co., Ltd. Class A	200	521	0.00%	ENN Energy Holdings Ltd.	3,700	27,246	0.10%
CStone Pharmaceuticals	1,500	436	0.00%	Eoptolink Technology, Inc. Ltd. Class A	240	1,662	0.01%
CTS International Logistics Corp., Ltd. Class A	300	311	0.00%	Era Co., Ltd. Class A	200	141	0.00%
Daan Gene Co., Ltd. Class A	300	408	0.00%	Estun Automation Co., Ltd. Class A	200	522	0.00%
Dada Nexus Ltd. ADR	284	943	0.00%	Eternal Asia Supply Chain Management Ltd. Class A	900	566	0.00%
Dajin Heavy Industry Co., Ltd. Class A	200	748	0.00%	Eve Energy Co., Ltd. Class A	700	4,149	0.02%
Daqin Railway Co., Ltd. Class A	5,300	5,367	0.02%	Everbright Securities Co., Ltd. Class A	1,200	2,599	0.01%
Daqo New Energy Corp. ADR	235	6,251	0.02%	Everbright Securities Co., Ltd. Class H	1,600	1,059	0.00%
DaShenLin Pharmaceutical Group Co., Ltd. Class A	120	420	0.00%	Everdisplay Optonics Shanghai Co., Ltd. Class A	2,370	809	0.00%
Dazhong Transportation Group Co., Ltd. Class B	7,700	1,463	0.01%	Fangda Special Steel Technology Co., Ltd. Class A	1,000	647	0.00%
DBG Technology Co., Ltd. Class A	200	661	0.00%	Far East Horizon Ltd.	9,000	7,077	0.03%
DeHua TB New Decoration Materials Co., Ltd. Class A	200	249	0.00%	Farasis Energy Gan Zhou Co., Ltd. Class A	95	218	0.00%
Deppon Logistics Co., Ltd. Class A	100	203	0.00%	FAW Jiefang Group Co., Ltd. Class A	800	955	0.00%
DHC Software Co., Ltd. Class A	1,600	1,386	0.01%	FAWER Automotive Parts Co., Ltd. Class A	800	600	0.00%
Dian Diagnostics Group Co., Ltd. Class A	200	669	0.00%	Fenbi Ltd.	6,000	3,527	0.01%

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Fiberhome Telecommunication Technologies Co., Ltd. Class A	400	935	0.00%	GCL Technology Holdings Ltd.	101,000	16,039	0.06%
Fibocom Wireless, Inc. Class A	240	641	0.00%	GDS Holdings Ltd. Class A	4,700	5,453	0.02%
FIH Mobile Ltd.	12,000	937	0.00%	Geely Automobile Holdings Ltd.	26,000	28,602	0.10%
Financial Street Holdings Co., Ltd. Class A	1,100	561	0.00%	GEM Co., Ltd. Class A	3,000	2,300	0.01%
FinVolution Group ADR	678	3,322	0.01%	Gemdale Corp. Class A	1,200	735	0.00%
First Capital Securities Co., Ltd. Class A	900	734	0.00%	Gemdale Properties & Investment Corp., Ltd.	22,000	789	0.00%
First Tractor Co., Ltd. Class A	200	409	0.00%	Genertec Universal Medical Group Co., Ltd.	4,500	2,588	0.01%
First Tractor Co., Ltd. Class H	2,000	1,270	0.01%	Genimous Technology Co., Ltd. Class A	300	368	0.00%
Flat Glass Group Co., Ltd. Class A	700	2,625	0.01%	Genscript Biotech Corp.	4,000	10,173	0.04%
Flat Glass Group Co., Ltd. Class H	2,000	3,376	0.01%	Geovis Technology Co., Ltd. Class A	200	1,378	0.01%
Focus Media Information Technology Co., Ltd. Class A	4,600	4,083	0.02%	GF Securities Co., Ltd. Class A	2,100	4,214	0.02%
Focused Photonics Hangzhou, Inc. Class A	100	223	0.00%	GF Securities Co., Ltd. Class H	5,000	5,981	0.02%
Foran Energy Group Co., Ltd. Class A	200	322	0.00%	Giant Biogene Holding Co., Ltd.	2,000	9,118	0.03%
Foryou Corp. Class A	200	990	0.00%	Giant Network Group Co., Ltd. Class A	700	1,095	0.01%
Foshan Haitian Flavouring & Food Co., Ltd. Class A	1,620	8,634	0.03%	GigaDevice Semiconductor, Inc. Class A	200	2,595	0.01%
Founder Securities Co., Ltd. Class A	1,500	1,698	0.01%	Ginlong Technologies Co., Ltd. Class A	200	1,963	0.01%
Foxconn Industrial Internet Co., Ltd. Class A	4,200	8,918	0.03%	Glarun Technology Co., Ltd. Class A	300	583	0.00%
Fu Shou Yuan International Group Ltd.	5,000	3,394	0.01%	GoerTek, Inc. Class A	1,200	3,541	0.01%
Fufeng Group Ltd.	7,000	3,882	0.01%	Goke Microelectronics Co., Ltd. Class A	100	828	0.00%
Fujian Boss Software Development Co., Ltd. Class A	300	629	0.00%	Golden Solar New Energy Technology Holdings Ltd.	4,000	1,967	0.01%
Fujian Kuncai Material Technology Co., Ltd. Class A	100	829	0.00%	Goldenmax International Group Ltd. Class A	200	250	0.00%
Fujian Snowman Co., Ltd. Class A	300	316	0.00%	Goldwind Science & Technology Co., Ltd.	2,600	1,169	0.01%
Fujian Star-net Communication Co., Ltd. Class A	100	254	0.00%	Goldwind Science & Technology Co., Ltd. Class A	1,100	1,236	0.01%
Fujian Sunner Development Co., Ltd. Class A	500	1,206	0.01%	Gongniu Group Co., Ltd. Class A	100	1,343	0.01%
Fulin Precision Co., Ltd. Class A	200	295	0.00%	GoodWe Technologies Co., Ltd. Class A	33	605	0.00%
Full Truck Alliance Co., Ltd. ADR	3,222	22,586	0.08%	Grand Pharmaceutical Group Ltd.	7,000	3,667	0.01%
Fuyao Glass Industry Group Co., Ltd. Class A	700	3,676	0.01%	Grandblue Environment Co., Ltd. Class A	200	487	0.00%
Fuyao Glass Industry Group Co., Ltd. Class H	2,800	13,626	0.05%	Grandjoy Holdings Group Co., Ltd. Class A	800	334	0.00%
GalaxyCore, Inc. Class A	294	845	0.00%	Great Chinasoft Technology Co., Ltd. Class A	300	476	0.00%
Gan & Lee Pharmaceuticals Co., Ltd. Class A	100	739	0.00%	Great Wall Motor Co., Ltd. Class A	900	3,188	0.01%
Ganfeng Lithium Group Co., Ltd. Class A	600	3,606	0.01%	Great Wall Motor Co., Ltd. Class H	11,500	14,934	0.05%
Ganfeng Lithium Group Co., Ltd. Class H	1,800	6,800	0.02%	Gree Electric Appliances, Inc. of Zhuhai Class A	1,400	6,325	0.02%
Gansu Shangfeng Cement Co., Ltd. Class A	100	113	0.00%	Gree Real Estate Co., Ltd. Class A	400	406	0.00%
Ganzhou Teng Yuan Cobalt New Material Co., Ltd. Class A	200	1,106	0.01%	Greenland Holdings Corp., Ltd. Class A	3,200	1,034	0.00%
Gaona Aero Material Co., Ltd. Class A	360	1,029	0.00%	Greentown China Holdings Ltd.	6,000	6,109	0.02%
Gaotu Techedu, Inc. ADR	738	2,672	0.01%	Greentown Service Group Co., Ltd.	4,000	1,491	0.01%
GCL Energy Technology Co., Ltd. Class A	600	1,043	0.00%	GRG Banking Equipment Co., Ltd. Class A	800	1,377	0.01%
GCL System Integration Technology Co., Ltd. Class A	1,200	462	0.00%	GRG Metrology & Test Group Co., Ltd. Class A	100	211	0.00%
				Grinm Advanced Materials Co., Ltd. Class A	200	348	0.00%
				Guangdong Advertising Group Co., Ltd. Class A	400	312	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Guangdong Aofei Data Technology Co., Ltd. Class A	119	177	0.00%	Guangzhou Baiyun International Airport Co., Ltd. Class A	300	412	0.00%
Guangdong Create Century Intelligent Equipment Group Corp., Ltd. Class A	300	267	0.00%	Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class A	700	2,812	0.01%
Guangdong Dongfang Precision Science & Technology Co., Ltd. Class A	300	209	0.00%	Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class H	2,000	5,571	0.02%
Guangdong Dowstone Technology Co., Ltd. Class A	100	156	0.00%	Guangzhou Great Power Energy & Technology Co., Ltd. Class A	100	397	0.00%
Guangdong Fenghua Advanced Technology Holding Co., Ltd. Class A	300	576	0.00%	Guangzhou Haige Communications Group, Inc. Co. Class A	900	1,624	0.01%
Guangdong Golden Dragon Development, Inc. Class A	200	412	0.00%	Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A	200	1,757	0.01%
Guangdong Great River Smarter Logistics Co., Ltd. Class A	100	272	0.00%	Guangzhou R&F Properties Co., Ltd. Class H	6,400	934	0.00%
Guangdong Guanghua Sci-Tech Co., Ltd. Class A	100	209	0.00%	Guangzhou Restaurant Group Co., Ltd. Class A	200	549	0.00%
Guangdong Haid Group Co., Ltd. Class A	600	3,784	0.01%	Guangzhou Shiyuan Electronic Technology Co., Ltd. Class A	100	643	0.00%
Guangdong Highsun Group Co., Ltd. Class A	1,200	337	0.00%	Guangzhou Tinci Materials Technology Co., Ltd. Class A	700	2,466	0.01%
Guangdong Hongtu Technology Holdings Co., Ltd. Class A	200	428	0.00%	Guangzhou Wondfo Biotech Co., Ltd. Class A	100	424	0.00%
Guangdong HybriBio Biotech Co., Ltd. Class A	300	394	0.00%	Guangzhou Yuexiu Capital Holdings Group Co., Ltd. Class A	500	423	0.00%
Guangdong Jia Yuan Technology Shares Co., Ltd. Class A	357	1,017	0.00%	Guangzhou Zhiguang Electric Co., Ltd. Class A	300	290	0.00%
Guangdong Kinlong Hardware Products Co., Ltd. Class A	100	569	0.00%	Guizhou Bailing Group Pharmaceutical Co., Ltd. Class A	300	342	0.00%
Guangdong No 2 Hydropower Engineering Co., Ltd. Class A	1,700	1,172	0.01%	Guizhou Broadcasting & TV Information Network Co., Ltd. Class A	400	503	0.00%
Guangdong Provincial Expressway Development Co., Ltd. Class A	1,500	1,782	0.01%	Guizhou Chanhen Chemical Corp. Class A	100	267	0.00%
Guangdong Provincial Expressway Development Co., Ltd. Class B	1,100	854	0.00%	Guizhou Xinbang Pharmaceutical Co., Ltd. Class A	400	249	0.00%
Guangdong Shenglu Telecommunication Tech Co., Ltd. Class A	400	466	0.00%	Guizhou Zhenhua E-chem, Inc. Class A	200	576	0.00%
Guangdong South New Media Co., Ltd. Class A	100	543	0.00%	Guocheng Mining Co., Ltd. Class A	200	290	0.00%
Guangdong Tapai Group Co., Ltd. Class A	500	497	0.00%	Guolian Securities Co., Ltd. Class A	800	1,218	0.01%
Guangdong Xinbao Electrical Appliances Holdings Co., Ltd. Class A	200	409	0.00%	Guosen Securities Co., Ltd. Class A	1,600	1,919	0.01%
Guangdong Zhongnan Iron & Steel Co., Ltd. Class A	2,300	820	0.00%	Guosheng Financial Holding, Inc. Class A	800	1,047	0.00%
Guangdong Zhongsheng Pharmaceutical Co., Ltd. Class A	200	451	0.00%	Guotai Junan Securities Co., Ltd. Class A	2,100	4,388	0.02%
Guangshen Railway Co., Ltd. Class A	2,000	727	0.00%	Guotai Junan Securities Co., Ltd. Class H	4,800	5,403	0.02%
Guangshen Railway Co., Ltd. Class H	6,000	1,168	0.01%	Guoyuan Securities Co., Ltd. Class A	1,200	1,151	0.01%
Guangxi Liugong Machinery Co., Ltd. Class A	800	757	0.00%	Gushengtang Holdings Ltd. H World Group Ltd. ADR	600 1,020	3,873 34,109	0.01% 0.12%
GuangYuYuan Chinese Herbal Medicine Co., Ltd. Class A	200	758	0.00%	Haichang Ocean Park Holdings Ltd.	14,000	1,703	0.01%
Guangzhou Automobile Group Co., Ltd. Class A	1,700	2,089	0.01%	Haier Smart Home Co., Ltd. Class A	2,100	6,193	0.02%
Guangzhou Automobile Group Co., Ltd. Class H	16,000	7,438	0.03%	Haier Smart Home Co., Ltd. Class H	11,200	31,627	0.11%
				Hainan Airlines Holding Co., Ltd. Class A	9,895	1,904	0.01%
				Hainan Airport Infrastructure Co., Ltd. Class A	2,737	1,422	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Hainan Development Holdings Nanhai Co., Ltd. Class A	200	255	0.00%	Han's Laser Technology Industry Group Co., Ltd. Class A	200	582	0.00%
Hainan Drinda New Energy Technology Co., Ltd. Class A	100	1,088	0.01%	Hansoh Pharmaceutical Group Co., Ltd.	4,000	8,073	0.03%
Hainan Haide Capital Management Co., Ltd. Class A	290	433	0.00%	Haohua Chemical Science & Technology Co., Ltd. Class A	200	856	0.00%
Hainan Jinpan Smart Technology Co., Ltd. Class A	200	1,006	0.00%	Harbin Boshi Automation Co., Ltd. Class A	200	427	0.00%
Hainan Meilan International Airport Co., Ltd. Class H	1,000	888	0.00%	Health & Happiness H&H International Holdings Ltd.	500	775	0.00%
Hainan Poly Pharm Co., Ltd. Class A	100	318	0.00%	Hebei Sinopack Electronic Technology Co., Ltd. Class A	100	1,239	0.01%
Hainan Strait Shipping Co., Ltd. Class A	400	328	0.00%	Hebei Yangyuan Zhihui Beverage Co., Ltd. Class A	300	896	0.00%
Haisco Pharmaceutical Group Co., Ltd. Class A	300	975	0.00%	Hefei Meiya Optoelectronic Technology, Inc. Class A	200	552	0.00%
Haitian International Holdings Ltd.	3,000	7,423	0.03%	Heilongjiang Agriculture Co., Ltd. Class A	600	1,009	0.00%
Haitong Securities Co., Ltd. Class A	3,200	4,211	0.02%	Hello Group, Inc. ADR	643	4,469	0.02%
Haitong Securities Co., Ltd. Class H	16,800	8,972	0.03%	Henan Liliang Diamond Co., Ltd. Class A	100	454	0.00%
Hand Enterprise Solutions Co., Ltd. Class A	200	233	0.00%	Henan Mingtai AI Industrial Co., Ltd. Class A	500	796	0.00%
Hang Zhou Great Star Industrial Co., Ltd. Class A	300	949	0.00%	Henan Pinggao Electric Co., Ltd. Class A	300	535	0.00%
Hangcha Group Co., Ltd. Class A	400	1,398	0.01%	Henan Shuanghui Investment & Development Co., Ltd. Class A	1,000	3,751	0.01%
Hangjin Technology Co., Ltd. Class A	200	881	0.00%	Henan Yuguang Gold & Lead Co., Ltd. Class A	200	170	0.00%
Hangxiao Steel Structure Co., Ltd. Class A	500	231	0.00%	Hengan International Group Co., Ltd.	3,500	13,021	0.05%
Hangzhou Binjiang Real Estate Group Co., Ltd. Class A	800	817	0.00%	Hengdian Group DMEGC Magnetics Co., Ltd. Class A	400	761	0.00%
Hangzhou Chang Chuan Technology Co., Ltd. Class A	200	1,067	0.00%	Hengtong Optic-electric Co., Ltd. Class A	900	1,509	0.01%
Hangzhou Dptech Technologies Co., Ltd. Class A	200	415	0.00%	Hengyi Petrochemical Co., Ltd. Class A	1,300	1,227	0.01%
Hangzhou Electronic Soul Network Technology Co., Ltd. Class A	100	323	0.00%	Hesteel Co., Ltd. Class A	3,300	987	0.00%
Hangzhou First Applied Material Co., Ltd. Class A	280	954	0.00%	Hexing Electrical Co., Ltd. Class A	100	408	0.00%
Hangzhou Iron & Steel Co. Class A	700	524	0.00%	Hisense Home Appliances Group Co., Ltd. Class A	500	1,432	0.01%
Hangzhou Lion Electronics Co., Ltd. Class A	200	769	0.00%	Hisense Home Appliances Group Co., Ltd. Class H	2,000	4,318	0.02%
Hangzhou Onechance Tech Corp. Class A	100	337	0.00%	Hisense Visual Technology Co., Ltd. Class A	200	587	0.00%
Hangzhou Oxygen Plant Group Co., Ltd. Class A	200	820	0.00%	Hithink RoyalFlush Information Network Co., Ltd. Class A	200	4,406	0.02%
Hangzhou Robam Appliances Co., Ltd. Class A	300	918	0.00%	HLA Group Corp., Ltd. Class A	561	585	0.00%
Hangzhou Shunwang Technology Co., Ltd. Class A	200	393	0.00%	Holitech Technology Co., Ltd. Class A	600	229	0.00%
Hangzhou Silan Microelectronics Co., Ltd. Class A	400	1,282	0.01%	Hongfa Technology Co., Ltd. Class A	300	1,165	0.01%
Hangzhou Steam Turbine Power Group Co., Ltd. Class B	1,800	1,664	0.01%	Hongta Securities Co., Ltd. Class A	400	426	0.00%
Hangzhou Tigermed Consulting Co., Ltd. Class A	300	2,316	0.01%	Hope Education Group Co., Ltd.	14,000	645	0.00%
Hangzhou Tigermed Consulting Co., Ltd. Class H	500	2,264	0.01%	Hopson Development Holdings Ltd.	5,526	2,873	0.01%
				Horizon Construction Development Ltd.	333	196	0.00%
				Hoshine Silicon Industry Co., Ltd. Class A	200	1,432	0.01%
				Hoyuan Green Energy Co., Ltd. Class A	139	650	0.00%
				Hua Hong Semiconductor Ltd.	3,000	7,254	0.03%
				Huaan Securities Co., Ltd. Class A	700	480	0.00%

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Huadong Medicine Co., Ltd. Class A	600	3,494	0.01%	Hygeia Healthcare Holdings Co., Ltd.	1,800	8,137	0.03%
Huafon Chemical Co., Ltd. Class A	1,100	1,037	0.00%	Hytera Communications Corp., Ltd. Class A	400	334	0.00%
Huafon Microfibre Shanghai Technology Co., Ltd. Class A	400	248	0.00%	HyUnion Holding Co., Ltd. Class A	200	187	0.00%
Huangong Tech Co., Ltd. Class A	300	1,254	0.01%	IEIT Systems Co., Ltd. Class A	500	2,331	0.01%
Hualan Biological Engineering, Inc. Class A	500	1,554	0.01%	Iflytek Co., Ltd. Class A	800	5,211	0.02%
Huali Industrial Group Co., Ltd. Class A	100	739	0.00%	IKD Co., Ltd. Class A	200	616	0.00%
Huaneng Lancang River Hydropower, Inc. Class A	2,300	2,788	0.01%	Imeik Technology Development Co., Ltd. Class A	100	4,134	0.02%
Huangshan Tourism Development Co., Ltd. Class B	1,900	1,366	0.01%	Industrial & Commercial Bank of China Ltd. Class A	26,400	17,722	0.06%
Huapont Life Sciences Co., Ltd. Class A	2,000	1,309	0.01%	Industrial & Commercial Bank of China Ltd. Class H	381,000	186,388	0.65%
Huatai Securities Co., Ltd. Class A	2,700	5,290	0.02%	Industrial Bank Co., Ltd. Class A	7,200	16,391	0.06%
Huatai Securities Co., Ltd. Class H	6,200	7,829	0.03%	Industrial Securities Co., Ltd. Class A	3,300	2,720	0.01%
Huaxi Securities Co., Ltd. Class A	400	436	0.00%	INESA Intelligent Tech, Inc. Class A	200	325	0.00%
Huaxia Bank Co., Ltd. Class A	5,700	4,499	0.02%	INESA Intelligent Tech, Inc. Class B	1,000	519	0.00%
Huaxia Eye Hospital Group Co., Ltd. Class A	150	676	0.00%	Infore Environment Technology Group Co., Ltd. Class A	1,100	734	0.00%
Huaxin Cement Co., Ltd. Class A	1,100	1,920	0.01%	Ingenic Semiconductor Co., Ltd. Class A	100	908	0.00%
Huaxin Cement Co., Ltd. Class H	900	778	0.00%	INKON Life Technology Co., Ltd. Class A	100	149	0.00%
Huayu Automotive Systems Co., Ltd. Class A	1,300	2,972	0.01%	Inmyshow Digital Technology Group Co., Ltd. Class A	300	249	0.00%
Hubei Biocause Pharmaceutical Co., Ltd. Class A	800	319	0.00%	Inner Mongolia Dazhong Mining Co., Ltd. Class A	900	1,285	0.01%
Hubei Dinglong Co., Ltd. Class A	400	1,359	0.01%	Inner Mongolia Xingye Silver&Tin Mining Co., Ltd. Class A	800	1,020	0.00%
Hubei Feilihua Quartz Glass Co., Ltd. Class A	200	1,027	0.00%	Inner Mongolia Yili Industrial Group Co., Ltd. Class A	2,300	8,640	0.03%
Hubei Jumpcan Pharmaceutical Co., Ltd. Class A	100	441	0.00%	InnoCare Pharma Ltd.	4,000	3,529	0.01%
Hubei Xingfa Chemicals Group Co., Ltd. Class A	300	769	0.00%	Innovent Biologics, Inc. Class A	7,000	38,323	0.13%
Hubei Yihua Chemical Industry Co., Ltd. Class A	200	294	0.00%	Innuovo Technology Co., Ltd. Class A	200	175	0.00%
Huizhou Desay Sv Automotive Co., Ltd. Class A	200	3,638	0.01%	Intco Medical Technology Co., Ltd. Class A	200	656	0.00%
Humanwell Healthcare Group Co., Ltd. Class A	600	2,095	0.01%	iRay Technology Co., Ltd. Class A	18	822	0.00%
Hunan Aihua Group Co., Ltd. Class A	100	302	0.00%	IRICO Display Devices Co., Ltd. Class A	700	664	0.00%
Hunan Changyuan Lico Co., Ltd. Class A	254	260	0.00%	Issoftstone Information Technology Group Co., Ltd. Class A	181	1,174	0.01%
Hunan Er-Kang Pharmaceutical Co., Ltd. Class A	400	180	0.00%	JA Solar Technology Co., Ltd. Class A	1,180	3,434	0.01%
Hunan Gold Corp., Ltd. Class A	300	469	0.00%	Jade Bird Fire Co., Ltd. Class A	260	505	0.00%
Hunan TV & Broadcast Intermediary Co., Ltd. Class A	300	231	0.00%	Jafron Biomedical Co., Ltd. Class A	200	624	0.00%
Hunan Valin Steel Co., Ltd. Class A	1,900	1,374	0.01%	Jason Furniture Hangzhou Co., Ltd. Class A	300	1,475	0.01%
Hunan Zhongke Electric Co., Ltd. Class A	200	296	0.00%	JCET Group Co., Ltd. Class A	500	2,097	0.01%
Hundsun Technologies, Inc. Class A	600	2,423	0.01%	JCHX Mining Management Co., Ltd. Class A	100	530	0.00%
Hwa Create Co., Ltd. Class A	100	342	0.00%	JD Health International, Inc.	5,000	25,037	0.09%
Hybio Pharmaceutical Co., Ltd. Class A	400	763	0.00%	JD Logistics, Inc.	8,300	10,396	0.04%
				JD.com, Inc. Class A	11,450	164,963	0.58%
				Jiayayue Group Co., Ltd. Class A	100	184	0.00%
				Jiangling Motors Corp., Ltd. Class A	100	267	0.00%
				Jiangsu Amer New Material Co., Ltd. Class A	200	203	0.00%
				Jiangsu Azure Corp. Class A	300	359	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Jiangsu Boqian New Materials Stock Co., Ltd. Class A	100	396	0.00%	Jiangsu Zhongnan Construction Group Co., Ltd. Class A	800	146	0.00%
Jiangsu Changshu Rural Commercial Bank Co., Ltd. Class A	200	179	0.00%	Jiangsu Zhongtian Technology Co., Ltd. Class A	1,200	2,105	0.01%
Jiangsu Cnano Technology Co., Ltd. Class A	79	322	0.00%	Jiangxi Copper Co., Ltd. Class A	700	1,756	0.01%
Jiangsu Expressway Co., Ltd. Class A	600	864	0.00%	Jiangxi Copper Co., Ltd. Class H	6,000	8,483	0.03%
Jiangsu Expressway Co., Ltd. Class H	6,000	5,394	0.02%	Jiangxi Ganneng Co., Ltd. Class A	400	435	0.00%
Jiangsu Guomao Reducer Co., Ltd. Class A	200	463	0.00%	Jiangxi Jovo Energy Co., Ltd. Class A	200	784	0.00%
Jiangsu Guotai International Group Co., Ltd. Class A	600	660	0.00%	Jiangxi Lianchuang Optoelectronic Science & Technology Co., Ltd. Class A	100	477	0.00%
Jiangsu Haili Wind Power Equipment Technology Co., Ltd. Class A	100	831	0.00%	Jiangxi Special Electric Motor Co., Ltd. Class A	700	1,327	0.01%
Jiangsu Hengli Hydraulic Co., Ltd. Class A	400	3,072	0.01%	Jiangxi Wannianqing Cement Co., Ltd. Class A	1,200	1,156	0.01%
Jiangsu Hengrui Pharmaceuticals Co., Ltd. Class A	2,200	13,974	0.05%	Jiangzhong Pharmaceutical Co., Ltd. Class A	200	586	0.00%
Jiangsu Hoperun Software Co., Ltd. Class A	200	730	0.00%	Jiaozuo Wanfang Aluminum Manufacturing Co., Ltd. Class A	300	242	0.00%
Jiangsu Huahong Technology Stock Co., Ltd. Class A	200	317	0.00%	Jihua Group Corp., Ltd. Class A	2,500	997	0.00%
Jiangsu Jiangyin Rural Commercial Bank Co., Ltd. Class A	500	249	0.00%	Jilin Aodong Pharmaceutical Group Co., Ltd. Class A	400	850	0.00%
Jiangsu Jiejie Microelectronics Co., Ltd. Class A	200	446	0.00%	Jilin Electric Power Co., Ltd. Class A	600	371	0.00%
Jiangsu Lihua Animal Husbandry Stock Co., Ltd. Class A	180	530	0.00%	Jin Tong Ling Technology Group Co., Ltd. Class A	300	112	0.00%
Jiangsu Linyang Energy Co., Ltd. Class A	700	628	0.00%	Jinan Shengquan Group Share Holding Co., Ltd. Class A	200	629	0.00%
Jiangsu Lopal Tech Co., Ltd. Class A	100	175	0.00%	Jinduicheng Molybdenum Co., Ltd. Class A	400	531	0.00%
Jiangsu Nata Opto-electronic Material Co., Ltd. Class A	200	776	0.00%	Jinghua Pharmaceutical Group Co., Ltd. Class A	200	249	0.00%
Jiangsu Nhwa Pharmaceutical Co., Ltd. Class A	300	1,143	0.01%	Jingjin Equipment, Inc. Class A	200	621	0.00%
Jiangsu Pacific Quartz Co., Ltd. Class A	100	1,220	0.01%	Jinke Properties Group Co., Ltd. Class A	1,100	280	0.00%
Jiangsu Phoenix Publishing & Media Corp., Ltd. Class A	700	866	0.00%	Jinke Smart Services Group Co., Ltd. Class H	1,000	1,414	0.01%
Jiangsu Provincial Agricultural Reclamation & Development Corp. Class A	500	719	0.00%	Jinko Power Technology Co., Ltd. Class A	1,300	639	0.00%
Jiangsu Shagang Co., Ltd. Class A	400	215	0.00%	Jinko Solar Co., Ltd. Class A	987	1,228	0.01%
Jiangsu Shuangxing Color Plastic New Materials Co., Ltd. Class A	200	228	0.00%	JinkoSolar Holding Co., Ltd. ADR	189	6,982	0.03%
Jiangsu ToLand Alloy Co., Ltd. Class A	130	551	0.00%	Jinlei Technology Co., Ltd. Class A	100	387	0.00%
Jiangsu Xinquan Automotive Trim Co., Ltd. Class A	100	712	0.00%	Jinneng Science&Technology Co., Ltd. Class A	800	907	0.00%
Jiangsu Yangnong Chemical Co., Ltd. Class A	130	1,152	0.01%	Jinxin Fertility Group Ltd.	7,000	3,003	0.01%
Jiangsu Yoke Technology Co., Ltd. Class A	200	1,565	0.01%	Jinyu Bio-Technology Co., Ltd. Class A	400	605	0.00%
Jiangsu Yuyue Medical Equipment & Supply Co., Ltd. Class A	300	1,457	0.01%	Jiumaojiu International Holdings Ltd.	5,000	3,906	0.01%
Jiangsu Zhangjiagang Rural Commercial Bank Co., Ltd. Class A	200	109	0.00%	Jiuzhitang Co., Ltd. Class A	200	284	0.00%
				JL Mag Rare-Earth Co., Ltd. Class A	160	454	0.00%
				JNBY Design Ltd.	1,000	1,345	0.01%
				Joincare Pharmaceutical Group Industry Co., Ltd. Class A	900	1,571	0.01%
				Joinn Laboratories China Co., Ltd. Class A	140	466	0.00%
				Joinn Laboratories China Co., Ltd. Class H	420	692	0.00%
				Jointown Pharmaceutical Group Co., Ltd. Class A	1,251	1,232	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Jonjee Hi-Tech Industrial & Commercial Holding Co., Ltd. Class A	200	789	0.00%	Leshan Giantstar Farming & Husbandry Corp., Ltd. Class A	100	526	0.00%
Joyoung Co., Ltd. Class A	200	357	0.00%	Levima Advanced Materials Corp. Class A	200	514	0.00%
JOYY, Inc. ADR	165	6,551	0.02%	LexinFintech Holdings Ltd. ADR	507	933	0.00%
JS Corrugating Machinery Co., Ltd. Class A	200	446	0.00%	Leyard Optoelectronic Co., Ltd. Class A	500	421	0.00%
JSTI Group Class A	300	230	0.00%	Li Auto, Inc. Class A	5,210	98,148	0.34%
Juawei Food Co., Ltd. Class A	100	377	0.00%	Li Ning Co., Ltd.	11,000	29,442	0.10%
Juneyao Airlines Co., Ltd. Class A	600	1,011	0.00%	LianChuang Electronic Technology Co., Ltd. Class A	200	287	0.00%
Kaishan Group Co., Ltd. Class A	300	664	0.00%	Lianhe Chemical Technology Co., Ltd. Class A	200	200	0.00%
Kangji Medical Holdings Ltd.	1,500	1,343	0.01%	Liaoning Port Co., Ltd. Class A	6,100	1,242	0.01%
Kanzhun Ltd. ADR	1,553	25,795	0.09%	Lier Chemical Co., Ltd. Class A	200	336	0.00%
KE Holdings, Inc. ADR	3,111	50,429	0.18%	Lifan Technology Group Co., Ltd. Class A	1,100	553	0.00%
Keboda Technology Co., Ltd. Class A	100	1,002	0.00%	Lifotech Scientific Corp.	10,000	3,010	0.01%
Keda Industrial Group Co., Ltd. Class A	600	889	0.00%	Ligao Foods Co., Ltd. Class A	100	682	0.00%
Keshun Waterproof Technologies Co., Ltd. Class A	300	259	0.00%	Lihuayei Weiyuan Chemical Co., Ltd. Class A	100	252	0.00%
Keymed Biosciences, Inc.	1,000	6,288	0.02%	Lingyi iTech Guangdong Co. Class A	2,500	2,373	0.01%
Kidswant Children Products Co., Ltd. Class A	400	461	0.00%	Linklogis, Inc. Class B	4,000	809	0.00%
Kingboard Holdings Ltd.	3,500	8,373	0.03%	Livzon Pharmaceutical Group, Inc. Class A	200	983	0.00%
Kingboard Laminates Holdings Ltd.	5,500	4,733	0.02%	Livzon Pharmaceutical Group, Inc. Class H	700	2,165	0.01%
KingClean Electric Co., Ltd. Class A	100	313	0.00%	Lizhong Sitong Light Alloys Group Co., Ltd. Class A	200	593	0.00%
Kingdee International Software Group Co., Ltd.	13,000	18,946	0.07%	Longfor Group Holdings Ltd.	9,500	15,208	0.05%
Kingfa Sci & Tech Co., Ltd. Class A	1,000	1,122	0.01%	Longhua Technology Group Luoyang Co., Ltd. Class A	200	198	0.00%
Kingnet Network Co., Ltd. Class A	600	941	0.00%	LONGi Green Energy Technology Co., Ltd. Class A	2,500	8,040	0.03%
Kingsoft Cloud Holdings Ltd.	8,195	2,109	0.01%	Longshine Technology Group Co., Ltd. Class A	300	691	0.00%
Kingsoft Corp., Ltd.	4,200	12,963	0.05%	Lonking Holdings Ltd.	8,000	1,250	0.01%
Konfoong Materials International Co., Ltd. Class A	100	823	0.00%	Lufax Holding Ltd. ADR	794	2,438	0.01%
Konka Group Co., Ltd. Class A	2,300	1,347	0.01%	Luoniushan Co., Ltd. Class A	200	162	0.00%
KPC Pharmaceuticals, Inc. Class A	200	586	0.00%	Luoxin Pharmaceuticals Group Stock Co., Ltd. Class A	300	226	0.00%
Kuaishou Technology Class B	12,700	86,119	0.30%	Luoyang Xinqianglian Slewing Bearing Co., Ltd. Class A	100	447	0.00%
Kuang-Chi Technologies Co., Ltd. Class A	600	1,245	0.01%	Lushang Freda Pharmaceutical Co., Ltd. Class A	200	270	0.00%
Kunlun Tech Co., Ltd. Class A	400	2,101	0.01%	Luxi Chemical Group Co., Ltd. Class A	600	845	0.00%
Kunshan Dongwei Technology Co., Ltd. Class A	200	1,714	0.01%	Luxshare Precision Industry Co., Ltd. Class A	2,400	11,611	0.04%
Kunshan Kinglai Hygienic Materials Co., Ltd. Class A	100	427	0.00%	Luyang Energy-Saving Materials Co., Ltd.	100	200	0.00%
KWG Group Holdings Ltd.	5,500	394	0.00%	Luye Pharma Group Ltd.	8,500	4,060	0.02%
Lakala Payment Co., Ltd. Class A	200	451	0.00%	LVGEM China Real Estate Investment Co., Ltd.	4,000	400	0.00%
Lancy Co., Ltd. Class A	100	270	0.00%	Maanshan Iron & Steel Co., Ltd. Class A	1,300	497	0.00%
Lao Feng Xiang Co., Ltd. Class A	300	2,907	0.01%	Maanshan Iron & Steel Co., Ltd. Class H	6,000	945	0.00%
Lao Feng Xiang Co., Ltd. Class B	500	1,726	0.01%	Maccura Biotechnology Co., Ltd. Class A	100	212	0.00%
Laobaixing Pharmacy Chain JSC Class A	200	840	0.00%	Mango Excellent Media Co., Ltd. Class A	700	2,477	0.01%
LB Group Co., Ltd. Class A	700	1,684	0.01%	Maoyan Entertainment	1,200	1,380	0.01%
Lee & Man Paper Manufacturing Ltd.	8,000	2,346	0.01%	Marssenger Kitchenware Co., Ltd. Class A	100	228	0.00%
Legend Holdings Corp. Class H	2,800	2,639	0.01%				
Lens Technology Co., Ltd. Class A	1,700	3,151	0.01%				
Leo Group Co., Ltd. Class A	3,100	993	0.00%				
Lepu Medical Technology Beijing Co., Ltd. Class A	800	1,816	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Maxscend Microelectronics Co., Ltd. Class A	200	3,960	0.01%	NetDragon Websoft Holdings Ltd.	1,000	1,585	0.01%
Mayinglong Pharmaceutical Group Co., Ltd. Class A	100	340	0.00%	NetEase, Inc.	8,700	156,651	0.55%
Medlive Technology Co., Ltd.	1,000	1,086	0.00%	New China Life Insurance Co., Ltd. Class A	800	3,497	0.01%
Meihua Holdings Group Co., Ltd. Class A	1,200	1,609	0.01%	New China Life Insurance Co., Ltd. Class H	3,500	6,822	0.02%
Meinian Onehealth Healthcare Holdings Co., Ltd. Class A	1,100	928	0.00%	New Hope Liuhe Co., Ltd. Class A	1,600	2,094	0.01%
Meitu, Inc.	9,000	4,149	0.02%	New Horizon Health Ltd.	1,500	4,447	0.02%
Meituan Class B	25,900	271,652	0.95%	New Oriental Education & Technology Group, Inc.	7,400	52,359	0.18%
M-Grass Ecology And Environment Group Co., Ltd. Class A	300	158	0.00%	Newland Digital Technology Co., Ltd. Class A	400	1,102	0.01%
Microport Cardioflow Medtech Corp.	5,000	1,037	0.00%	Nine Dragons Paper Holdings Ltd.	8,000	3,944	0.01%
Microport Scientific Corp.	4,500	4,852	0.02%	Ninestar Corp. Class A	400	1,271	0.01%
Midea Real Estate Holding Ltd.	1,000	688	0.00%	Ningbo Deye Technology Co., Ltd. Class A	180	2,121	0.01%
Milkyway Chemical Supply Chain Service Co., Ltd. Class A	100	747	0.00%	Ningbo Huaxiang Electronic Co., Ltd. Class A	200	365	0.00%
Ming Yang Smart Energy Group Ltd. Class A	1,100	1,937	0.01%	Ningbo Jifeng Auto Parts Co., Ltd. Class A	300	568	0.00%
Ming Yuan Cloud Group Holdings Ltd.	2,000	738	0.00%	Ningbo Joyson Electronic Corp. Class A	500	1,261	0.01%
MINISO Group Holding Ltd. ADR	409	8,344	0.03%	Ningbo Orient Wires & Cables Co., Ltd. Class A	200	1,201	0.01%
Minth Group Ltd.	4,000	8,083	0.03%	Ningbo Peacebird Fashion Co., Ltd. Class A	100	240	0.00%
MLS Co., Ltd. Class A	300	365	0.00%	Ningbo Ronbay New Energy Technology Co., Ltd. Class A	303	1,694	0.01%
Mobvista, Inc.	2,000	743	0.00%	Ningbo Sanxing Medical Electric Co., Ltd. Class A	300	864	0.00%
MOG Digitech Holdings Ltd.	2,000	412	0.00%	Ningbo Shanshan Co., Ltd. Class A	600	1,148	0.01%
Monalisa Group Co., Ltd. Class A	100	190	0.00%	Ningbo Tuopu Group Co., Ltd. Class A	300	3,097	0.01%
Montage Technology Co., Ltd. Class A	489	4,035	0.02%	Ningbo Xusheng Group Co., Ltd. Class A	280	776	0.00%
Montnets Cloud Technology Group Co., Ltd. Class A	200	313	0.00%	Ningbo Yunsheng Co., Ltd. Class A	500	546	0.00%
Moon Environment Technology Co., Ltd. Class A	200	381	0.00%	Ningbo Zhenyu Technology Co., Ltd. Class A	100	775	0.00%
Muyuan Foods Co., Ltd. Class A	1,800	10,410	0.04%	Ningbo Zhoushan Port Co., Ltd. Class A	2,600	1,300	0.01%
NanJi E-Commerce Co., Ltd. Class A	2,100	1,147	0.01%	Ningxia Zhongyin Cashmere Co., Ltd. Class A	900	186	0.00%
Nanjing Gaoke Co., Ltd. Class A	600	509	0.00%	NIO, Inc. Class A	5,922	55,818	0.20%
Nanjing Hanrui Cobalt Co., Ltd. Class A	100	397	0.00%	Niu Technologies ADR	137	300	0.00%
Nanjing Iron & Steel Co., Ltd. Class A	2,200	1,143	0.01%	Noah Holdings Ltd. ADR	185	2,555	0.01%
Nanjing King-Friend Biochemical Pharmaceutical Co., Ltd. Class A	500	1,053	0.00%	Nongfu Spring Co., Ltd. Class H	8,400	48,570	0.17%
Nanjing Securities Co., Ltd. Class A	500	560	0.00%	Norinco International Cooperation Ltd. Class A	300	473	0.00%
Nanjing Tanker Corp. Class A	1,400	551	0.00%	North Huajin Chemical Industries Co., Ltd. Class A	400	308	0.00%
Nanjing Xinjiekou Department Store Co., Ltd. Class A	700	757	0.00%	Northeast Securities Co., Ltd. Class A	500	499	0.00%
Nantong Jianghai Capacitor Co., Ltd. Class A	200	451	0.00%	NSFOCUS Technologies Group Co., Ltd. Class A	200	265	0.00%
Nantong Jiangshan Agrochemical & Chemical LLC Class A	200	489	0.00%	Nuode New Materials Co., Ltd. Class A	500	396	0.00%
National Silicon Industry Group Co., Ltd. Class A	397	966	0.00%	Ocumension Therapeutics Offcn Education Technology Co., Ltd. Class A	1,000	855	0.00%
Nations Technologies, Inc. Class A	300	476	0.00%	OFILM Group Co., Ltd. Class A	1,100	1,346	0.01%
NAURA Technology Group Co., Ltd. Class A	200	6,901	0.03%	Oppein Home Group, Inc. Class A	100	978	0.00%
NavInfo Co., Ltd. Class A	700	875	0.00%	Opple Lighting Co., Ltd. Class A	100	244	0.00%
				ORG Technology Co., Ltd. Class A	2,900	1,686	0.01%
				Orient Group, Inc. Class A	1,700	475	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Orient Securities Co., Ltd. Class A	2,300	2,810	0.01%	Qifu Technology, Inc. ADR	531	8,400	0.03%
Orient Securities Co., Ltd. Class H	4,000	1,767	0.01%	Qilu Bank Co., Ltd. Class A	2,000	1,098	0.01%
Oriental Pearl Group Co., Ltd. Class A	500	528	0.00%	Qingdao East Steel Tower Stock Co., Ltd. Class A	400	402	0.00%
Ourpalm Co., Ltd. Class A	1,200	868	0.00%	Qingdao Eastsoft Communication Technology Co., Ltd. Class A	100	212	0.00%
Ovctek China, Inc. Class A	300	951	0.00%	Qingdao Gaoce Technology Co., Ltd. Class A	260	1,424	0.01%
Pacific Securities Co., Ltd. Class A	1,200	624	0.00%	Qingdao Haier Biomedical Co., Ltd. Class A	163	928	0.00%
Pacific Shuanglin Biopharmacy Co., Ltd. Class A	200	765	0.00%	Qingdao Port International Co., Ltd. Class A	600	521	0.00%
Pacific Textiles Holdings Ltd.	2,000	346	0.00%	Qingdao Rural Commercial Bank Corp. Class A	1,500	552	0.00%
Pangang Group Vanadium Titanium & Resources Co., Ltd. Class A	3,600	1,658	0.01%	Qingdao Sentury Tire Co., Ltd. Class A	200	810	0.00%
PAX Global Technology Ltd.	3,000	2,324	0.01%	Qingdao TGOOD Electric Co., Ltd. Class A	400	1,129	0.01%
PCI Technology Group Co., Ltd. Class A	400	321	0.00%	Qinghai Salt Lake Industry Co., Ltd. Class A	1,800	4,032	0.02%
PDD Holdings, Inc. ADR	2,932	428,981	1.49%	Qinhuangdao Port Co., Ltd. Class A	1,100	440	0.00%
Peijia Medical Ltd.	2,000	1,893	0.01%	QuakeSafe Technologies Co., Ltd. Class A	100	244	0.00%
Pengdu Agriculture & Animal Husbandry Co., Ltd. Class A	1,300	292	0.00%	Quectel Wireless Solutions Co., Ltd. Class A	140	1,057	0.00%
People.cn Co., Ltd. Class A	400	1,572	0.01%	Rainbow Digital Commercial Co., Ltd. Class A	100	78	0.00%
People's Insurance Co. Group of China Ltd. Class A	4,200	2,855	0.01%	Raytron Technology Co., Ltd. Class A	200	1,242	0.01%
People's Insurance Co. Group of China Ltd. Class H	39,000	11,987	0.04%	Realcan Pharmaceutical Group Co., Ltd. Class A	700	321	0.00%
Perfect World Co., Ltd. Class A	300	499	0.00%	Red Avenue New Materials Group Co., Ltd. Class A	200	935	0.00%
PharmaBlock Sciences Nanjing, Inc. Class A	100	552	0.00%	Red Star Macalline Group Corp., Ltd. Class A	1,100	598	0.00%
Pharmaron Beijing Co., Ltd. Class A	300	1,221	0.01%	Red Star Macalline Group Corp., Ltd. Class H	3,600	996	0.00%
Pharmaron Beijing Co., Ltd. Class H	1,200	2,431	0.01%	Redco Properties Group Ltd.	4,000	681	0.00%
PhiChem Corp. Class A	100	221	0.00%	Remegen Co., Ltd. Class H	500	2,398	0.01%
PICC Property & Casualty Co., Ltd. Class H	32,000	38,030	0.13%	Renhe Pharmacy Co., Ltd. Class A	300	279	0.00%
Piesat Information Technology Co., Ltd. Class A	200	1,186	0.01%	Rianlon Corp. Class A	200	830	0.00%
Ping An Bank Co., Ltd. Class A	6,400	8,440	0.03%	Risen Energy Co., Ltd. Class A	400	991	0.00%
Ping An Healthcare & Technology Co., Ltd.	2,700	6,141	0.02%	RiseSun Real Estate Development Co., Ltd. Class A	1,900	456	0.00%
Ping An Insurance Group Co. of China Ltd. Class A	3,700	20,941	0.07%	Rising Nonferrous Metals Share Co., Ltd. Class A	100	498	0.00%
Ping An Insurance Group Co. of China Ltd. Class H	30,500	138,076	0.48%	Rockchip Electronics Co., Ltd. Class A	100	890	0.00%
PNC Process Systems Co., Ltd. Class A	120	433	0.00%	Rongsheng Petrochemical Co., Ltd. Class A	1,300	1,890	0.01%
Polaris Bay Group Co., Ltd. Class A	500	586	0.00%	Roshow Technology Co., Ltd. Class A	400	348	0.00%
Poly Developments & Holdings Group Co., Ltd. Class A	3,900	5,422	0.02%	Sai Micro Electronics, Inc. Class A	200	675	0.00%
Poly Property Group Co., Ltd.	12,000	2,443	0.01%	SAIC Motor Corp., Ltd. Class A	3,000	5,700	0.02%
Poly Property Services Co., Ltd. Class H	600	2,213	0.01%	Sailun Group Co., Ltd. Class A	900	1,485	0.01%
Pop Mart International Group Ltd.	3,400	8,817	0.03%	Sanan Optoelectronics Co., Ltd. Class A	700	1,362	0.01%
Porton Pharma Solutions Ltd. Class A	300	1,060	0.00%	Sangfor Technologies, Inc. Class A	100	1,015	0.00%
Postal Savings Bank of China Co., Ltd. Class A	8,800	5,376	0.02%	Sanquan Food Co., Ltd. Class A	200	376	0.00%
Postal Savings Bank of China Co., Ltd. Class H	51,000	24,362	0.09%	Sansure Biotech, Inc. Class A	286	785	0.00%
Pylon Technologies Co., Ltd. Class A	36	536	0.00%	Sanwei Holding Group Co., Ltd. Class A	200	444	0.00%
Q Technology Group Co., Ltd.	2,000	1,137	0.01%	Sany Heavy Equipment International Holdings Co., Ltd.	4,000	3,868	0.01%
Qi An Xin Technology Group, Inc. Class A	254	1,430	0.01%				

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Sany Heavy Industry Co., Ltd. Class A	2,800	5,415	0.02%	Shandong WIT Dyne Health Co., Ltd. Class A	100	407	0.00%
Satellite Chemical Co., Ltd. Class A	1,200	2,486	0.01%	Shandong Xiantan Co., Ltd. Class A	200	198	0.00%
SDIC Capital Co., Ltd. Class A	2,000	1,893	0.01%	Shandong Xinhua Pharmaceutical Co., Ltd. Class A	100	286	0.00%
Sealand Securities Co., Ltd. Class A	1,800	895	0.00%	Shandong Yisheng Livestock & Poultry Breeding Co., Ltd. Class A	200	302	0.00%
Seazen Group Ltd.	14,000	2,277	0.01%	Shanghai Aiko Solar Energy Co., Ltd. Class A	500	1,239	0.01%
Seazen Holdings Co., Ltd. Class A	600	961	0.00%	Shanghai AJ Group Co., Ltd. Class A	700	501	0.00%
SenseTime Group, Inc. Class B	75,000	11,142	0.04%	Shanghai Anlogic Infotech Co., Ltd. Class A	200	1,037	0.00%
Senstead Hi-tech Group Class A	2,200	491	0.00%	Shanghai AtHub Co., Ltd. Class A	140	390	0.00%
Seres Group Co., Ltd. Class A	300	3,210	0.01%	Shanghai Bailian Group Co., Ltd. Class A	500	666	0.00%
SF Holding Co., Ltd. Class A	1,600	9,078	0.03%	Shanghai Bailian Group Co., Ltd. Class B	600	299	0.00%
SG Micro Corp. Class A	130	1,625	0.01%	Shanghai Baosight Software Co., Ltd. Class A	520	3,564	0.01%
Shaanxi Construction Engineering Group Corp., Ltd. Class A	800	452	0.00%	Shanghai Baosight Software Co., Ltd. Class B	2,700	5,724	0.02%
Shaanxi International Trust Co., Ltd. Class A	1,500	640	0.00%	Shanghai Belling Co., Ltd. Class A	200	399	0.00%
Shandong Buchang Pharmaceuticals Co., Ltd. Class A	100	239	0.00%	Shanghai Chinafortune Co., Ltd. Class A	300	593	0.00%
Shandong Dawn Polymer Co., Ltd. Class A	100	180	0.00%	Shanghai Chlor-Alkali Chemical Co., Ltd. Class B	1,900	849	0.00%
Shandong Denghai Seeds Co., Ltd. Class A	300	557	0.00%	Shanghai Daimay Automotive Interior Co., Ltd. Class A	570	1,160	0.01%
Shandong Dongyue Organosilicon Material Co., Ltd. Class A	200	233	0.00%	Shanghai Dazhong Public Utilities Group Co., Ltd. Class A	1,200	509	0.00%
Shandong Gold Mining Co., Ltd. Class A	1,300	4,175	0.02%	Shanghai DZH Ltd. Class A	400	415	0.00%
Shandong Gold Mining Co., Ltd. Class H	3,250	6,168	0.02%	Shanghai Flyco Electrical Appliance Co., Ltd. Class A	100	709	0.00%
Shandong Head Group Co., Ltd. Class A	100	298	0.00%	Shanghai Foreign Service Holding Group Co., Ltd. Class A	700	472	0.00%
Shandong Himile Mechanical Science & Technology Co., Ltd. Class A	300	1,254	0.01%	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	700	2,461	0.01%
Shandong Hi-speed Co., Ltd. Class A	800	780	0.00%	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	2,500	5,443	0.02%
Shandong Hi-Speed New Energy Group Ltd.	1,600	443	0.00%	Shanghai Fudan Microelectronics Group Co., Ltd. Class A	146	792	0.00%
Shandong Hi-Speed Road & Bridge Co., Ltd. Class A	300	238	0.00%	Shanghai Fudan Microelectronics Group Co., Ltd. Class H	1,000	1,806	0.01%
Shandong Hualu Hengsheng Chemical Co., Ltd. Class A	800	3,100	0.01%	Shanghai Fullhan Microelectronics Co., Ltd. Class A	100	596	0.00%
Shandong Humon Smelting Co., Ltd. Class A	300	454	0.00%	Shanghai Haixin Group Co. Class B	1,500	486	0.00%
Shandong Jincheng Pharmaceutical Group Co., Ltd. Class A	100	234	0.00%	Shanghai Hanbell Precise Machinery Co., Ltd. Class A	100	313	0.00%
Shandong Jinjing Science & Technology Co., Ltd. Class A	300	281	0.00%	Shanghai Haohai Biological Technology Co., Ltd. Class A	92	1,399	0.01%
Shandong Linglong Tyre Co., Ltd. Class A	200	540	0.00%	Shanghai Haohai Biological Technology Co., Ltd. Class H	100	516	0.00%
Shandong Longda Meishi Co., Ltd. Class A	500	569	0.00%	Shanghai Haoyuan Chemexpress Co., Ltd. Class A	200	1,462	0.01%
Shandong Nanshan Aluminum Co., Ltd. Class A	3,300	1,363	0.01%	Shanghai Huace Navigation Technology Ltd. Class A	200	871	0.00%
Shandong Pharmaceutical Glass Co., Ltd. Class A	200	719	0.00%	Shanghai Huaфон Aluminium Corp. Class A	400	1,008	0.00%
Shandong Publishing & Media Co., Ltd. Class A	200	263	0.00%				
Shandong Sun Paper Industry JSC Ltd. Class A	700	1,196	0.01%				
Shandong Weifang Rainbow Chemical Co., Ltd. Class A	100	983	0.00%				
Shandong Weigao Group Medical Polymer Co., Ltd. Class H	11,200	10,915	0.04%				

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Shanghai Huayi Group Co., Ltd. Class B	4,100	1,652	0.01%	Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class A	700	969	0.00%
Shanghai International Airport Co., Ltd. Class A	900	4,143	0.02%	Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class B	1,600	1,021	0.00%
Shanghai International Port Group Co., Ltd. Class A	4,900	3,372	0.01%	Shanghai Wanye Enterprises Co., Ltd. Class A	200	485	0.00%
Shanghai Jahwa United Co., Ltd. Class A	200	595	0.00%	Shanghai Yaoji Technology Co., Ltd. Class A	100	312	0.00%
Shanghai Jinjiang International Hotels Co., Ltd. Class A	400	1,680	0.01%	Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A	1,200	1,047	0.00%
Shanghai Jinjiang International Hotels Co., Ltd. Class B	500	630	0.00%	Shanghai Zhangjiang High-Tech Park Development Co., Ltd. Class A	600	1,626	0.01%
Shanghai Jinqiao Export Processing Zone Development Co., Ltd. Class A	1,000	1,420	0.01%	Shanghai Zhenhua Heavy Industries Co., Ltd. Class B	8,000	1,536	0.01%
Shanghai Junshi Biosciences Co., Ltd. Class A	400	2,350	0.01%	Shanghai Zhonggu Logistics Co., Ltd. Class A	592	684	0.00%
Shanghai Junshi Biosciences Co., Ltd. Class H	800	1,992	0.01%	Shanghai Zijiang Enterprise Group Co., Ltd. Class A	1,300	858	0.00%
Shanghai Kaibao Pharmaceutical Co., Ltd. Class A	300	280	0.00%	Shantui Construction Machinery Co., Ltd. Class A	300	208	0.00%
Shanghai Liangxin Electrical Co., Ltd. Class A	400	496	0.00%	Shanxi Securities Co., Ltd. Class A	800	606	0.00%
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class A	2,100	2,581	0.01%	Shanxi Taigang Stainless Steel Co., Ltd. Class A	1,800	943	0.00%
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	3,800	1,239	0.01%	Shanying International Holding Co., Ltd. Class A	1,700	463	0.00%
Shanghai M&G Stationery, Inc. Class A	200	1,055	0.00%	Shengda Resources Co., Ltd. Class A	200	310	0.00%
Shanghai MicroPort Endovascular MedTech Group Co., Ltd. Class A	17	465	0.00%	Shenghe Resources Holding Co., Ltd. Class A	400	572	0.00%
Shanghai MicroPort MedBot Group Co., Ltd.	1,000	2,670	0.01%	Shengyi Technology Co., Ltd. Class A	600	1,543	0.01%
Shanghai Moons' Electric Co., Ltd. Class A	200	1,850	0.01%	Shennan Circuits Co., Ltd. Class A	100	997	0.00%
Shanghai Pharmaceuticals Holding Co., Ltd. Class A	800	1,880	0.01%	Shenwan Hongyuan Group Co., Ltd. Class A	6,200	3,866	0.01%
Shanghai Pharmaceuticals Holding Co., Ltd. Class H	4,500	6,581	0.02%	Shenwan Hongyuan Group Co., Ltd. Class H	16,000	2,910	0.01%
Shanghai Pret Composites Co., Ltd. Class A	200	369	0.00%	Shenyang Xingqi Pharmaceutical Co., Ltd. Class A	100	2,560	0.01%
Shanghai Pudong Construction Co., Ltd. Class A	200	177	0.00%	Shenzhen Agricultural Products Group Co., Ltd. Class A	600	545	0.00%
Shanghai Pudong Development Bank Co., Ltd. Class A	10,500	9,762	0.04%	Shenzhen Airport Co., Ltd. Class A	700	632	0.00%
Shanghai Putailai New Energy Technology Co., Ltd. Class A	780	2,293	0.01%	Shenzhen Aisidi Co., Ltd. Class A	100	130	0.00%
Shanghai RAAS Blood Products Co., Ltd. Class A	2,500	2,809	0.01%	Shenzhen Center Power Tech Co., Ltd. Class A	100	211	0.00%
Shanghai Runda Medical Technology Co., Ltd. Class A	100	286	0.00%	Shenzhen Changhong Technology Co., Ltd. Class A	100	258	0.00%
Shanghai Rural Commercial Bank Co., Ltd. Class A	1,500	1,209	0.01%	Shenzhen Click Technology Co., Ltd. Class A	100	197	0.00%
Shanghai Shibe Hi-Tech Co., Ltd. Class B	1,900	306	0.00%	Shenzhen Clou Electronics Co., Ltd. Class A	600	473	0.00%
Shanghai Sinyang Semiconductor Materials Co., Ltd. Class A	100	495	0.00%	Shenzhen Das Intellitech Co., Ltd. Class A	400	181	0.00%
Shanghai Stonehill Technology Co., Ltd. Class A	700	302	0.00%	Shenzhen Deren Electronic Co., Ltd. Class A	400	549	0.00%
Shanghai Tongji Science & Technology Industrial Co., Ltd. Class A	100	131	0.00%	Shenzhen Desay Battery Technology Co. Class A	130	495	0.00%
Shanghai Tunnel Engineering Co., Ltd. Class A	1,100	890	0.00%	Shenzhen Dynanonic Co., Ltd. Class A	160	1,371	0.01%
				Shenzhen Envicool Technology Co., Ltd. Class A	200	772	0.00%
				Shenzhen Everwin Precision Technology Co., Ltd. Class A	300	558	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Shenzhen Expressway Corp., Ltd. Class A	100	126	0.00%	Shenzhen Overseas Chinese Town Co., Ltd. Class A	3,600	1,572	0.01%
Shenzhen Expressway Corp., Ltd. Class H	4,000	3,232	0.01%	Shenzhen Salubris Pharmaceuticals Co., Ltd. Class A	300	1,376	0.01%
Shenzhen Fastprint Circuit Tech Co., Ltd. Class A	500	1,034	0.00%	Shenzhen SC New Energy Technology Corp. Class A	100	1,039	0.00%
Shenzhen Fine Made Electronics Group Co., Ltd. Class A	100	454	0.00%	Shenzhen SED Industry Co., Ltd. Class A	300	892	0.00%
Shenzhen Fortune Trend Technology Co., Ltd. Class A	44	780	0.00%	Shenzhen Senior Technology Material Co., Ltd. Class A	300	650	0.00%
Shenzhen FRD Science & Technology Co., Ltd. Class A	100	254	0.00%	Shenzhen Special Economic Zone Real Estate & Properties Group Co., Ltd. Class A	300	495	0.00%
Shenzhen Gas Corp., Ltd. Class A	500	484	0.00%	Shenzhen Sunline Tech Co., Ltd. Class A	200	290	0.00%
Shenzhen Gongjin Electronics Co., Ltd. Class A	200	252	0.00%	Shenzhen Sunlord Electronics Co., Ltd. Class A	200	759	0.00%
Shenzhen Goodix Technology Co., Ltd. Class A	100	970	0.00%	Shenzhen Suntak Circuit Technology Co., Ltd. Class A	200	269	0.00%
Shenzhen H&T Intelligent Control Co., Ltd. Class A	200	401	0.00%	Shenzhen Sunway Communication Co., Ltd. Class A	400	1,326	0.01%
Shenzhen Hepalink Pharmaceutical Group Co., Ltd. Class A	500	824	0.00%	Shenzhen Tagen Group Co., Ltd. Class A	400	258	0.00%
Shenzhen Hepalink Pharmaceutical Group Co., Ltd. Class H	500	229	0.00%	Shenzhen Tellus Holding Co., Ltd. Class A	400	894	0.00%
Shenzhen Huaqiang Industry Co., Ltd. Class A	200	317	0.00%	Shenzhen Topband Co., Ltd. Class A	300	411	0.00%
Shenzhen Infogem Technologies Co., Ltd. Class A	200	402	0.00%	Shenzhen Transsion Holdings Co., Ltd. Class A	402	7,814	0.03%
Shenzhen Inovance Technology Co., Ltd. Class A	900	7,981	0.03%	Shenzhen Woer Heat-Shrinkable Material Co., Ltd. Class A	300	318	0.00%
Shenzhen International Holdings Ltd.	6,500	5,477	0.02%	Shenzhen World Union Group, Inc. Class A	400	135	0.00%
Shenzhen Investment Ltd.	16,000	2,356	0.01%	Shenzhen Yan Tian Port Holding Co., Ltd. Class A	900	617	0.00%
Shenzhen Kaifa Technology Co., Ltd. Class A	400	911	0.00%	Shenzhen Ysstech Info-tech Co., Ltd. Class A	200	218	0.00%
Shenzhen Kangtai Biological Products Co., Ltd. Class A	300	1,144	0.01%	Shenzhen YUTO Packaging Technology Co., Ltd. Class A	200	773	0.00%
Shenzhen Kedali Industry Co., Ltd. Class A	100	1,186	0.01%	Shenzhen Zhongjin Lingnan Nonfemet Co., Ltd. Class A	800	485	0.00%
Shenzhen Kingdom Sci-Tech Co., Ltd. Class A	200	325	0.00%	Shenzhou International Group Holdings Ltd.	3,700	38,097	0.13%
Shenzhen Kinwong Electronic Co., Ltd. Class A	100	317	0.00%	Shijiazhuang Changshan BeiMing Technology Co., Ltd. Class A	700	847	0.00%
Shenzhen Kstar Science And Technology Co., Ltd. Class A	200	775	0.00%	Shijiazhuang Shangtai Technology Co., Ltd. Class A	100	514	0.00%
Shenzhen Leaguer Co., Ltd. Class A	300	335	0.00%	Shijiazhuang Yiling Pharmaceutical Co., Ltd. Class A	500	1,620	0.01%
Shenzhen Megmeet Electrical Co., Ltd. Class A	100	345	0.00%	Shimao Services Holdings Ltd.	3,000	457	0.00%
Shenzhen Microgate Technology Co., Ltd. Class A	200	271	0.00%	Shinghwa Advanced Material Group Co., Ltd. Class A	100	644	0.00%
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	400	16,324	0.06%	Shinva Medical Instrument Co., Ltd. Class A	100	362	0.00%
Shenzhen MTC Co., Ltd. Class A	1,800	1,411	0.01%	Shoucheng Holdings Ltd.	10,000	2,011	0.01%
Shenzhen Neptunus Bioengineering Co., Ltd. Class A	1,200	529	0.00%	Shuangliang Eco-Energy Systems Co., Ltd. Class A	500	594	0.00%
Shenzhen New Industries Biomedical Engineering Co., Ltd. Class A	100	1,098	0.01%	Shui On Land Ltd.	22,000	2,029	0.01%
Shenzhen New Nanshan Holding Group Co., Ltd. Class A	300	122	0.00%	Shunfa Hengye Corp. Class A	1,900	886	0.00%
				Siasun Robot & Automation Co., Ltd. Class A	600	1,000	0.00%
				Sichuan Anning Iron & Titanium Co., Ltd. Class A	100	445	0.00%
				Sichuan Changhong Electric Co., Ltd. Class A	800	594	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Sichuan Development Lomon Co., Ltd. Class A	400	402	0.00%	Sinotruk Hong Kong Ltd.	3,500	6,867	0.03%
Sichuan Expressway Co., Ltd. Class A	300	185	0.00%	Sinotruk Jinan Truck Co., Ltd. Class A	500	938	0.00%
Sichuan Expressway Co., Ltd. Class H	6,000	1,875	0.01%	Skshu Paint Co., Ltd. Class A	140	936	0.00%
Sichuan Haite High-tech Co., Ltd. Class A	200	256	0.00%	Skyworth Digital Co., Ltd. Class A	200	441	0.00%
Sichuan Hebang Biotechnology Co., Ltd. Class A	2,600	862	0.00%	Skyworth Group Ltd.	6,000	2,290	0.01%
Sichuan Hexie Shuangma Co., Ltd. Class A	200	503	0.00%	SOHO China Ltd.	9,000	864	0.00%
Sichuan Injet Electric Co., Ltd. Class A	100	804	0.00%	Sohu.com Ltd. ADR	106	1,053	0.00%
Sichuan Jiuyuan Yin Hai Software Co., Ltd. Class A	100	353	0.00%	Songcheng Performance Development Co., Ltd. Class A	1,100	1,525	0.01%
Sichuan Jiuzhou Electric Co., Ltd. Class A	200	216	0.00%	Sonoscape Medical Corp. Class A	200	1,329	0.01%
Sichuan Kelun Pharmaceutical Co., Ltd. Class A	600	2,448	0.01%	SooChow Securities Co., Ltd. Class A	1,500	1,540	0.01%
Sichuan New Energy Power Co., Ltd. Class A	400	747	0.00%	Southwest Securities Co., Ltd. Class A	2,000	1,149	0.01%
Sichuan Road & Bridge Group Co., Ltd. Class A	2,560	2,693	0.01%	Spring Airlines Co., Ltd. Class A	200	1,410	0.01%
Sichuan Teway Food Group Co., Ltd. Class A	540	1,008	0.00%	SSY Group Ltd.	8,000	5,061	0.02%
Sichuan Yahua Industrial Group Co., Ltd. Class A	300	552	0.00%	StarPower Semiconductor Ltd. Class A	100	2,542	0.01%
Sieyuan Electric Co., Ltd. Class A	300	2,193	0.01%	State Grid Information & Communication Co., Ltd. Class A	300	638	0.00%
Sihuan Pharmaceutical Holdings Group Ltd.	16,000	1,332	0.01%	STO Express Co., Ltd. Class A	500	547	0.00%
Simcere Pharmaceutical Group Ltd.	2,000	1,724	0.01%	Sumavision Technologies Co., Ltd. Class A	300	240	0.00%
Sineng Electric Co., Ltd. Class A	142	603	0.00%	Sun Art Retail Group Ltd.	8,000	1,434	0.01%
Sino Biological, Inc. Class A	100	1,157	0.01%	Sunac Services Holdings Ltd.	3,000	718	0.00%
Sino Biopharmaceutical Ltd.	48,000	21,330	0.08%	Sunflower Pharmaceutical Group Co., Ltd. Class A	100	365	0.00%
Sino Wealth Electronic Ltd. Class A	100	320	0.00%	Sungrow Power Supply Co., Ltd. Class A	500	6,150	0.02%
Sinocare, Inc. Class A	200	854	0.00%	Suning Universal Co., Ltd. Class A	1,300	473	0.00%
Sinocelltech Group Ltd. Class A	200	1,513	0.01%	Sunny Optical Technology Group Co., Ltd.	3,200	29,035	0.10%
Sinochem International Corp. Class A	1,400	869	0.00%	Sunresin New Materials Co., Ltd. Class A	150	1,118	0.01%
Sinofert Holdings Ltd.	6,000	699	0.00%	Sunward Intelligent Equipment Co., Ltd. Class A	200	172	0.00%
Sinofibers Technology Co., Ltd. Class A	100	419	0.00%	Suofeiya Home Collection Co., Ltd. Class A	300	672	0.00%
Sinolink Securities Co., Ltd. Class A	500	638	0.00%	SUPCON Technology Co., Ltd. Class A	290	1,847	0.01%
Sinoma International Engineering Co. Class A	800	1,049	0.00%	Suplet Power Co., Ltd. Class A	130	270	0.00%
Sinoma Science & Technology Co., Ltd. Class A	600	1,341	0.01%	Suzhou Anjie Technology Co., Ltd. Class A	200	459	0.00%
Sinomach Automobile Co., Ltd. Class A	400	500	0.00%	Suzhou Dongshan Precision Manufacturing Co., Ltd. Class A	500	1,277	0.01%
Sinomine Resource Group Co., Ltd. Class A	240	1,258	0.01%	Suzhou Gold Mantis Construction Decoration Co., Ltd. Class A	600	317	0.00%
Sino-Ocean Group Holding Ltd.	13,000	733	0.00%	Suzhou Maxwell Technologies Co., Ltd. Class A	160	2,910	0.01%
Sinopec Engineering Group Co., Ltd. Class H	7,500	3,842	0.01%	Suzhou Nanomicro Technology Co., Ltd. Class A	200	770	0.00%
Sinopharm Group Co., Ltd. Class H	6,000	15,714	0.06%	Suzhou Recodeal Interconnect System Co., Ltd. Class A	200	1,129	0.01%
Sino-Platinum Metals Co., Ltd. Class A	130	262	0.00%	Suzhou TFC Optical Communication Co., Ltd. Class A	100	1,285	0.01%
Sinosoft Co., Ltd. Class A	100	421	0.00%	Taiji Computer Corp., Ltd. Class A	200	829	0.00%
Sinosteel Engineering & Technology Co., Ltd. Class A	200	164	0.00%	TAL Education Group ADR	2,112	26,675	0.09%
Sinotrans Ltd. Class A	1,800	1,325	0.01%	Talkweb Information System Co., Ltd. Class A	500	1,056	0.00%
Sinotrans Ltd. Class H	9,000	3,769	0.01%				

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Tangrenshen Group Co., Ltd. Class A	300	316	0.00%	Tongcheng Travel Holdings Ltd.	5,600	10,356	0.04%
Tangshan Jidong Cement Co., Ltd. Class A	800	718	0.00%	Tongdao Liepin Group	600	443	0.00%
Tangshan Port Group Co., Ltd. Class A	1,500	737	0.00%	Tongding Interconnection Information Co., Ltd. Class A	400	294	0.00%
Tangshan Sanyou Chemical Industries Co., Ltd. Class A	500	386	0.00%	TongFu Microelectronics Co., Ltd. Class A	600	1,948	0.01%
Tangshan Sunfar Silicon Industry Co., Ltd. Class A	200	505	0.00%	Tonghua Dongbao Pharmaceutical Co., Ltd. Class A	500	760	0.00%
Tasly Pharmaceutical Group Co., Ltd. Class A	300	717	0.00%	Tongkun Group Co., Ltd. Class A	700	1,487	0.01%
Tayho Advanced Materials Group Co., Ltd. Class A	200	420	0.00%	Tongling Jingda Special Magnet Wire Co., Ltd. Class A	400	233	0.00%
TCL Electronics Holdings Ltd. Class A	3,000	980	0.00%	Tongling Nonferrous Metals Group Co., Ltd. Class A	4,500	2,073	0.01%
TCL Technology Group Corp. Class A	6,680	4,034	0.02%	Tongwei Co., Ltd. Class A	1,400	4,921	0.02%
TCL Zhonghuan Renewable Energy Technology Co., Ltd. Class A	1,525	3,350	0.01%	Topchoice Medical Corp. Class A	100	1,074	0.00%
Tech-Bank Food Co., Ltd. Class A	400	204	0.00%	Topsec Technologies Group, Inc. Class A	300	412	0.00%
Telling Telecommunication Holding Co., Ltd. Class A	200	268	0.00%	Topsports International Holdings Ltd.	14,000	10,901	0.04%
Three's Co. Media Group Co., Ltd. Class A	100	890	0.00%	Towngas Smart Energy Co., Ltd.	6,000	2,497	0.01%
Thunder Software Technology Co., Ltd. Class A	200	2,249	0.01%	Transfar Zhilian Co., Ltd. Class A	200	130	0.00%
Tian Lun Gas Holdings Ltd.	1,500	826	0.00%	TravelSky Technology Ltd. Class H	5,000	8,644	0.03%
Tianfeng Securities Co., Ltd. Class A	1,500	651	0.00%	Trina Solar Co., Ltd. Class A	843	3,378	0.01%
Tiangong International Co., Ltd.	6,000	1,614	0.01%	Trip.com Group Ltd.	2,579	91,685	0.32%
Tianjin Capital Environmental Protection Group Co., Ltd. Class A	700	546	0.00%	Triumph New Energy Co., Ltd. Class A	100	197	0.00%
Tianjin Chase Sun Pharmaceutical Co., Ltd. Class A	600	357	0.00%	Truking Technology Ltd. Class A	100	150	0.00%
Tianjin Pharmaceutical Da Re Tang Group Corp., Ltd. Class A	200	945	0.00%	Tsinghua Tongfang Co., Ltd. Class A	418	431	0.00%
Tianjin Troia Information Technology Co., Ltd. Class A	900	480	0.00%	Tuya, Inc. ADR	993	2,284	0.01%
Tianma Microelectronics Co., Ltd. Class A	500	748	0.00%	Unigroup Guoxin Microelectronics Co., Ltd. Class A	300	2,842	0.01%
Tianneng Power International Ltd.	4,000	3,376	0.01%	Unilumin Group Co., Ltd. Class A	200	247	0.00%
Tianqi Lithium Corp. Class A	500	3,918	0.01%	Uni-President China Holdings Ltd.	6,000	4,265	0.02%
Tianqi Lithium Corp. Class H	600	3,316	0.01%	Unisplendour Corp., Ltd. Class A	400	1,087	0.01%
Tianshan Aluminum Group Co., Ltd. Class A	400	338	0.00%	Universal Scientific Industrial Shanghai Co., Ltd. Class A	200	424	0.00%
Tianshui Huatian Technology Co., Ltd. Class A	700	838	0.00%	Valiant Co., Ltd. Class A	200	466	0.00%
Tibet Mineral Development Co. Class A	200	803	0.00%	Venus MedTech Hangzhou, Inc. Class H	1,000	720	0.00%
Tibet Rhodiola Pharmaceutical Holding Co. Class A	100	685	0.00%	Venustech Group, Inc. Class A	300	1,138	0.01%
Tibet Summit Resources Co., Ltd. Class A	100	171	0.00%	Verisilicon Microelectronics Shanghai Co., Ltd. Class A	100	702	0.00%
Tibet Urban Development and Investment Co., Ltd. Class A	300	462	0.00%	Victory Giant Technology Huizhou Co., Ltd. Class A	200	518	0.00%
Tingyi Cayman Islands Holding Corp.	10,000	12,192	0.04%	Vinda International Holdings Ltd.	1,000	2,913	0.01%
Titan Wind Energy Suzhou Co., Ltd. Class A	800	1,303	0.01%	Vipshop Holdings Ltd. ADR	1,666	29,588	0.10%
Tofflon Science & Technology Group Co., Ltd. Class A	200	505	0.00%	Visionox Technology, Inc. Class A	300	472	0.00%
Toly Bread Co., Ltd. Class A	120	129	0.00%	Visual China Group Co., Ltd. Class A	100	206	0.00%
Tong Ren Tang Technologies Co., Ltd. Class H	3,000	2,516	0.01%	Viva Biotech Holdings	2,000	269	0.00%
				Vnet Group, Inc. ADR	599	1,719	0.01%
				Walvax Biotechnology Co., Ltd. Class A	700	2,311	0.01%
				Wanda Film Holding Co., Ltd. Class A	1,000	1,829	0.01%
				Wangfujing Group Co., Ltd. Class A	200	449	0.00%

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Wangsu Science & Technology Co., Ltd. Class A	1,000	1,102	0.01%	WuXi AppTec Co., Ltd. Class A	900	9,196	0.03%
Wanhua Chemical Group Co., Ltd. Class A	1,100	11,867	0.04%	WuXi AppTec Co., Ltd. Class H	1,700	17,297	0.06%
Want Want China Holdings Ltd.	21,000	12,694	0.05%	Wuxi Biologics Cayman, Inc. Wuxi Boton Technology Co., Ltd. Class A	17,500	66,338	0.23%
Wanxiang Qianchao Co., Ltd. Class A	1,900	1,385	0.01%	Wuxi NCE Power Co., Ltd. Class A	100	260	0.00%
Wasu Media Holding Co., Ltd. Class A	400	414	0.00%	Wuxi Paikexin New Materials Technology Co., Ltd. Class A	100	531	0.00%
Weichai Power Co., Ltd. Class A	2,300	4,409	0.02%	Wuxi Taiji Industry Co., Ltd. Class A	100	1,281	0.01%
Weichai Power Co., Ltd. Class H	9,000	15,030	0.05%	XCMG Construction Machinery Co., Ltd. Class A	400	395	0.00%
Weifu High-Technology Group Co., Ltd. Class A	700	1,481	0.01%	XD, Inc.	4,300	3,297	0.01%
Weifu High-Technology Group Co., Ltd. Class B	700	799	0.00%	Xiabuxiabu Catering Management China Holdings Co., Ltd.	1,200	1,568	0.01%
Weihai Guangwei Composites Co., Ltd. Class A	360	1,348	0.01%	Xiabuxiabu Catering Management China Holdings Co., Ltd.	2,000	630	0.00%
Weimob, Inc.	11,000	4,057	0.02%	Xiamen Amoytop Biotech Co., Ltd. Class A	200	1,470	0.01%
Wellhope Foods Co., Ltd. Class A	700	842	0.00%	Xiamen Bank Co., Ltd. Class A	1,000	712	0.00%
Wencan Group Co., Ltd. Class A	100	545	0.00%	Xiamen C & D, Inc. Class A	800	1,082	0.00%
Wens Foodstuffs Group Co., Ltd. Class A	700	1,972	0.01%	Xiamen Faratronic Co., Ltd. Class A	100	1,300	0.01%
West China Cement Ltd.	10,000	871	0.00%	Xiamen Intretech, Inc. Class A	100	273	0.00%
Western Mining Co., Ltd. Class A	600	1,202	0.01%	Xiamen ITG Group Corp., Ltd. Class A	100	273	0.00%
Western Region Gold Co., Ltd. Class A	400	677	0.00%	Xiamen ITG Group Corp., Ltd. Class A	1,100	1,077	0.00%
Western Securities Co., Ltd. Class A	1,400	1,252	0.01%	Xiamen Kingdomway Group Co. Class A	100	229	0.00%
Western Superconducting Technologies Co., Ltd. Class A	351	2,624	0.01%	Xiamen Tungsten Co., Ltd. Class A	400	965	0.00%
Will Semiconductor Co., Ltd. Shanghai Class A	300	4,496	0.02%	Xiamen Xiangyu Co., Ltd. Class A	400	471	0.00%
Willfar Information Technology Co., Ltd. Class A	200	812	0.00%	Xian International Medical Investment Co., Ltd. Class A	500	471	0.00%
Winall Hi-Tech Seed Co., Ltd. Class A	140	165	0.00%	Xiangcai Co., Ltd. Class A	400	456	0.00%
Windey Energy Technology Group Co., Ltd. Class A	130	194	0.00%	Xiangtan Electric Manufacturing Co., Ltd. Class A	800	844	0.00%
Wingtech Technology Co., Ltd. Class A	400	2,377	0.01%	Xiaomi Corp. Class B	300	669	0.00%
Winner Medical Co., Ltd. Class A	100	523	0.00%	Xilinmen Furniture Co., Ltd. Class A	71,000	141,845	0.49%
Winning Health Technology Group Co., Ltd. Class A	600	606	0.00%	Xinfengming Group Co., Ltd. Class A	100	239	0.00%
Wonders Information Co., Ltd. Class A	300	357	0.00%	Xingda International Holdings Ltd.	200	399	0.00%
Wuchan Zhongda Group Co., Ltd. Class A	1,700	1,058	0.00%	Xinhu Zhongbao Co., Ltd. Class A	4,964	922	0.00%
Wuhan DR Laser Technology Corp., Ltd. Class A	60	508	0.00%	Xinhua Winshare Publishing & Media Co., Ltd. Class A	3,000	914	0.00%
Wuhan Fingu Electronic Technology Co., Ltd. Class A	100	138	0.00%	Xinhua Winshare Publishing & Media Co., Ltd. Class H	300	576	0.00%
Wuhan Jingce Electronic Group Co., Ltd. Class A	100	1,231	0.01%	Xinhuanet Co., Ltd. Class A	1,000	890	0.00%
Wuhan Keqian Biology Co., Ltd. Class A	94	269	0.00%	Xinjiang Communications Construction Group Co., Ltd. Class A	100	354	0.00%
Wuhan Raycus Fiber Laser Technologies Co., Ltd. Class A	300	991	0.00%	Xinjiang Daqo New Energy Co., Ltd. Class A	100	183	0.00%
Wuhu Token Science Co., Ltd. Class A	500	470	0.00%	Xinjiang Joinworld Co., Ltd. Class A	184	764	0.00%
WUS Printed Circuit Kunshan Co., Ltd. Class A	700	2,175	0.01%	Xinjiang Tianshan Cement Co., Ltd. Class A	1,100	1,118	0.01%
Wushang Group Co., Ltd. Class A	200	239	0.00%	Xinxiang Richful Lube Additive Co., Ltd. Class A	600	563	0.00%
				Xinte Energy Co., Ltd. Class H	1,600	2,242	0.01%
				Xinxing Ductile Iron Pipes Co., Ltd. Class A	100	645	0.00%
				Xinyi Energy Holdings Ltd.	100	805	0.00%
				Xinyi Solar Holdings Ltd.	1,500	805	0.00%
				Xinyu Iron & Steel Co., Ltd. Class A	6,600	1,209	0.01%
					20,000	11,680	0.04%
					500	245	0.00%

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Xinzhi Group Co., Ltd. Class A	100	234	0.00%	Youzu Interactive Co., Ltd. Class A	100	161	0.00%
XPeng, Inc. Class A	5,400	39,211	0.14%	YTO Express Group Co., Ltd. Class A	800	1,381	0.01%
Xtep International Holdings Ltd.	5,000	2,824	0.01%	Yuan Longping High-tech Agriculture Co., Ltd. Class A	600	1,188	0.01%
Xuji Electric Co., Ltd. Class A	400	1,234	0.01%	Yuexiu Property Co., Ltd.	7,500	6,109	0.02%
Yadea Group Holdings Ltd.	6,000	10,542	0.04%	Yuexiu REIT	11,403	1,840	0.01%
YaGuang Technology Group Co., Ltd. Class A	200	206	0.00%	Yuexiu Transport Infrastructure Ltd.	4,000	2,177	0.01%
Yangling Metron New Material, Inc. Class A	100	468	0.00%	Yum China Holdings, Inc.	1,950	82,959	0.29%
Yango Group Co., Ltd.	900	47	0.00%	Yunda Holding Co., Ltd. Class A	300	314	0.00%
Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class A	100	386	0.00%	Yunnan Aluminium Co., Ltd. Class A	1,200	2,059	0.01%
Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class H	1,000	1,071	0.00%	Yunnan Baiyao Group Co., Ltd. Class A	700	4,832	0.02%
Yangzhou Yangjie Electronic Technology Co., Ltd. Class A	100	515	0.00%	Yunnan Botanee Bio-Technology Group Co., Ltd. Class A	100	957	0.00%
Yangzijiang Financial Holding Ltd.	11,600	2,858	0.01%	Yunnan Chihong Z, Inc.&Germanium Co., Ltd. Class A	1,000	709	0.00%
Yangzijiang Shipbuilding Holdings Ltd.	12,400	14,007	0.05%	Yunnan Copper Co., Ltd. Class A	600	918	0.00%
Yankershop Food Co., Ltd. Class A	100	976	0.00%	Yunnan Energy Investment Co., Ltd. Class A	300	405	0.00%
Yanlord Land Group Ltd.	3,400	1,495	0.01%	Yunnan Lincang Xinyuan Germanium Industrial Co., Ltd. Class A	100	173	0.00%
Yantai Dongcheng Pharmaceutical Co., Ltd. Class A	200	515	0.00%	Yunnan Tin Co., Ltd. Class A	400	804	0.00%
Yantai Eddie Precision Machinery Co., Ltd. Class A	200	456	0.00%	Yunnan Yuntianhua Co., Ltd. Class A	500	1,095	0.01%
YanTai Shuangta Food Co., Ltd. Class A	300	186	0.00%	Yusys Technologies Co., Ltd. Class A	200	457	0.00%
Yantai Zhenghai Magnetic Material Co., Ltd. Class A	200	329	0.00%	Yutong Bus Co., Ltd. Class A	300	558	0.00%
Yatsen Holding Ltd. ADR	1,313	961	0.00%	Zai Lab Ltd.	4,390	12,087	0.04%
Yeahka Ltd.	800	1,508	0.01%	Zangge Mining Co., Ltd. Class A	300	1,068	0.00%
Yealink Network Technology Corp., Ltd. Class A	380	1,577	0.01%	Zhangzhou Pientzehuang Pharmaceutical Co., Ltd. Class A	200	6,797	0.02%
YGSOFT, Inc. Class A	360	312	0.00%	Zhaojin Mining Industry Co., Ltd. Class H	5,000	6,218	0.02%
Yibin Tianyuan Group Co., Ltd. Class A	200	145	0.00%	Zhejiang Akcome New Energy Technology Co., Ltd. Class A	900	273	0.00%
YiChang HEC ChangJiang Pharmaceutical Co., Ltd. Class H	2,000	2,431	0.01%	Zhejiang Ausun Pharmaceutical Co., Ltd. Class A	140	260	0.00%
Yidu Tech, Inc.	2,400	1,555	0.01%	Zhejiang Century Huatong Group Co., Ltd. Class A	2,200	1,594	0.01%
Yifan Pharmaceutical Co., Ltd. Class A	300	623	0.00%	Zhejiang Cfmoto Power Co., Ltd. Class A	100	1,436	0.01%
Yifeng Pharmacy Chain Co., Ltd. Class A	380	2,137	0.01%	Zhejiang China Commodities City Group Co., Ltd. Class A	1,600	1,645	0.01%
Yihai International Holding Ltd.	2,000	3,176	0.01%	Zhejiang Chint Electrics Co., Ltd. Class A	400	1,208	0.01%
Yihai Kerry Arawana Holdings Co., Ltd. Class A	700	3,281	0.01%	Zhejiang Communications Technology Co., Ltd. Class A	560	287	0.00%
Yijiahe Technology Co., Ltd. Class A	100	441	0.00%	Zhejiang Conba Pharmaceutical Co., Ltd. Class A	800	567	0.00%
Yintai Gold Co., Ltd. Class A	1,100	2,317	0.01%	Zhejiang Crystal-Optech Co., Ltd. Class A	300	570	0.00%
Yixintang Pharmaceutical Group Co., Ltd. Class A	200	651	0.00%	Zhejiang Dahua Technology Co., Ltd. Class A	1,200	3,109	0.01%
Yonfer Agricultural Technology Co., Ltd. Class A	300	480	0.00%	Zhejiang Daily Digital Culture Group Co., Ltd. Class A	300	466	0.00%
Yonghui Superstores Co., Ltd. Class A	1,100	436	0.00%	Zhejiang Dingli Machinery Co., Ltd. Class A	100	719	0.00%
YongXing Special Materials Technology Co., Ltd. Class A	130	953	0.00%				
Yonyou Network Technology Co., Ltd. Class A	1,200	2,998	0.01%				
Yotrio Group Co., Ltd. Class A	500	213	0.00%				
Youdao, Inc. ADR	147	579	0.00%				
Youngor Fashion Co., Ltd.	1,700	1,564	0.01%				
Youngu Co., Ltd. Class A	100	761	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Zhejiang Dun'An Artificial Environment Co., Ltd. Class A	300	579	0.00%	Zhejiang Semir Garment Co., Ltd. Class A	200	162	0.00%
Zhejiang Expressway Co., Ltd. Class H	8,280	5,525	0.02%	Zhejiang Shuanghuan Driveline Co., Ltd. Class A	100	365	0.00%
Zhejiang Garden Biopharmaceutical Co., Ltd. Class A	100	166	0.00%	Zhejiang Starry Pharmaceutical Co., Ltd. Class A	100	198	0.00%
Zhejiang Hailiang Co., Ltd. Class A	500	783	0.00%	Zhejiang Supor Co., Ltd. Class A	200	1,489	0.01%
Zhejiang Hailide New Material Co., Ltd. Class A	300	212	0.00%	Zhejiang Tiantie Industry Co., Ltd. Class A	200	164	0.00%
Zhejiang HangKe Technology, Inc. Co. Class A	280	923	0.00%	Zhejiang Tianyu Pharmaceutical Co., Ltd. Class A	100	305	0.00%
Zhejiang Hisoar Pharmaceutical Co., Ltd. Class A	300	303	0.00%	Zhejiang Wanfeng Auto Wheel Co., Ltd. Class A	500	347	0.00%
Zhejiang Huace Film & Television Co., Ltd. Class A	400	330	0.00%	Zhejiang Wanliyang Co., Ltd. Class A	300	314	0.00%
Zhejiang Huahai Pharmaceutical Co., Ltd. Class A	400	824	0.00%	Zhejiang Wanma Co., Ltd. Class A	200	287	0.00%
Zhejiang Huayou Cobalt Co., Ltd. Class A	600	2,775	0.01%	Zhejiang Weiming Environment Protection Co., Ltd. Class A	200	449	0.00%
Zhejiang Jiahua Energy Chemical Industry Co., Ltd. Class A	400	483	0.00%	Zhejiang Weixing Industrial Development Co., Ltd. Class A	300	457	0.00%
Zhejiang Jiechang Linear Motion Technology Co., Ltd. Class A	100	281	0.00%	Zhejiang Weixing New Building Materials Co., Ltd. Class A	400	813	0.00%
Zhejiang Jiemei Electronic & Technology Co., Ltd. Class A	100	350	0.00%	Zhejiang Wolwo Bio-Pharmaceutical Co., Ltd. Class A	200	815	0.00%
Zhejiang Jingsheng Mechanical & Electrical Co., Ltd. Class A	400	2,477	0.01%	Zhejiang Xianju Pharmaceutical Co., Ltd. Class A	200	359	0.00%
Zhejiang Jingu Co., Ltd. Class A	200	202	0.00%	Zhejiang Xinan Chemical Industrial Group Co., Ltd. Class A	300	384	0.00%
Zhejiang Jingxin Pharmaceutical Co., Ltd. Class A	200	357	0.00%	Zhejiang Yasha Decoration Co., Ltd. Class A	300	191	0.00%
Zhejiang Jinke Tom Culture Industry Co., Ltd. Class A	1,400	971	0.00%	Zhejiang Yongtai Technology Co., Ltd. Class A	200	326	0.00%
Zhejiang Jiuzhou Pharmaceutical Co., Ltd. Class A	200	680	0.00%	Zhengzhou Coal Mining Machinery Group Co., Ltd. Class A	700	1,244	0.01%
Zhejiang Juhua Co., Ltd. Class A	800	1,853	0.01%	Zheshang Securities Co., Ltd. Class A	300	439	0.00%
Zhejiang Leapmotor Technology Co., Ltd.	2,800	12,801	0.05%	Zhihu, Inc. ADR	2,035	1,906	0.01%
Zhejiang Longsheng Group Co., Ltd. Class A	900	1,062	0.00%	ZhongAn Online P&C Insurance Co., Ltd. Class H	3,700	8,453	0.03%
Zhejiang Medicine Co., Ltd. Class A	200	301	0.00%	Zhongji Innolight Co., Ltd. Class A	200	3,171	0.01%
Zhejiang Meida Industrial Co., Ltd. Class A	100	142	0.00%	Zhongjin Gold Corp., Ltd. Class A	1,000	1,399	0.01%
Zhejiang Narada Power Source Co., Ltd. Class A	200	363	0.00%	Zhongshan Broad Ocean Motor Co., Ltd. Class A	400	279	0.00%
Zhejiang NHU Co., Ltd. Class A	1,100	2,620	0.01%	Zhongshan Public Utilities Group Co., Ltd. Class A	600	616	0.00%
Zhejiang Orient Financial Holdings Group Co., Ltd. Class A	1,100	555	0.00%	Zhongsheng Group Holdings Ltd.	3,000	7,177	0.03%
Zhejiang Orient Gene Biotech Co., Ltd. Class A	98	492	0.00%	Zhongtai Securities Co., Ltd. Class A	900	867	0.00%
Zhejiang Qianjiang Motorcycle Co., Ltd. Class A	100	175	0.00%	Zhongtian Group Co., Ltd. Class A	1,400	79	0.00%
Zhejiang Runtu Co., Ltd. Class A	600	514	0.00%	Zhongtong Bus Co., Ltd. Class A	400	504	0.00%
Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A	800	3,303	0.01%	Zhongyu Energy Holdings Ltd.	4,000	2,935	0.01%
Zhejiang Sanmei Chemical Industry Co., Ltd. Class A	20	96	0.00%	Zhou Hei Ya International Holdings Co., Ltd.	5,500	1,571	0.01%
				Zhuguang Holdings Group Co., Ltd.	8,000	215	0.00%
				Zhuhai CosMX Battery Co., Ltd. Class A	242	748	0.00%
				Zhuhai Huafa Properties Co., Ltd. Class A	500	506	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Zhuzhou CRRC Times Electric Co., Ltd. Class A	200	1,020	0.00%	Titan Cement International SA	186	4,407	0.02%
Zhuzhou CRRC Times Electric Co., Ltd. Class H	2,500	7,140	0.03%	Viohalco SA	231	1,342	0.01%
Zhuzhou Hongda Electronics Corp., Ltd. Class A	100	424	0.00%			131,920	0.46%
Zhuzhou Kibing Group Co., Ltd. Class A	400	384	0.00%	Hungary 0.25% (30 June 2023: 0.22%)			
Zibo Qixiang Tengda Chemical Co., Ltd. Class A	1,100	816	0.00%	Magyar Telekom Telecommunications plc ADR	1,608	3,170	0.01%
Zoomlion Heavy Industry Science & Technology Co., Ltd. Class A	2,500	2,293	0.01%	OTP Bank Nyrt	1,118	51,052	0.18%
Zoomlion Heavy Industry Science & Technology Co., Ltd. Class H	6,600	3,634	0.01%	Richter Gedeon Nyrt	721	18,233	0.06%
Zotye Automobile Co., Ltd. Class A	1,200	502	0.00%			72,455	0.25%
ZTE Corp. Class A	1,700	6,322	0.02%	Iceland 0.13% (30 June 2023: 0.12%)			
ZTE Corp. Class H	3,200	7,147	0.03%	Arion Banki HF	6,528	7,303	0.02%
ZWSOFT Co., Ltd. Guangzhou Class A	21	294	0.00%	Eimskipafelag Islands hf	440	1,567	0.01%
		7,434,117	25.86%	Festi hf	1,932	2,915	0.01%
Colombia 0.11% (30 June 2023: 0.14%)				Hagar hf	4,619	2,720	0.01%
Bancolombia SA	1,362	11,672	0.04%	Icelandair Group HF	67,081	659	0.00%
Bancolombia SA - Preference Shares	2,147	16,582	0.06%	Islandsbanki HF	5,761	4,707	0.02%
Grupo Aval Acciones y Valores SA - Preference Shares	18,368	2,300	0.01%	Kvika banki hf	20,558	2,625	0.01%
		30,554	0.11%	Marel HF	2,759	9,585	0.03%
Czech Republic 0.07% (30 June 2023: 0.06%)				Reitir fasteignafelag hf	3,822	2,377	0.01%
Komerční Banka A.S.	367	11,897	0.04%	Siminn HF	13,398	981	0.00%
Moneta Money Bank A.S.	1,673	7,006	0.03%	Sjova-Almennar Tryggingar hf	7,256	2,136	0.01%
		18,903	0.07%	Vatryggingafelag Islands Hf	5,928	746	0.00%
Egypt 0.13% (30 June 2023: 0.10%)						38,321	0.13%
Commercial International Bank - Egypt (CIB)	10,340	24,388	0.09%	India 18.32% (30 June 2023: 15.62%)			
EFG Holding SAE.	6,643	3,581	0.01%	360 ONE WAM Ltd.	1,091	9,307	0.03%
Fawry for Banking & Payment Technology Services SAE	12,864	2,288	0.01%	Aarti Industries Ltd.	987	7,705	0.03%
Madinet Masr For Housing & Development	2,987	396	0.00%	Aavas Financiers Ltd.	228	4,198	0.01%
Talaat Moustafa Group	4,935	3,806	0.01%	ACC Ltd.	409	10,868	0.04%
Telecom Egypt Co.	1,385	1,642	0.01%	Adani Green Energy Ltd.	2,021	38,786	0.14%
		36,101	0.13%	Adani Ports & Special Economic Zone Ltd.	3,685	45,362	0.16%
Greece 0.46% (30 June 2023: 0.46%)				Adani Total Gas Ltd.	1,348	16,004	0.06%
Aegean Airlines SA	179	2,242	0.01%	Adani Wilmar Ltd.	772	3,293	0.01%
Alpha Services & Holdings SA	10,408	17,694	0.06%	Aditya Birla Capital Ltd.	2,342	4,683	0.02%
Autohellas Tourist & Trading SA	90	1,271	0.00%	Aditya Birla Fashion & Retail Ltd.	1,736	4,667	0.02%
Ellaktor SA	464	1,307	0.00%	Affle India Ltd.	265	4,159	0.01%
Epsilon Net SA	118	1,246	0.00%	AIA Engineering Ltd.	183	8,114	0.03%
Eurobank Ergasias Services & Holdings SA	12,227	21,746	0.08%	Ajanta Pharma Ltd.	200	5,008	0.02%
Fourlis Holdings SA	186	822	0.00%	Akzo Nobel India Ltd.	67	2,099	0.01%
GEK Terna Holding Real Estate Construction SA	241	3,503	0.01%	Alembic Pharmaceuticals Ltd.	244	2,227	0.01%
Hellenic Exchanges - Athens Stock Exchange SA	258	1,511	0.01%	Alkem Laboratories Ltd.	252	15,755	0.05%
Hellenic Telecommunications Organization SA	828	11,799	0.04%	Alkyl Amines Chemicals	76	2,316	0.01%
Holding Co. ADMIE IPTO SA	480	1,177	0.00%	Allcargo Logistics Ltd.	260	1,005	0.00%
JUMBO SA	528	14,651	0.05%	Alok Industries Ltd.	5,601	1,437	0.01%
LAMDA Development SA	448	3,345	0.01%	Amara Raja Energy & Mobility Ltd.	567	5,560	0.02%
National Bank of Greece SA	3,604	25,041	0.09%	Amber Enterprises India Ltd.	89	3,353	0.01%
Piraeus Financial Holdings SA	3,230	11,418	0.04%	Ambuja Cements Ltd.	3,554	22,247	0.08%
Piraeus Port Authority SA	22	564	0.00%	Angel One Ltd.	238	9,975	0.03%
Quest Holdings SA	134	832	0.00%	APL Apollo Tubes Ltd.	825	15,236	0.05%
Sarantis SA	174	1,611	0.01%	Apollo Hospitals Enterprise Ltd.	480	32,903	0.11%
Terna Energy SA	250	4,391	0.02%	Apollo Tyres Ltd.	1,767	9,642	0.03%
				Aptus Value Housing Finance India Ltd.	949	3,647	0.01%
				Asahi India Glass Ltd.	541	3,749	0.01%
				Ashok Leyland Ltd.	7,004	15,281	0.05%
				Asian Paints Ltd.	2,180	89,135	0.31%
				Aster DM Healthcare Ltd.	620	3,053	0.01%
				Astral Ltd.	581	13,319	0.05%
				AstraZeneca Pharma India Ltd.	32	2,125	0.01%
				Atul Ltd.	83	7,137	0.03%
				AU Small Finance Bank Ltd.	1,602	15,159	0.05%
				Aurobindo Pharma Ltd.	1,300	16,935	0.06%
				Avanti Feeds Ltd.	231	1,166	0.00%
				Avenue Supermarts Ltd.	720	35,325	0.12%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Axis Bank Ltd.	11,053	146,415	0.51%	Dabur India Ltd.	2,826	18,923	0.07%
Bajaj Auto Ltd.	329	26,874	0.09%	Dalmia Bharat Ltd.	402	10,991	0.04%
Bajaj Consumer Care Ltd.	321	847	0.00%	DCB Bank Ltd.	879	1,403	0.01%
Bajaj Electricals Ltd.	235	2,791	0.01%	DCM Shriram Ltd.	234	2,892	0.01%
Bajaj Finance Ltd.	1,186	104,438	0.36%	Deepak Fertilisers & Petrochemicals Corp., Ltd.	348	2,841	0.01%
Bajaj Finserv Ltd.	1,835	37,175	0.13%	Deepak Nitrite Ltd.	337	10,048	0.04%
Bajaj Holdings & Investment Ltd.	128	11,805	0.04%	Delhivery Ltd.	2,646	12,377	0.04%
Bajel Projects Ltd.	177	282	0.00%	Devyani International Ltd.	2,032	4,731	0.02%
Balaji Amines Ltd.	78	2,501	0.01%	Dhani Services Ltd.	1,614	753	0.00%
Balkrishna Industries Ltd.	388	11,976	0.04%	Digidrive Distributors Ltd.	62	100	0.00%
Balrampur Chini Mills Ltd.	567	2,797	0.01%	Divi's Laboratories Ltd.	613	28,758	0.10%
Bandhan Bank Ltd.	3,869	11,224	0.04%	Dixon Technologies India Ltd.	171	13,494	0.05%
Bank of Baroda	5,086	14,125	0.05%	DLF Ltd.	2,981	26,022	0.09%
Bank of India	3,518	4,760	0.02%	Dr Lal PathLabs Ltd.	164	5,080	0.02%
BASF India Ltd.	67	2,469	0.01%	Dr Reddy's Laboratories Ltd.	583	40,620	0.14%
Bata India Ltd.	337	6,688	0.02%	eClerx Services Ltd.	106	3,301	0.01%
Bayer CropScience Ltd.	65	4,337	0.02%	Edelweiss Financial Services Ltd.	2,906	2,719	0.01%
Berger Paints India Ltd.	1,520	11,045	0.04%	Eicher Motors Ltd.	666	33,162	0.12%
Bharti Airtel Ltd.	11,115	137,873	0.48%	EID Parry India Ltd.	459	3,072	0.01%
Bharti Airtel Ltd. (XNSE)	875	6,707	0.02%	Elj Equipments Ltd.	1,047	6,852	0.02%
Biocon Ltd.	2,318	6,954	0.02%	Emami Ltd.	1,011	6,849	0.02%
Birla Corp., Ltd.	109	1,887	0.01%	Embassy Office Parks REIT	3,066	11,962	0.04%
Birlasoft Ltd.	773	6,698	0.02%	Endurance Technologies Ltd.	141	3,276	0.01%
Blue Dart Express Ltd.	31	2,743	0.01%	EPL Ltd.	652	1,582	0.01%
Blue Star Ltd.	585	6,658	0.02%	Equitas Small Finance Bank Ltd.	2,657	3,369	0.01%
Bombay Burmah Trading Co.	113	2,138	0.01%	Escorts Kubota Ltd.	164	5,879	0.02%
Borosil Renewables Ltd.	203	1,073	0.00%	Exide Industries Ltd.	2,217	8,468	0.03%
Bosch Ltd.	44	11,740	0.04%	Federal Bank Ltd.	8,817	16,545	0.06%
Brigade Enterprises Ltd.	581	6,261	0.02%	Fine Organic Industries Ltd.	39	2,333	0.01%
Brightcom Group Ltd.	6,729	1,565	0.01%	Finolex Cables Ltd.	376	4,831	0.02%
Britannia Industries Ltd.	572	36,696	0.13%	Finolex Industries Ltd.	1,340	3,398	0.01%
BSE Ltd.	320	8,542	0.03%	Firstsource Solutions Ltd.	1,476	3,279	0.01%
Campus Activewear Ltd.	350	1,177	0.00%	Fortis Healthcare Ltd.	2,397	12,075	0.04%
Can Finance Homes Ltd.	436	4,075	0.01%	FSN E-Commerce Ventures Ltd.	6,596	13,788	0.05%
Canara Bank	1,698	8,927	0.03%	Galaxy Surfactants Ltd.	60	2,001	0.01%
Capri Global Capital Ltd.	200	1,850	0.01%	Garware Technical Fibres Ltd.	53	2,144	0.01%
Carborundum Universal Ltd.	517	6,917	0.02%	Gateway Distriparks Ltd.	1,528	1,906	0.01%
Care Ratings Ltd.	134	1,532	0.01%	General Insurance Corp. of India	425	1,573	0.01%
CCL Products India Ltd.	362	2,800	0.01%	GlaxoSmithKline Pharmaceuticals Ltd.	196	4,471	0.02%
Ceat Ltd.	109	3,179	0.01%	Glenmark Pharmaceuticals Ltd.	746	7,656	0.03%
Central Depository Services India Ltd.	247	5,415	0.02%	Global Health Ltd.	367	4,230	0.01%
Century Plyboards India Ltd.	301	2,792	0.01%	GMM Pfaudler Ltd.	128	2,479	0.01%
Century Textiles & Industries Ltd.	246	3,614	0.01%	GMR Airports Infrastructure Ltd.	11,823	11,445	0.04%
Cera Sanitaryware Ltd.	25	2,358	0.01%	Godrej Agrovet Ltd.	281	1,882	0.01%
CG Power & Industrial Solutions Ltd.	3,071	16,770	0.06%	Godrej Consumer Products Ltd.	1,744	23,708	0.08%
Chambal Fertilisers & Chemicals Ltd.	893	4,007	0.01%	Godrej Industries Ltd.	341	3,051	0.01%
Chemplast Sanmar Ltd.	268	1,610	0.01%	Granules India Ltd.	653	3,182	0.01%
Cholamandalam Financial Holdings Ltd.	470	5,874	0.02%	Graphite India Ltd.	312	2,063	0.01%
Cholamandalam Investment & Finance Co., Ltd.	1,987	30,082	0.10%	Grasim Industries Ltd.	1,847	47,384	0.17%
CIE Automotive India Ltd.	536	3,032	0.01%	Great Eastern Shipping Co., Ltd.	499	5,857	0.02%
Cipla Ltd.	2,472	37,023	0.13%	Grindwell Norton Ltd.	227	6,354	0.02%
City Union Bank Ltd.	1,904	3,409	0.01%	Gujarat Fluorochemicals Ltd.	192	8,535	0.03%
Clean Science & Technology Ltd.	128	2,383	0.01%	Gujarat Gas Ltd.	1,041	5,773	0.02%
Coforge Ltd.	282	21,263	0.07%	Gujarat Narmada Valley Fertilizers & Chemicals Ltd.	412	3,727	0.01%
Colgate-Palmolive India Ltd.	638	19,395	0.07%	Gujarat Pipavav Port Ltd.	1,402	2,579	0.01%
Computer Age Management Services Ltd.	219	6,978	0.02%	Gujarat State Fertilizers & Chemicals Ltd.	1,094	3,174	0.01%
Coromandel International Ltd.	527	7,927	0.03%	Gujarat State Petronet Ltd.	1,372	5,045	0.02%
Craftsman Automation Ltd.	46	2,989	0.01%	Happiest Minds Technologies Ltd.	302	3,252	0.01%
CreditAccess Grameen Ltd.	238	4,566	0.02%				
CRISIL Ltd.	75	3,909	0.01%				
Crompton Greaves Consumer Electricals Ltd.	3,126	11,679	0.04%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Havells India Ltd.	1,156	19,003	0.07%	KPIT Technologies Ltd.	771	14,026	0.05%
HCL Technologies Ltd.	5,119	90,189	0.31%	KPR Mill Ltd.	406	4,024	0.01%
HDFC Asset Management Co., Ltd.	487	18,757	0.07%	KRBL Ltd.	328	1,479	0.01%
HDFC Bank Ltd.	22,848	469,309	1.63%	Krishna Institute of Medical Sciences Ltd.	226	5,375	0.02%
HDFC Life Insurance Co., Ltd.	4,757	36,969	0.13%	Lakshmi Machine Works Ltd.	27	4,458	0.02%
Hero MotoCorp Ltd.	630	31,340	0.11%	Laurus Labs Ltd.	1,814	9,378	0.03%
Himadri Speciality Chemical Ltd.	1,149	4,274	0.02%	Lemon Tree Hotels Ltd.	2,931	4,221	0.01%
Hindustan Unilever Ltd.	4,287	137,241	0.48%	LIC Housing Finance Ltd.	1,513	9,747	0.03%
Hindustan Zinc Ltd.	1,224	4,678	0.02%	Linde India Ltd.	102	6,914	0.02%
Hitachi Energy India Ltd.	53	3,353	0.01%	Lupin Ltd.	1,155	18,362	0.06%
ICICI Bank Ltd.	7,625	91,320	0.32%	Macrotech Developers Ltd.	1,079	13,272	0.05%
ICICI Lombard General Insurance Co., Ltd.	1,172	20,001	0.07%	Mahanagar Gas Ltd.	248	3,578	0.01%
ICICI Prudential Life Insurance Co., Ltd.	1,860	11,955	0.04%	Mahindra & Mahindra Financial Services Ltd.	2,909	9,673	0.03%
ICICI Securities Ltd.	345	2,977	0.01%	Mahindra Lifespace Developers Ltd.	379	2,475	0.01%
IDBI Bank Ltd.	2,463	1,995	0.01%	Manappuram Finance Ltd.	2,466	5,097	0.02%
IDFC First Bank Ltd.	16,831	17,981	0.06%	Mankind Pharma Ltd.	320	7,624	0.03%
IDFC Ltd.	6,445	9,809	0.03%	Marico Ltd.	2,513	16,564	0.06%
IFCI Ltd.	2,711	950	0.00%	Maruti Suzuki India Ltd.	638	78,988	0.27%
IIFL Finance Ltd.	1,365	9,812	0.03%	Mastek Ltd.	96	3,251	0.01%
Indiabulls Housing Finance Ltd.	2,328	6,064	0.02%	Max Financial Services Ltd.	1,168	13,395	0.05%
Indiabulls Real Estate Ltd.	2,400	2,514	0.01%	Max Healthcare Institute Ltd.	3,163	26,085	0.09%
IndiaMart InterMesh Ltd.	132	4,318	0.02%	Medplus Health Services Ltd.	348	3,140	0.01%
Indian Bank	987	4,992	0.02%	Metropolis Healthcare Ltd.	131	2,642	0.01%
Indian Energy Exchange Ltd.	2,091	4,222	0.01%	Motherson Sumi Wiring India Ltd.	8,298	6,158	0.02%
Indian Hotels Co., Ltd. Class A	3,983	20,982	0.07%	Motilal Oswal Financial Services Ltd.	165	2,460	0.01%
Indian Railway Catering & Tourism Corp., Ltd.	1,436	15,315	0.05%	Mphasis Ltd.	384	12,643	0.04%
Indian Railway Finance Corp., Ltd.	8,583	10,247	0.04%	MRF Ltd.	13	20,243	0.07%
Indraprastha Gas Ltd.	1,739	8,743	0.03%	Multi Commodity Exchange of India Ltd.	126	4,845	0.02%
Indus Towers Ltd.	4,064	9,721	0.03%	Muthoot Finance Ltd.	515	9,137	0.03%
Infibeam Avenues Ltd.	6,406	1,655	0.01%	Narayana Hrudayalaya Ltd.	346	4,998	0.02%
Info Edge India Ltd.	374	23,102	0.08%	Natco Pharma Ltd.	393	3,832	0.01%
Infosys Ltd.	16,999	315,185	1.10%	National Aluminium Co., Ltd.	4,086	6,479	0.02%
Intellect Design Arena Ltd.	410	4,122	0.01%	Navin Fluorine International Ltd.	171	7,918	0.03%
InterGlobe Aviation Ltd.	684	24,389	0.09%	Nazara Technologies Ltd.	225	2,316	0.01%
ION Exchange India Ltd.	376	2,540	0.01%	NBCC India Ltd.	2,717	2,663	0.01%
Ipsca Laboratories Ltd.	645	8,628	0.03%	NCC Ltd.	1,950	3,908	0.01%
IRB Infrastructure Developers Ltd.	6,011	3,001	0.01%	Nestle India Ltd.	173	55,260	0.19%
IRB InvIT Fund	3,620	2,999	0.01%	New India Assurance Co., Ltd.	1,116	2,821	0.01%
JB Chemicals & Pharmaceuticals Ltd.	333	6,501	0.02%	NHPC Ltd.	12,742	9,892	0.03%
JBM Auto Ltd.	186	3,273	0.01%	NIIT Ltd.	369	508	0.00%
Jindal Saw Ltd.	585	2,897	0.01%	Nippon Life India Asset Management Ltd.	785	4,225	0.01%
JK Cement Ltd.	159	7,238	0.03%	NMDC Ltd.	5,592	14,089	0.05%
JK Lakshmi Cement Ltd.	312	3,372	0.01%	NMDC Steel Ltd.	5,252	3,244	0.01%
JK Paper Ltd.	421	2,058	0.01%	NOCIL Ltd.	440	1,446	0.01%
JM Financial Ltd.	2,131	2,517	0.01%	Nuvoco Vistas Corp., Ltd.	451	2,073	0.01%
Jubilant Foodworks Ltd.	1,769	12,012	0.04%	Oberoi Realty Ltd.	567	9,835	0.03%
Jubilant Ingrevia Ltd.	383	2,341	0.01%	Olectra Greentech Ltd.	202	3,269	0.01%
Jubilant Pharmova Ltd. Class A	329	2,157	0.01%	One 97 Communications Ltd.	1,697	12,959	0.05%
Just Dial Ltd.	140	1,350	0.00%	Oracle Financial Services Software Ltd.	110	5,569	0.02%
Kajaria Ceramics Ltd.	408	6,382	0.02%	Orient Electric Ltd.	755	2,059	0.01%
Kalpataru Projects International Ltd.	473	4,031	0.01%	Page Industries Ltd.	28	12,959	0.05%
Kalyan Jewellers India Ltd.	985	4,191	0.01%	Patanjali Foods Ltd.	468	8,858	0.03%
Kansai Nerolac Paints Ltd.	1,037	4,153	0.01%	PB Fintech Ltd.	1,499	14,315	0.05%
Karnataka Bank Ltd.	851	2,394	0.01%	Persistent Systems Ltd.	241	21,401	0.07%
Karur Vysya Bank Ltd.	1,892	3,840	0.01%	Pfizer Ltd.	89	4,566	0.02%
Kaveri Seed Co., Ltd.	91	670	0.00%	Phoenix Mills Ltd.	453	12,219	0.04%
KEC International Ltd.	559	3,958	0.01%	PI Industries Ltd.	393	16,605	0.06%
KEI Industries Ltd.	273	10,661	0.04%	Pidilite Industries Ltd.	736	24,014	0.08%
KNR Constructions Ltd.	762	2,348	0.01%	Piramal Enterprises Ltd.	587	6,570	0.02%
Kotak Mahindra Bank Ltd.	483	11,075	0.04%	Piramal Pharma Ltd.	2,537	4,233	0.01%
				PNB Housing Finance Ltd.	461	4,325	0.02%
				PNC Infratech Ltd.	632	2,669	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Poly Medicare Ltd.	187	3,348	0.01%	TeamLease Services Ltd.	39	1,499	0.01%
Polycab India Ltd.	231	15,226	0.05%	Tejas Networks Ltd.	356	3,721	0.01%
Polyplex Corp., Ltd.	63	796	0.00%	Thermax Ltd.	182	6,740	0.02%
Poonawalla Fincorp Ltd.	1,338	7,003	0.02%	Titan Co., Ltd.	2,014	88,956	0.31%
Power Finance Corp., Ltd.	7,250	33,334	0.12%	Torrent Pharmaceuticals Ltd.	479	13,271	0.05%
Power Grid Corp. of India Ltd.	21,128	60,225	0.21%	Trent Ltd.	879	32,270	0.11%
Prestige Estates Projects Ltd.	529	7,494	0.03%	Trident Ltd.	5,653	2,466	0.01%
Procter & Gamble Health Ltd.	33	1,962	0.01%	Triveni Turbine Ltd.	625	3,186	0.01%
PTC India Ltd.	1,175	2,684	0.01%	TTK Prestige Ltd.	228	2,031	0.01%
Punjab National Bank	10,693	12,304	0.04%	Tube Investments of India Ltd.	481	20,472	0.07%
PVR Inox Ltd.	344	6,858	0.02%	TV18 Broadcast Ltd.	2,487	1,509	0.01%
Quess Corp., Ltd.	377	2,369	0.01%	TVS Motor Co., Ltd.	1,148	27,948	0.10%
Rail Vikas Nigam Ltd.	2,744	5,987	0.02%	UltraTech Cement Ltd.	553	69,798	0.24%
Rain Industries Ltd.	1,089	2,019	0.01%	Union Bank of India Ltd.	7,258	10,388	0.04%
Rainbow Children's Medicare Ltd.	218	3,126	0.01%	UNO Minda Ltd.	826	6,826	0.02%
Rajesh Exports Ltd.	636	2,802	0.01%	UPL Ltd.	2,611	18,426	0.06%
Rallis India Ltd.	461	1,384	0.01%	Usha Martin Ltd.	748	2,665	0.01%
Ramkrishna Forgings Ltd.	405	3,532	0.01%	UTI Asset Management Co., Ltd.	399	4,155	0.01%
Raymond Ltd.	159	3,293	0.01%	Vaibhav Global Ltd.	281	1,340	0.00%
RBL Bank Ltd.	2,194	7,364	0.03%	Vakrangee Ltd.	4,241	966	0.00%
REC Ltd.	6,023	29,882	0.10%	Vardhman Textiles Ltd.	531	2,464	0.01%
Redington Ltd.	3,002	6,378	0.02%	Varun Beverages Ltd.	2,267	33,697	0.12%
Relaxo Footwears Ltd.	347	3,768	0.01%	Vedant Fashions Ltd.	281	4,282	0.02%
Restaurant Brands Asia Ltd.	1,145	1,538	0.01%	V-Guard Industries Ltd.	685	2,407	0.01%
Rhi Magnesita India Ltd.	285	2,758	0.01%	Vinati Organics Ltd.	140	2,933	0.01%
Route Mobile Ltd.	134	2,574	0.01%	VIP Industries Ltd.	375	2,693	0.01%
Safari Industries India Ltd.	112	2,626	0.01%	V-Mart Retail Ltd.	50	1,205	0.00%
Samvardhana Motherson International Ltd.	11,560	14,163	0.05%	Vodafone Idea Ltd.	37,592	7,228	0.03%
Sapphire Foods India Ltd.	156	2,664	0.01%	Voltas Ltd.	1,102	12,956	0.05%
Saregama India Ltd.	314	1,399	0.01%	Welspun Corp., Ltd.	627	4,130	0.01%
SBI Cards & Payment Services Ltd.	1,458	13,310	0.05%	Welspun Living Ltd.	1,563	2,713	0.01%
SBI Life Insurance Co., Ltd.	2,030	34,948	0.12%	Westlife Foodworld Ltd.	289	2,837	0.01%
Schaeffler India Ltd.	197	7,583	0.03%	Whirlpool of India Ltd.	157	2,579	0.01%
Sheela Foam Ltd.	183	2,728	0.01%	Wipro Ltd.	6,848	38,785	0.14%
Shriram Finance Ltd.	1,345	33,188	0.12%	Yes Bank Ltd.	96,714	24,930	0.09%
SKF India Ltd.	115	6,357	0.02%	Zee Entertainment Enterprises Ltd.	4,081	13,472	0.05%
Sobha Ltd.	229	2,713	0.01%	Zensar Technologies Ltd.	579	4,249	0.01%
Sona Blw Precision Forgings Ltd.	1,659	12,849	0.04%	ZF Commercial Vehicle Control Systems India Ltd.	22	4,232	0.01%
Sonata Software Ltd.	927	8,274	0.03%	Zomato Ltd.	28,209	41,934	0.15%
South Indian Bank Ltd.	5,203	1,669	0.01%	Zydus Lifesciences Ltd.	1,241	10,278	0.04%
SRF Ltd.	686	20,439	0.07%	Zydus Wellnes Ltd.	119	2,404	0.01%
Star Health & Allied Insurance Co., Ltd.	1,076	6,915	0.02%			5,265,313	18.32%
State Bank of India	8,662	66,833	0.23%	Indonesia 2.34% (30 June 2023: 2.48%)			
Sterlite Technologies Ltd.	716	1,229	0.00%	Ace Hardware Indonesia Tbk PT	30,200	1,412	0.01%
Strides Pharma Science Ltd.	300	2,341	0.01%	Adhi Karya Persero Tbk PT	26,687	541	0.00%
Sumitomo Chemical India Ltd.	629	3,054	0.01%	Alam Sutera Realty Tbk PT	63,700	678	0.00%
Sun Pharma Advanced Research Co., Ltd.	219	755	0.00%	Astra Agro Lestari Tbk PT	2,200	1,004	0.00%
Sun Pharmaceutical Industries Ltd.	5,271	79,777	0.28%	Avia Avian Tbk PT	95,400	3,098	0.01%
Sun TV Network Ltd.	385	3,295	0.01%	Bank BTPN Syariah Tbk PT	8,700	955	0.00%
Sundram Fasteners Ltd.	508	7,624	0.03%	Bank Bukopin Tbk PT	368,648	1,915	0.01%
Supreme Industries Ltd.	306	16,706	0.06%	Bank Central Asia Tbk PT	267,500	163,311	0.57%
Suven Pharmaceuticals Ltd.	490	4,256	0.01%	Bank Danamon Indonesia Tbk PT	6,000	1,083	0.00%
Suzlon Energy Ltd.	57,174	26,246	0.09%	Bank Mandiri Persero Tbk PT	213,900	84,048	0.29%
Symphony Ltd.	117	1,232	0.00%	Bank Negara Indonesia Persero Tbk PT	72,200	25,205	0.09%
Syngene International Ltd.	801	6,752	0.02%	Bank Neo Commerce Tbk PT	35,905	1,017	0.00%
Tanla Platforms Ltd.	299	3,933	0.01%	Bank Pan Indonesia Tbk PT	13,800	1,084	0.00%
Tata Chemicals Ltd.	815	10,814	0.04%	Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT	26,000	1,942	0.01%
Tata Communications Ltd.	550	11,701	0.04%	Bank Rakyat Indonesia Persero Tbk PT	339,100	126,086	0.44%
Tata Consumer Products Ltd.	2,930	38,267	0.13%	Bank Raya Indonesia Tbk PT	24,400	491	0.00%
Tata Elxsi Ltd.	168	17,672	0.06%	Bank Syariah Indonesia Tbk PT	11,896	1,344	0.01%
Tata Teleservices Maharashtra Ltd.	2,369	2,609	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Bank Tabungan Negara Persero Tbk PT	27,348	2,220	0.01%	Boubyan Petrochemicals Co. KSCP	1,796	3,420	0.01%
Barito Pacific Tbk PT	121,306	10,478	0.04%	Boursa Kuwait Securities Co. KPSC	512	2,873	0.01%
BFI Finance Indonesia Tbk PT	38,700	3,029	0.01%	Burgan Bank SAK	5,836	3,267	0.01%
Bukalapak.com PT Tbk	301,600	4,231	0.02%	Gulf Bank KSCP	10,307	9,426	0.03%
Bumi Resources Minerals Tbk PT	540,900	5,972	0.02%	Humansoft Holding Co. KSC	431	4,768	0.02%
Bumi Serpong Damai Tbk PT	36,400	2,553	0.01%	Integrated Holding Co. KCSC	565	938	0.00%
Charoen Pokphand Indonesia Tbk PT	34,400	11,227	0.04%	Jazeera Airways Co. KSCP	422	1,908	0.01%
Ciputra Development Tbk PT	42,700	3,245	0.01%	Kuwait Finance House KSCP	43,501	102,788	0.36%
Dayamitra Telekomunikasi PT	87,100	3,988	0.01%	Kuwait International Bank KSCP	5,159	2,519	0.01%
Elang Mahkota Teknologi Tbk PT	132,700	5,085	0.02%	Kuwait Projects Co. Holding KSCP	10,054	3,436	0.01%
Global Mediacom Tbk PT	52,700	917	0.00%	Kuwait Telecommunications Co.	1,682	3,082	0.01%
GoTo Gojek Tokopedia Tbk PT Class A	3,536,400	19,753	0.07%	Mabanee Co. KPSC	2,956	8,110	0.03%
Indah Kiat Pulp & Paper Tbk PT	12,400	6,705	0.02%	Mobile Telecommunications Co. KSCP	10,784	17,795	0.06%
Indocement Tunggal Prakarsa Tbk PT	7,100	4,335	0.02%	National Bank of Kuwait SAKP	36,164	105,226	0.37%
Indofood CBP Sukses Makmur Tbk PT	10,600	7,280	0.03%	National Industries Group Holding SAK	8,075	5,361	0.02%
Indofood Sukses Makmur Tbk PT	22,100	9,258	0.03%	National Real Estate Co. KPSC	6,434	1,384	0.00%
Indosat Tbk PT	8,200	4,993	0.02%	Salhia Real Estate Co. KSCP	1,985	2,772	0.01%
Industri Jamu Dan Farmasi Sido Muncul Tbk PT	22,600	771	0.00%	Warba Bank KSCP	7,617	4,611	0.02%
Japfa Comfeed Indonesia Tbk PT	32,900	2,521	0.01%			308,407	1.07%
Jasa Marga Persero Tbk PT	10,500	3,321	0.01%	Malaysia 1.86% (30 June 2023: 1.79%)			
Kalbe Farma Tbk PT	91,500	9,568	0.03%	Alliance Bank Malaysia Bhd	6,300	4,648	0.02%
Lippo Karawaci Tbk PT	100,600	634	0.00%	AMMB Holdings Bhd	10,600	9,250	0.03%
Map Aktif Adiperkasa PT	43,500	2,317	0.01%	Astro Malaysia Holdings Bhd	5,300	456	0.00%
Matahari Department Store Tbk PT	7,800	1,013	0.00%	Axiata Group Bhd	21,500	11,136	0.04%
Mayora Indah Tbk PT	16,800	2,717	0.01%	Axis REIT	10,900	4,246	0.02%
Media Nusantara Citra Tbk PT	26,100	654	0.00%	Bermaz Auto Bhd	3,400	1,746	0.01%
Merdeka Copper Gold Tbk PT	64,800	11,363	0.04%	Bursa Malaysia Bhd	2,900	4,361	0.02%
Mitra Adiperkasa Tbk PT	34,800	4,046	0.01%	Cahaya Mata Sarawak Bhd	4,500	1,058	0.00%
Mitra Keluarga Karyasehat Tbk PT	25,300	4,683	0.02%	CELCOMDIGI Bhd	19,200	17,048	0.06%
Pakuwon Jati Tbk PT	118,900	3,506	0.01%	Chin Hin Group Bhd	2,400	1,844	0.01%
Panin Financial Tbk PT	96,000	1,646	0.01%	CIMB Group Holdings Bhd	38,200	48,633	0.17%
Ramayana Lestari Sentosa Tbk PT	33,300	1,114	0.00%	CTOS Digital Bhd	8,600	2,639	0.01%
Sarana Menara Nusantara Tbk PT	85,600	5,504	0.02%	D&O Green Technologies Bhd	2,600	2,048	0.01%
Smartfren Telecom Tbk PT	736,400	2,391	0.01%	FGV Holdings Bhd	2,700	811	0.00%
Sumber Alfaria Trijaya Tbk PT	90,800	17,279	0.06%	Fraser & Neave Holdings Bhd	700	4,290	0.02%
Summarecon Agung Tbk PT	59,300	2,215	0.01%	Frontken Corp. Bhd	5,400	3,808	0.01%
Surya Citra Media Tbk PT	78,800	870	0.00%	Gamuda Bhd	11,300	11,288	0.04%
Telkom Indonesia Persero Tbk PT	222,300	57,030	0.20%	Greotech Technology Bhd	2,100	2,194	0.01%
Tower Bersama Infrastructure Tbk PT	23,100	3,136	0.01%	HAP Seng Consolidated Bhd	4,200	4,159	0.01%
Trimegah Bangun Persada Tbk PT	36,700	2,384	0.01%	Hartalega Holdings Bhd	8,000	4,701	0.02%
Unilever Indonesia Tbk PT	28,000	6,419	0.02%	Hong Leong Bank Bhd	3,200	13,162	0.05%
Vale Indonesia Tbk PT	9,500	2,659	0.01%	Hong Leong Financial Group Bhd	1,100	3,936	0.01%
Waskita Karya Persero Tbk PT	72,000	945	0.00%	IHH Healthcare Bhd	14,181	18,610	0.06%
Wijaya Karya Persero Tbk PT	8,800	137	0.00%	Inari Amertron Bhd	14,500	9,498	0.03%
XL Axiata Tbk PT	20,129	2,615	0.01%	IOI Corp. Bhd	14,000	11,974	0.04%
		673,941	2.34%	Kossan Rubber Industries Bhd	6,700	2,697	0.01%
Kuwait 1.07% (30 June 2023: 1.17%)				KPJ Healthcare Bhd	11,900	3,729	0.01%
Agility Public Warehousing Co. KSC	7,166	11,871	0.04%	Kuala Lumpur Kepong Bhd	2,600	12,346	0.04%
Alimtia Investment Group KSC	4,242	780	0.00%	Lotte Chemical Titan Holding Bhd	2,100	617	0.00%
Boubyan Bank KSCP	6,182	12,072	0.04%	Malayan Banking Bhd	35,500	68,682	0.24%
				Malaysia Airports Holdings Bhd	5,000	8,009	0.03%
				Malaysia Building Society Bhd	11,700	1,808	0.01%
				Malaysian Pacific Industries Bhd	300	1,841	0.01%
				Malaysian Resources Corp. Bhd	7,000	678	0.00%
				Maxis Bhd	14,300	11,981	0.04%

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MISC Bhd	8,500	13,485	0.05%	Grupo Rotoplas SAB de CV	723	1,291	0.01%
MR DIY Group M Bhd	12,000	3,787	0.01%	Grupo Televisa SAB	12,000	8,071	0.03%
My EG Services Bhd	24,000	4,257	0.02%	Grupo Traxion SAB de CV Class A	1,900	3,906	0.01%
Nestle Malaysia Bhd	300	7,678	0.03%	Industrias Penoles SAB de CV	600	8,777	0.03%
Padini Holdings Bhd	1,400	1,069	0.00%	Kimberly-Clark de Mexico SAB de CV Class A	4,200	9,437	0.03%
Pentamaster Corp. Bhd	2,300	2,302	0.01%	La Comer SAB de CV	2,500	6,466	0.02%
Petronas Chemicals Group Bhd	13,600	21,192	0.07%	Megacable Holdings SAB de CV	1,600	3,576	0.01%
PPB Group Bhd	3,200	10,084	0.04%	Nemak SAB de CV	10,900	2,658	0.01%
Press Metal Aluminium Holdings Bhd	17,100	17,900	0.06%	Operadora de Sites Mexicanos SAB de CV Class 1	6,200	8,717	0.03%
Public Bank Bhd	68,900	64,327	0.22%	Orbia Advance Corp. SAB de CV	4,600	10,211	0.04%
QL Resources Bhd	5,200	6,462	0.02%	Prologis Property Mexico SA de CV REIT	3,100	14,736	0.05%
RHB Bank Bhd	10,000	11,861	0.04%	Promotora y Operadora de Infraestructura SAB de CV	1,060	11,471	0.04%
Scientex Bhd	2,800	2,322	0.01%	Qualitas Controladora SAB de CV	800	8,121	0.03%
Sime Darby Bhd	18,400	9,410	0.03%	Regional SAB de CV	1,200	11,507	0.04%
Sime Darby Plantation Bhd	17,300	16,792	0.06%	Sitios Latinoamerica SAB de CV	8,455	3,430	0.01%
SP Setia Bhd Group	5,900	1,027	0.00%	TF Administradora Industrial S de RL de CV REIT	4,000	8,584	0.03%
Syarikat Takaful Malaysia Keluarga Bhd	1,700	1,369	0.00%	Wal-Mart de Mexico SAB de CV	25,000	105,391	0.37%
Telekom Malaysia Bhd	5,700	6,885	0.02%			1,016,109	3.53%
TIME dotCom Bhd	5,200	6,111	0.02%				
Top Glove Corp. Bhd	24,300	4,760	0.02%				
UEM Sunrise Bhd	5,900	1,046	0.00%				
UMW Holdings Bhd	1,800	1,951	0.01%				
United Plantations Bhd	900	3,486	0.01%				
UWC Bhd	2,200	1,685	0.01%				
VS Industry Bhd	12,500	2,217	0.01%				
WCT Holdings Bhd	3,000	323	0.00%				
		533,720	1.86%				
Mexico 3.53% (30 June 2023: 3.51%)				Pakistan 0.03% (30 June 2023: 0.03%)			
Alpek SAB de CV Class A	2,300	1,722	0.01%	Engro Fertilizers Ltd.	2,800	1,118	0.00%
Alsea SAB de CV	2,500	9,500	0.03%	Habib Bank Ltd.	3,151	1,233	0.01%
America Movil SAB de CV	111,400	103,542	0.36%	Lucky Cement Ltd.	1,000	2,810	0.01%
Arca Continental SAB de CV	2,200	24,030	0.08%	Millat Tractors Ltd.	462	950	0.00%
Banco del Bajio SA	3,400	11,384	0.04%	Systems Ltd.	746	1,125	0.00%
Bolsa Mexicana de Valores SAB de CV	2,500	5,183	0.02%	TRG Pakistan	1,500	421	0.00%
Cemex SAB de CV	73,700	57,491	0.20%	United Bank Ltd.	2,102	1,330	0.01%
Coca-Cola Femsa SAB de CV	2,545	24,230	0.08%			8,987	0.03%
Concentradora Fibra Danhos SA de CV REIT	2,000	2,464	0.01%	Philippines 0.72% (30 June 2023: 0.76%)			
Controladora Vuela Compania de Aviacion SAB de CV Class A	4,300	4,063	0.01%	AREIT, Inc. REIT	4,100	2,473	0.01%
Corp. Inmobiliaria Vesta SAB de CV	3,900	15,508	0.05%	Ayala Land, Inc.	35,700	22,210	0.08%
El Puerto de Liverpool SAB de CV	1,000	6,860	0.02%	Bank of the Philippine Islands	9,459	17,731	0.06%
Fibra Uno Administracion SA de CV REIT	14,000	25,215	0.09%	BDO Unibank, Inc.	11,376	26,809	0.09%
Fomento Economico Mexicano SAB de CV	8,800	115,082	0.40%	Cebu Air, Inc.	800	469	0.00%
Genomma Lab Internacional SAB de CV Class B	3,500	2,922	0.01%	Century Pacific Food, Inc.	5,900	3,298	0.01%
Gentera SAB de CV	4,900	6,849	0.02%	Converge Information & Communications Technology Solutions, Inc.	12,600	1,907	0.01%
Gruma SAB de CV Class B	935	17,157	0.06%	D&L Industries, Inc.	10,000	1,139	0.00%
Grupo Aeroportuario del Centro Norte SAB de CV Class B	1,400	14,847	0.05%	Globe Telecom, Inc.	165	5,125	0.02%
Grupo Aeroportuario del Pacifico SAB de CV Class B	1,870	32,890	0.12%	GT Capital Holdings, Inc.	450	4,795	0.02%
Grupo Aeroportuario del Sureste SAB de CV Class B	970	28,582	0.10%	International Container Terminal Services, Inc.	5,310	23,666	0.08%
Grupo Bimbo SAB de CV	10,600	53,743	0.19%	JG Summit Holdings, Inc.	13,890	9,569	0.03%
Grupo Carso SAB de CV	2,200	24,582	0.09%	Jollibee Foods Corp.	1,960	8,898	0.03%
Grupo Comercial Chedraui SA de CV	2,200	13,351	0.05%	Manila Water Co., Inc.	6,800	2,284	0.01%
Grupo Elektra SAB de CV	295	20,470	0.07%	Megaworld Corp.	68,000	2,419	0.01%
Grupo Financiero Banorte SAB de CV Class O	14,000	141,451	0.49%	Metropolitan Bank & Trust Co.	8,360	7,745	0.03%
Grupo Financiero Inbursa SAB de CV Class O	9,700	26,641	0.09%	Monde Nissin Corp.	33,500	5,070	0.02%
				PLDT, Inc.	425	9,816	0.03%
				Puregold Price Club, Inc.	5,500	2,672	0.01%
				Robinsons Land Corp.	9,600	2,763	0.01%
				Security Bank Corp.	2,290	2,957	0.01%
				SM Prime Holdings, Inc.	51,700	30,717	0.11%
				Universal Robina Corp.	4,280	9,136	0.03%
				Wilcon Depot, Inc.	7,300	2,755	0.01%
						206,423	0.72%
				Qatar 1.12% (30 June 2023: 1.09%)			

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Al Meera Consumer Goods Co. QSC	557	2,022	0.01%	Ethiad Etisalat Co.	1,808	23,817	0.08%
Barwa Real Estate Co.	9,923	7,852	0.03%	Fawaz Abdulaziz Al Hokair & Co.	174	817	0.00%
Commercial Bank PSQC	16,099	26,308	0.09%	Hail Cement Co.	233	752	0.00%
Doha Bank QPSC	12,402	6,216	0.02%	Herfy Food Services Co.	184	1,575	0.01%
Dukhan Bank	8,197	8,999	0.03%	Jarir Marketing Co.	2,911	12,141	0.04%
Ezdan Holding Group QSC	7,695	1,805	0.01%	Leejam Sports Co. JSC	119	6,416	0.02%
Industries Qatar QSC	7,651	27,107	0.09%	Methanol Chemicals Co.	139	745	0.00%
Masraf Al Rayan QSC	30,162	21,472	0.07%	Middle East Healthcare Co.	198	4,678	0.02%
Mesaieed Petrochemical Holding Co.	21,003	10,210	0.04%	Mobile Telecommunications Co. Saudi Arabia	2,058	7,749	0.03%
Ooredoo QPSC	3,933	11,774	0.04%	Mouwasat Medical Services Co.	458	13,655	0.05%
Qatar Aluminum Manufacturing Co.	10,821	4,164	0.01%	Nahdi Medical Co.	185	6,759	0.02%
Qatar Gas Transport Co., Ltd.	13,261	12,602	0.04%	Najran Cement Co.	575	1,736	0.01%
Qatar International Islamic Bank QSC	5,741	16,619	0.06%	National Agriculture Development Co.	716	5,327	0.02%
Qatar Islamic Bank SAQ	8,759	50,278	0.18%	National Gas & Industrialization Co.	168	3,006	0.01%
Qatar National Bank QPSC	21,545	94,973	0.33%	National Industrialization Co.	1,692	5,550	0.02%
Qatar Navigation QSC	5,024	13,247	0.05%	National Medical Care Co.	102	4,744	0.02%
United Development Co. QSC	9,901	2,820	0.01%	Northern Region Cement Co.	700	1,967	0.01%
Vodafone Qatar QSC	7,380	3,811	0.01%	Power & Water Utility Co. for Jubail & Yanbu	369	6,170	0.02%
		322,279	1.12%	Qassim Cement Co.	212	3,601	0.01%
Romania 0.08% (30 June 2023: 0.06%)				Riyadh Bank	7,081	53,910	0.19%
Banca Transilvania SA	3,400	18,315	0.06%	Riyadh Cables Group Co.	294	7,228	0.03%
MED Life SA	1,284	1,135	0.01%	SABIC Agri-Nutrients Co.	1,124	41,423	0.14%
One United Properties SA	9,259	2,031	0.01%	Sahara International Petrochemical Co.	1,742	15,817	0.06%
Teraplast SA	3,520	403	0.00%	Saudi Arabian Mining Co.	5,879	69,215	0.24%
		21,884	0.08%	Saudi Awwal Bank	4,562	45,742	0.16%
Saudi Arabia 4.44% (30 June 2023: 4.47%)				Saudi Cement Co.	389	5,446	0.02%
Abdullah Al Othaim Markets Co.	2,147	7,500	0.03%	Saudi Ceramic Co.	242	1,759	0.01%
Advanced Petrochemical Co.	620	6,522	0.02%	Saudi Chemical Co. Holding	1,730	1,975	0.01%
Al Hammadi Holding	383	6,097	0.02%	Saudi Ground Services Co.	408	3,917	0.01%
Al Jouf Cement Co.	246	806	0.00%	Saudi Industrial Investment Group	1,815	10,745	0.04%
Al Masane Al Kobra Mining Co.	233	3,343	0.01%	Saudi Investment Bank	2,523	10,698	0.04%
Al Rajhi Bank	9,506	220,539	0.77%	Saudi Kayan Petrochemical Co.	3,611	10,457	0.04%
Al-Dawaa Medical Services Co.	120	3,379	0.01%	Saudi National Bank	14,129	145,811	0.51%
Alinma Bank	4,722	48,794	0.17%	Saudi Pharmaceutical Industries & Medical Appliances Corp.	282	2,835	0.01%
Almarai Co. JSC	1,182	17,714	0.06%	Saudi Public Transport Co.	356	1,942	0.01%
Arab National Bank	3,244	21,929	0.08%	Saudi Real Estate Co.	764	3,260	0.01%
Arabian Cement Co.	246	2,263	0.01%	Saudi Research & Media Group	156	7,105	0.02%
Arabian Centres Co., Ltd.	757	4,150	0.01%	Saudi Tadawul Group Holding Co.	234	11,457	0.04%
Arabian Contracting Services Co.	68	4,298	0.01%	Saudi Telecom Co.	8,694	93,779	0.33%
Arabian Internet & Communications Services Co.	121	11,171	0.04%	Saudia Dairy & Foodstuff Co.	76	6,749	0.02%
Arriyadh Development Co.	388	2,175	0.01%	Savola Group	1,272	12,669	0.04%
Astra Industrial Group	168	5,923	0.02%	Seera Group Holding	670	4,753	0.02%
Bank AlBilad	2,384	28,576	0.10%	Sinad Holding Co.	272	949	0.00%
Bank Al-Jazira	1,985	9,899	0.03%	Southern Province Cement Co.	334	3,803	0.01%
Banque Saudi Fransi	2,844	30,336	0.11%	Tabuk Cement Co.	200	723	0.00%
Bawan Co.	153	1,828	0.01%	United Electronics Co.	189	4,440	0.02%
BinDawood Holding Co.	1,186	1,917	0.01%	United International Transportation Co.	167	3,505	0.01%
Bupa Arabia for Cooperative Insurance Co.	357	20,297	0.07%	Yamaha Cement Co.	450	4,122	0.01%
Catrion Catering Holding Co.	183	6,168	0.02%	Yanbu Cement Co.	373	3,427	0.01%
City Cement Co.	399	2,239	0.01%	Yanbu National Petrochemical Co.	1,314	13,315	0.05%
Co. for Cooperative Insurance	356	12,379	0.04%	Zamil Industrial Investment Co.	152	1,076	0.00%
Dallah Healthcare Co.	179	8,191	0.03%			1,276,676	4.44%
Dar Al Arkan Real Estate Development Co.	2,579	9,573	0.03%	South Africa 3.96% (30 June 2023: 3.54%)			
Dr Sulaiman Al Habib Medical Services Group Co.	396	29,969	0.10%	Absa Group Ltd.	3,976	35,593	0.12%
Eastern Province Cement Co.	229	2,317	0.01%	AECI Ltd.	407	2,441	0.01%
Elm Co.	124	26,949	0.09%				
Emaar Economic City	1,978	4,178	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
African Rainbow Minerals Ltd.	475	5,195	0.02%	Super Group Ltd.	1,684	2,739	0.01%
Anglo American Platinum Ltd.	274	14,444	0.05%	Telkom SA SOC Ltd.	1,201	1,953	0.01%
Anglogold Ashanti plc	2,014	38,921	0.14%	Tiger Brands Ltd.	762	8,387	0.03%
Aspen Pharmacare Holdings Ltd.	1,876	20,876	0.07%	Transaction Capital Ltd.	2,417	1,055	0.00%
Astral Foods Ltd.	213	1,707	0.01%	Truworths International Ltd.	1,753	7,127	0.02%
Attacq Ltd. REIT	3,034	1,530	0.00%	Vodacom Group Ltd.	2,913	16,885	0.06%
AVI Ltd.	1,630	7,315	0.03%	Vukile Property Fund Ltd. REIT	5,524	4,265	0.01%
Barlworld Ltd.	813	3,512	0.01%	Woolworths Holdings Ltd.	4,359	17,210	0.06%
Bid Corp., Ltd.	1,585	36,978	0.13%			1,137,097	3.96%
Bidvest Group Ltd.	1,618	22,322	0.08%	Taiwan 23.60% (30 June 2023: 22.47%)			
Burstone Group Ltd. REIT	3,599	1,574	0.01%	Ability Enterprise Co., Ltd.	1,000	860	0.00%
Capitec Bank Holdings Ltd.	407	45,098	0.16%	AcBel Polytech, Inc.	2,599	3,481	0.01%
Clicks Group Ltd.	1,146	20,411	0.07%	Accton Technology Corp.	3,000	51,123	0.18%
Coronation Fund Managers Ltd.	1,333	2,271	0.01%	Acer, Inc.	14,000	24,542	0.09%
Curro Holdings Ltd.	2,219	1,414	0.00%	Acter Group Corp., Ltd.	301	1,741	0.01%
DataTec Ltd.	722	1,599	0.01%	Actron Technology Corp.	268	1,620	0.01%
Dis-Chem Pharmacies Ltd.	2,088	3,504	0.01%	ADATA Technology Co., Ltd.	1,000	3,356	0.01%
Discovery Ltd.	2,582	20,286	0.07%	Adimmune Corp.	2,000	2,160	0.01%
DRDGOLD Ltd.	2,291	1,976	0.01%	Adlink Technology, Inc.	276	557	0.00%
Equites Property Fund Ltd. REIT	3,997	3,049	0.01%	Advanced Ceramic X Corp.	154	1,229	0.00%
FirstRand Ltd.	24,254	97,493	0.34%	Advanced Energy Solution Holding Co., Ltd.	84	2,061	0.01%
Fortress Real Estate Investments Ltd. Class A	4,782	3,611	0.01%	Advanced International Multitech Co., Ltd.	1,000	2,372	0.01%
Fortress Real Estate Investments Ltd. Class B	7,628	2,961	0.01%	Advanced Wireless Semiconductor Co.	1,000	4,268	0.01%
Foschini Group Ltd.	1,549	9,399	0.03%	Advantech Co., Ltd.	2,103	25,490	0.09%
Gold Fields Ltd.	4,262	64,738	0.22%	AGV Products Corp.	1,000	393	0.00%
Growthpoint Properties Ltd. REIT	17,194	10,982	0.04%	Airtac International Group	760	25,011	0.09%
Harmony Gold Mining Co., Ltd.	2,637	17,244	0.06%	Alchip Technologies Ltd.	375	40,016	0.14%
Hyprop Investments Ltd. REIT	2,447	4,163	0.01%	ALI Corp.	1,000	1,012	0.00%
Impala Platinum Holdings Ltd.	3,931	19,619	0.07%	Allied Supreme Corp.	173	1,835	0.01%
Investec Ltd.	1,293	8,880	0.03%	Alpha Networks, Inc.	1,000	1,230	0.00%
JSE Ltd.	451	2,280	0.01%	Altek Corp.	1,000	1,217	0.00%
KAP Ltd.	14,523	2,081	0.01%	AmTRAN Technology Co., Ltd.	2,846	1,206	0.00%
Kumba Iron Ore Ltd.	262	8,808	0.03%	Andes Technology Corp.	126	1,971	0.01%
Life Healthcare Group Holdings Ltd.	6,665	6,695	0.02%	Anpec Electronics Corp.	206	1,487	0.01%
MAS plc	1,961	1,856	0.01%	AP Memory Technology Corp.	571	8,726	0.03%
Momentum Metropolitan Holdings	6,150	7,361	0.03%	Apex International Co., Ltd.	1,000	1,642	0.01%
Motus Holdings Ltd.	716	3,974	0.01%	Arcadyan Technology Corp.	1,000	5,555	0.02%
Mr Price Group Ltd.	1,210	10,375	0.04%	Ardentec Corp.	2,000	4,822	0.02%
MTN Group Ltd.	8,740	55,200	0.19%	ASE Technology Holding Co., Ltd.	15,960	70,204	0.24%
MultiChoice Group	1,486	6,583	0.02%	Asia Cement Corp.	11,000	14,856	0.05%
Naspers Ltd. Class N	901	154,112	0.54%	Asia Polymer Corp.	2,000	1,525	0.01%
Nedbank Group Ltd.	2,210	26,131	0.09%	Asia Vital Components Co., Ltd.	1,363	14,944	0.05%
NEPI Rockcastle NV	2,458	16,987	0.06%	ASMedia Technology, Inc.	176	10,408	0.04%
Netcare Ltd.	6,595	5,135	0.02%	ASPEED Technology, Inc.	160	16,266	0.06%
Ninety One Ltd.	1,241	2,916	0.01%	ASROCK, Inc.	194	1,625	0.01%
Northam Platinum Holdings Ltd.	1,769	13,584	0.05%	Asustek Computer, Inc.	3,400	54,228	0.19%
Old Mutual Ltd.	21,092	15,063	0.05%	AUO Corp.	34,000	20,107	0.07%
Omnia Holdings Ltd.	826	2,953	0.01%	AURAS Technology Co., Ltd.	313	3,595	0.01%
OUSTurance Group Ltd.	3,936	9,083	0.03%	Bank of Kaohsiung Co., Ltd.	2,060	822	0.00%
Pepkor Holdings Ltd.	9,774	10,492	0.04%	BES Engineering Corp.	6,000	2,600	0.01%
Pick n Pay Stores Ltd.	1,396	1,776	0.01%	Bioteque Corp.	258	925	0.00%
Redefine Properties Ltd. REIT	32,880	6,922	0.02%	Bizlink Holding, Inc.	687	5,977	0.02%
Remgro Ltd.	2,469	21,936	0.08%	Bora Pharmaceuticals Co., Ltd.	500	10,410	0.04%
Resilient Ltd. REIT	1,504	3,642	0.01%	Brighton-Best International Taiwan, Inc.	2,000	2,307	0.01%
Sanlam Ltd.	8,218	32,715	0.11%	Brog Technology, Inc.	191	709	0.00%
Santam Ltd.	203	3,181	0.01%	Capital Securities Corp.	9,000	4,795	0.02%
Sappi Ltd.	2,784	6,729	0.02%	Career Technology MFG. Co., Ltd.	2,000	1,447	0.01%
Shoprite Holdings Ltd.	2,273	34,187	0.12%	Catcher Technology Co., Ltd.	3,000	18,964	0.07%
Standard Bank Group Ltd.	6,469	73,613	0.26%	Cathay Financial Holding Co., Ltd.	44,448	66,258	0.23%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Cathay Real Estate Development Co., Ltd.	2,000	1,183	0.00%	Depo Auto Parts Industries Co., Ltd.	1,000	4,790	0.02%
Center Laboratories, Inc.	2,198	3,173	0.01%	Dimerco Express Corp.	1,050	2,833	0.01%
Century Iron & Steel Industrial Co., Ltd.	1,000	5,686	0.02%	D-Link Corp.	3,000	1,950	0.01%
Chailease Holding Co., Ltd.	6,630	41,693	0.15%	Dyaco International, Inc.	1,000	1,136	0.00%
Chang Hwa Commercial Bank Ltd.	31,675	18,474	0.06%	Dynamic Holding Co., Ltd.	1,000	2,818	0.01%
Chang Wah Electromaterials, Inc.	2,000	2,274	0.01%	Dynapack International Technology Corp.	311	911	0.00%
Chang Wah Technology Co., Ltd.	2,000	2,177	0.01%	E Ink Holdings, Inc.	4,239	27,210	0.09%
Channel Well Technology Co., Ltd.	1,000	2,744	0.01%	E.Sun Financial Holding Co., Ltd.	71,295	59,934	0.21%
Charoen Pokphand Enterprise	1,000	3,131	0.01%	Eclat Textile Co., Ltd.	971	17,781	0.06%
CHC Healthcare Group	1,000	1,991	0.01%	Egis Technology, Inc.	278	1,082	0.00%
Cheng Loong Corp.	4,000	3,877	0.01%	EirGenix, Inc.	1,000	3,275	0.01%
Cheng Shin Rubber Industry Co., Ltd.	8,000	11,704	0.04%	Elan Microelectronics Corp.	1,140	6,036	0.02%
Cheng Uei Precision Industry Co., Ltd.	2,000	3,148	0.01%	Elite Advanced Laser Corp.	1,000	2,030	0.01%
Chia Hsin Cement Corp.	2,040	1,266	0.00%	Elite Material Co., Ltd.	1,500	18,670	0.06%
Chicony Electronics Co., Ltd.	3,000	17,106	0.06%	Elite Semiconductor Microelectronics Technology, Inc.	1,000	3,193	0.01%
Chicony Power Technology Co., Ltd.	1,000	4,741	0.02%	Elitegroup Computer Systems Co., Ltd.	1,000	1,026	0.00%
Chief Telecom, Inc.	101	1,076	0.00%	eMemory Technology, Inc.	400	31,932	0.11%
China Airlines Ltd.	14,000	9,876	0.03%	Ennoconn Corp.	500	4,366	0.02%
China Bills Finance Corp.	3,000	1,476	0.01%	Ennostar, Inc.	3,000	4,526	0.02%
China Chemical & Pharmaceutical Co., Ltd.	1,000	793	0.00%	Episil Technologies, Inc.	1,000	2,349	0.01%
China Development Financial Holding Corp.	75,000	30,669	0.11%	Eternal Materials Co., Ltd.	6,000	5,689	0.02%
China Electric Manufacturing Corp.	1,000	541	0.00%	Etron Technology, Inc.	1,013	1,782	0.01%
China General Plastics Corp.	2,000	1,453	0.01%	Eva Airways Corp.	13,000	13,322	0.05%
China Man-Made Fiber Corp.	4,000	1,065	0.00%	Evergreen International Storage & Transport Corp.	2,000	2,066	0.01%
China Metal Products	1,000	1,367	0.00%	Evergreen Marine Corp. Taiwan Ltd.	5,000	23,379	0.08%
China Motor Corp.	1,000	3,682	0.01%	EVERGREEN Steel Corp. Class Preferre	1,000	3,389	0.01%
China Petrochemical Development Corp.	17,000	5,412	0.02%	Everlight Chemical Industrial Corp.	1,000	639	0.00%
China Steel Chemical Corp.	1,000	3,861	0.01%	Everlight Electronics Co., Ltd.	2,000	3,258	0.01%
China Steel Corp.	59,429	52,283	0.18%	Far Eastern Department Stores Ltd.	4,000	3,226	0.01%
Chin-Poon Industrial Co., Ltd.	2,000	3,278	0.01%	Far Eastern International Bank	10,000	4,122	0.01%
Chipbond Technology Corp.	2,000	4,712	0.02%	Far Eastern New Century Corp.	18,000	18,299	0.06%
ChipMOS Technologies, Inc.	2,000	2,753	0.01%	Far EasTone Telecommunications Co., Ltd.	8,467	22,015	0.08%
Chlitina Holding Ltd.	275	1,752	0.01%	Faraday Technology Corp.	1,000	11,632	0.04%
Chong Hong Construction Co., Ltd.	1,000	2,551	0.01%	Farglory Land Development Co., Ltd.	1,000	1,851	0.01%
Chroma ATE, Inc.	2,000	13,881	0.05%	Federal Corp.	2,000	1,284	0.00%
Chun Yuan Steel Industry Co., Ltd.	2,000	1,219	0.00%	Feng Hsin Steel Co., Ltd.	2,000	4,503	0.02%
Chung Hung Steel Corp.	4,000	3,395	0.01%	Feng TAY Enterprise Co., Ltd.	2,356	13,434	0.05%
Chung Hwa Pulp Corp.	2,000	1,535	0.01%	Firich Enterprises Co., Ltd.	1,030	1,055	0.00%
Chunghwa Precision Test Tech Co., Ltd.	50	919	0.00%	First Financial Holding Co., Ltd.	51,320	45,818	0.16%
Chunghwa Telecom Co., Ltd.	17,859	69,829	0.24%	First Steamship Co., Ltd.	2,000	577	0.00%
Cleanaway Co., Ltd.	233	1,367	0.00%	Fitipower Integrated Technology, Inc.	650	5,454	0.02%
CMC Magnetics Corp.	3,820	1,431	0.01%	FLEXium Interconnect, Inc.	1,240	3,568	0.01%
Co.-Tech Development Corp.	1,000	1,975	0.01%	Flytech Technology Co., Ltd.	239	544	0.00%
Compal Electronics, Inc.	19,483	25,298	0.09%	FocalTech Systems Co., Ltd.	1,000	3,666	0.01%
Compeq Manufacturing Co., Ltd.	5,000	11,518	0.04%	Foresee Pharmaceuticals Co., Ltd.	317	994	0.00%
Continental Holdings Corp.	2,000	1,838	0.01%	Formosa Chemicals & Fibre Corp.	16,000	32,479	0.11%
Coretronic Corp.	2,191	5,104	0.02%	Formosa Plastics Corp.	17,360	44,799	0.16%
CTBC Financial Holding Co., Ltd.	87,475	80,804	0.28%	Formosa Sumco Technology Corp.	131	719	0.00%
Cub Elecparts, Inc.	277	1,214	0.00%	Formosa Taffeta Co., Ltd.	5,000	4,105	0.01%
CyberTAN Technology, Inc.	2,000	1,430	0.01%	Formosan Rubber Group, Inc.	900	714	0.00%
Darfon Electronics Corp.	1,000	1,766	0.01%	Fortune Electric Co., Ltd.	1,000	10,655	0.04%
Darwin Precisions Corp.	2,000	873	0.00%	Foxconn Technology Co., Ltd.	5,000	8,651	0.03%
Delta Electronics, Inc.	10,259	104,795	0.36%				

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Foxsemicon Integrated Technology, Inc.	1,000	6,859	0.02%	IEI Integration Corp.	281	769	0.00%
FSP Technology, Inc.	1,000	1,672	0.01%	Infotrend Technology, Inc.	1,000	694	0.00%
Fubon Financial Holding Co., Ltd.	37,647	79,488	0.28%	Innodisk Corp.	509	5,174	0.02%
Fulgent Sun International Holding Co., Ltd.	367	1,596	0.01%	Innolux Corp.	41,300	19,243	0.07%
Fusheng Precision Co., Ltd.	428	2,880	0.01%	International CSRC Investment Holdings Co.	3,000	1,906	0.01%
Gamania Digital Entertainment Co., Ltd.	1,000	2,411	0.01%	International Games System Co., Ltd.	455	10,734	0.04%
Gemtek Technology Corp.	2,000	2,248	0.01%	Inventec Corp.	13,000	22,365	0.08%
General Interface Solution Holding Ltd.	1,000	2,150	0.01%	ITE Technology, Inc.	1,000	4,904	0.02%
Genesys Logic, Inc.	260	1,017	0.00%	ITEQ Corp.	1,000	2,763	0.01%
Genius Electronic Optical Co., Ltd.	305	4,179	0.01%	Jentech Precision Industrial Co., Ltd.	435	10,900	0.04%
Getac Holdings Corp.	2,000	7,233	0.03%	Johnson Health Tech Co., Ltd.	1,000	2,238	0.01%
Giant Manufacturing Co., Ltd.	1,536	9,209	0.03%	Kaimei Electronic Corp.	292	671	0.00%
Gigabyte Technology Co., Ltd.	2,300	19,934	0.07%	KEE TAI Properties Co., Ltd.	2,000	1,023	0.00%
Gigastorage Corp.	1,000	536	0.00%	Kenda Rubber Industrial Co., Ltd.	3,100	3,121	0.01%
Global Brands Manufacture Ltd.	1,000	2,102	0.01%	Kindom Development Co., Ltd.	2,000	2,532	0.01%
Global Mixed Mode Technology, Inc.	400	3,441	0.01%	King Slide Works Co., Ltd.	429	12,776	0.04%
Global Unichip Corp.	400	22,678	0.08%	King Yuan Electronics Co., Ltd.	5,000	13,832	0.05%
Globalwafers Co., Ltd.	998	19,088	0.07%	King's Town Bank Co., Ltd.	4,000	5,207	0.02%
Globe Union Industrial Corp.	1,111	559	0.00%	Kinik Co.	524	3,278	0.01%
Gloria Material Technology Corp.	2,000	3,183	0.01%	Kinpo Electronics	6,000	3,177	0.01%
Gold Circuit Electronics Ltd.	2,000	14,206	0.05%	Kinsus Interconnect Technology Corp.	1,000	3,249	0.01%
Goldsun Building Materials Co., Ltd.	5,000	4,586	0.02%	KMC Kuei Meng International, Inc.	288	1,234	0.00%
Gourmet Master Co., Ltd.	336	1,111	0.00%	Kuo Toong International Co., Ltd.	1,000	1,489	0.01%
Grand Pacific Petrochemical	3,518	1,742	0.01%	Kuo Yang Construction Co., Ltd.	1,000	766	0.00%
Grape King Bio Ltd.	357	1,815	0.01%	L&K Engineering Co., Ltd.	1,000	5,539	0.02%
Great Tree Pharmacy Co., Ltd.	182	2,073	0.01%	LandMark Optoelectronics Corp.	272	939	0.00%
Great Wall Enterprise Co., Ltd.	3,000	5,718	0.02%	Largan Precision Co., Ltd.	542	50,685	0.18%
Greatek Electronics, Inc.	1,000	1,994	0.01%	Lealea Enterprise Co., Ltd.	3,120	1,052	0.00%
Gudeng Precision Industrial Co., Ltd.	300	3,622	0.01%	Li Cheng Enterprise Co., Ltd.	1,000	709	0.00%
Hannstar Board Corp.	1,000	1,802	0.01%	Li Peng Enterprise Co., Ltd.	2,000	517	0.00%
HannStar Display Corp.	10,000	3,861	0.01%	Lien Hwa Industrial Holdings Corp.	5,280	11,475	0.04%
HannsTouch Holdings Co.	2,000	629	0.00%	Lingsen Precision Industries Ltd.	2,000	1,492	0.01%
Highwealth Construction Corp.	6,600	8,624	0.03%	Lite-On Technology Corp. ADR	10,000	38,123	0.13%
Hiwin Technologies Corp.	1,300	9,954	0.03%	Longchen Paper & Packaging Co., Ltd.	3,094	1,492	0.01%
Ho Tung Chemical Corp.	3,000	892	0.00%	Lotes Co., Ltd.	307	10,703	0.04%
Holy Stone Enterprise Co., Ltd.	341	1,078	0.00%	Lotus Pharmaceutical Co., Ltd.	1,000	8,863	0.03%
Hon Hai Precision Industry Co., Ltd.	57,300	195,104	0.68%	Lung Yen Life Service Corp.	1,000	1,310	0.00%
Hong Pu Real Estate Development Co., Ltd.	1,000	977	0.00%	M31 Technology Corp.	150	5,181	0.02%
Hota Industrial Manufacturing Co., Ltd.	1,000	1,945	0.01%	Macronix International Co., Ltd.	8,000	8,172	0.03%
Hotai Finance Co., Ltd.	1,100	4,588	0.02%	Makalot Industrial Co., Ltd.	1,000	11,551	0.04%
Hotai Motor Co., Ltd.	1,691	39,065	0.14%	Marketech International Corp.	158	723	0.00%
Hsin Kuang Steel Co., Ltd.	1,000	1,880	0.01%	MediaTek, Inc.	7,244	239,574	0.83%
HTC Corp.	3,487	5,829	0.02%	Medigen Biotechnology Corp.	1,000	1,460	0.01%
Hu Lane Associate, Inc.	299	1,549	0.01%	Medigen Vaccine Biologics Corp.	1,000	2,284	0.01%
Hua Nan Financial Holdings Co., Ltd.	49,000	35,684	0.12%	Mega Financial Holding Co., Ltd.	54,376	69,453	0.24%
Huaku Development Co., Ltd.	1,000	3,138	0.01%	Mercuries & Associates Holding Ltd.	2,346	1,047	0.00%
Huang Hsiang Construction Corp.	1,000	1,403	0.00%	Mercuries Life Insurance Co., Ltd.	14,025	2,326	0.01%
Hung Sheng Construction Ltd.	2,000	1,320	0.00%	Merida Industry Co., Ltd.	1,000	5,946	0.02%
IBF Financial Holdings Co., Ltd.	14,762	5,892	0.02%	Merry Electronics Co., Ltd.	1,000	3,568	0.01%
Ichia Technologies, Inc.	1,000	1,163	0.00%	Microbio Co., Ltd.	2,192	3,607	0.01%

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Micro-Star International Co., Ltd.	3,411	22,673	0.08%	Ruentex Development Co., Ltd.	9,000	11,070	0.04%
Mitac Holdings Corp.	4,000	5,806	0.02%	Ruentex Industries Ltd.	3,000	6,285	0.02%
momo.com, Inc.	290	4,810	0.02%	Run Long Construction Co., Ltd.	2,000	6,517	0.02%
Motech Industries, Inc.	1,000	914	0.00%	Sampo Corp.	1,000	948	0.00%
MPI Corp.	400	2,835	0.01%	Sanyang Motor Co., Ltd.	3,000	6,979	0.02%
Namchow Holdings Co., Ltd.	1,000	1,655	0.01%	Savior Lifetec Corp.	1,000	731	0.00%
Nan Kang Rubber Tire Co., Ltd.	3,000	4,105	0.01%	ScinoPharm Taiwan Ltd.	1,000	860	0.00%
Nan Pao Resins Chemical Co., Ltd.	1,000	9,156	0.03%	SDI Corp.	1,000	3,698	0.01%
Nan Ya Plastics Corp.	26,673	57,795	0.20%	Senao International Co., Ltd.	1,000	1,284	0.00%
Nan Ya Printed Circuit Board Corp.	1,000	8,195	0.03%	Sensortek Technology Corp.	80	1,130	0.00%
Nantex Industry Co., Ltd.	2,000	2,450	0.01%	Sercomm Corp.	1,000	4,382	0.02%
Nanya Technology Corp.	5,442	13,831	0.05%	Shanghai Commercial & Savings Bank Ltd.	17,879	27,264	0.09%
Newmax Technology Co., Ltd.	1,000	1,217	0.00%	Shihlin Electric & Engineering Corp.	1,000	3,861	0.01%
Nichidenbo Corp.	1,000	1,893	0.01%	Shin Kong Financial Holding Co., Ltd.	63,000	18,167	0.06%
Nidec Chaun-Choung Technology Corp.	162	792	0.00%	Shin Zu Shing Co., Ltd.	1,000	4,024	0.01%
Nien Made Enterprise Co., Ltd.	639	7,350	0.03%	Shining Building Business Co., Ltd.	2,000	697	0.00%
Novatek Microelectronics Corp.	3,000	50,537	0.18%	Shinkong Insurance Co., Ltd.	1,000	2,219	0.01%
Nuvoton Technology Corp.	1,000	4,627	0.02%	Shinkong Synthetic Fibers Corp.	6,000	3,040	0.01%
O-Bank Co., Ltd.	9,000	2,927	0.01%	Shiny Chemical Industrial Co., Ltd.	1,000	4,382	0.02%
OBI Pharma, Inc.	1,000	2,261	0.01%	Sigurd Microelectronics Corp.	2,000	4,249	0.01%
Oneness Biotech Co., Ltd.	1,640	10,393	0.04%	Silergy Corp.	1,575	25,659	0.09%
Orient Semiconductor Electronics Ltd.	2,000	3,552	0.01%	Silicon Integrated Systems Corp.	3,000	4,457	0.02%
Oriental Union Chemical Corp.	3,000	1,970	0.01%	Simplo Technology Co., Ltd.	720	9,853	0.03%
Pan Jit International, Inc.	2,000	4,386	0.02%	Sinbon Electronics Co., Ltd.	1,000	9,742	0.03%
Pan-International Industrial Corp.	2,000	2,310	0.01%	Sincere Navigation Corp.	2,000	1,652	0.01%
Panion & BF Biotech, Inc.	211	770	0.00%	Sino-American Silicon Products, Inc.	2,500	15,966	0.06%
Parade Technologies Ltd.	390	15,249	0.05%	Sinon Corp.	2,000	2,506	0.01%
PChome Online, Inc.	1,102	1,587	0.01%	SinoPac Financial Holdings Co., Ltd.	54,852	35,209	0.12%
Pegatron Corp.	9,453	26,889	0.09%	Sinyi Realty, Inc.	1,000	976	0.00%
Pegavision Corp.	206	2,661	0.01%	Sitronix Technology Corp.	360	3,261	0.01%
PharmaEngine, Inc.	244	839	0.00%	Soft-World International Corp.	1,000	4,904	0.02%
Pharmaessentia Corp.	1,124	12,672	0.04%	Solar Applied Materials Technology Corp.	2,000	2,532	0.01%
Phihong Technology Co., Ltd.	1,111	2,132	0.01%	Sonix Technology Co., Ltd.	1,000	1,870	0.01%
Phison Electronics Corp.	796	13,487	0.05%	Speed Tech Corp.	1,000	1,900	0.01%
Pixart Imaging, Inc.	1,000	5,018	0.02%	Sporton International, Inc.	231	1,814	0.01%
Polaris Group	2,000	4,927	0.02%	Standard Foods Corp.	2,000	2,535	0.01%
Posiflex Technology, Inc.	193	773	0.00%	Sunonwealth Electric Machine Industry Co., Ltd.	1,000	3,503	0.01%
Pou Chen Corp.	12,000	12,082	0.04%	Sunplus Technology Co., Ltd.	2,000	2,238	0.01%
Powerchip Semiconductor Manufacturing Corp.	14,000	13,434	0.05%	Supreme Electronics Co., Ltd.	2,438	4,806	0.02%
Powertech Technology, Inc.	3,170	14,564	0.05%	Swancor Holding Co., Ltd.	1,000	3,203	0.01%
Poya International Co., Ltd.	379	6,817	0.02%	Syncmold Enterprise Corp.	1,000	2,603	0.01%
President Chain Store Corp.	3,000	26,344	0.09%	Synmosa Biopharma Corp.	1,155	1,455	0.01%
President Securities Corp.	4,000	2,561	0.01%	Synnex Technology International Corp.	6,000	13,724	0.05%
Primax Electronics Ltd.	1,000	2,206	0.01%	Systex Corp.	1,000	3,649	0.01%
Prince Housing & Development Corp.	4,000	1,447	0.01%	T3EX Global Holdings Corp.	1,000	2,825	0.01%
Qisda Corp.	6,000	9,384	0.03%	TA Chen Stainless Pipe	8,400	10,839	0.04%
Quanta Computer, Inc.	12,685	92,790	0.32%	Ta Ya Electric Wire & Cable	3,028	3,404	0.01%
Quanta Storage, Inc.	1,000	2,672	0.01%	Taichung Commercial Bank Co., Ltd.	16,038	8,309	0.03%
Radiant Opto-Electronics Corp.	2,000	8,667	0.03%	TaiDoc Technology Corp.	295	1,586	0.01%
Radium Life Tech Co., Ltd.	5,000	1,598	0.01%	Taiflex Scientific Co., Ltd.	1,000	1,598	0.01%
Raydium Semiconductor Corp.	500	6,525	0.02%	Taigen Biopharmaceuticals Holdings Ltd.	1,000	495	0.00%
RDC Semiconductor Co., Ltd.	248	2,263	0.01%	TaiMed Biologics, Inc.	1,000	2,672	0.01%
Realtek Semiconductor Corp.	2,637	40,512	0.14%	Tainan Spinning Co., Ltd.	5,000	2,574	0.01%
Rechi Precision Co., Ltd.	1,000	696	0.00%	Taishin Financial Holding Co., Ltd.	55,974	33,011	0.11%
Rexon Industrial Corp., Ltd.	1,000	1,681	0.01%				
Rich Development Co., Ltd.	2,000	634	0.00%				
RichWave Technology Corp.	314	1,883	0.01%				
Ritek Corp.	2,000	534	0.00%				

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Taiwan Business Bank	25,528	11,395	0.04%	UPI Semiconductor Corp.	166	1,698	0.01%
Taiwan Cooperative Financial Holding Co., Ltd.	51,100	44,456	0.15%	USI Corp.	4,000	2,574	0.01%
Taiwan Fertilizer Co., Ltd.	3,000	6,608	0.02%	Vanguard International Semiconductor Corp.	4,000	10,622	0.04%
Taiwan Glass Industry Corp.	7,000	4,322	0.02%	Via Technologies, Inc.	2,000	10,199	0.04%
Taiwan High Speed Rail Corp.	9,000	9,003	0.03%	VisEra Technologies Co., Ltd.	1,000	9,009	0.03%
Taiwan Hon Chuan Enterprise Co., Ltd.	1,000	4,073	0.01%	Visual Photonics Epitaxy Co., Ltd.	1,000	5,230	0.02%
Taiwan Mask Corp.	1,000	2,317	0.01%	Voltronic Power Technology Corp.	324	18,052	0.06%
Taiwan Mobile Co., Ltd.	8,000	25,702	0.09%	Wafer Works Corp.	2,000	2,822	0.01%
Taiwan Paiho Ltd.	1,000	1,877	0.01%	Waffer Technology Corp.	1,000	3,731	0.01%
Taiwan PCB Techvest Co., Ltd.	1,000	1,411	0.00%	Wah Lee Industrial Corp.	1,000	3,213	0.01%
Taiwan Sakura Corp.	1,000	2,265	0.01%	Walsin Lihwa Corp.	13,000	16,372	0.06%
Taiwan Secom Co., Ltd.	1,000	3,812	0.01%	Walsin Technology Corp.	2,000	8,015	0.03%
Taiwan Semiconductor Co., Ltd.	1,000	2,981	0.01%	Wan Hai Lines Ltd.	4,000	7,168	0.02%
Taiwan Semiconductor Manufacturing Co., Ltd.	116,349	2,248,088	7.82%	Wei Chuan Foods Corp.	2,000	1,241	0.00%
Taiwan Styrene Monomer	2,000	1,020	0.00%	Weikeng Industrial Co., Ltd.	1,000	942	0.00%
Taiwan Surface Mounting Technology Corp.	1,000	3,125	0.01%	Weltrend Semiconductor	1,000	2,398	0.01%
Taiwan TEA Corp.	3,000	2,126	0.01%	Win Semiconductors Corp.	2,000	10,361	0.04%
Taiwan Union Technology Corp.	1,000	4,105	0.01%	Winbond Electronics Corp.	14,482	14,368	0.05%
Taiwan-Asia Semiconductor Corp.	2,000	3,069	0.01%	WinWay Technology Co., Ltd.	70	1,914	0.01%
Taiyen Biotech Co., Ltd.	1,000	1,114	0.00%	Wisdom Marine Lines Co., Ltd.	2,000	3,389	0.01%
Tatung Co., Ltd.	11,000	15,054	0.05%	Wistron Corp.	14,000	44,978	0.16%
TCI Co., Ltd.	1,000	5,572	0.02%	Wistron NeWeb Corp.	1,435	7,294	0.03%
Teco Electric & Machinery Co., Ltd.	7,000	10,674	0.04%	Wiwynn Corp.	415	24,678	0.09%
Test Research, Inc.	1,000	2,043	0.01%	WPG Holdings Ltd.	6,635	17,641	0.06%
Thinking Electronic Industrial Co., Ltd.	224	1,226	0.00%	WT Microelectronics Co., Ltd.	2,285	8,376	0.03%
Ton Yi Industrial Corp.	3,000	1,579	0.01%	WUS Printed Circuit Co., Ltd.	1,000	1,264	0.00%
Tong Hsing Electronic Industries Ltd.	1,170	6,004	0.02%	Xintec, Inc.	1,000	4,154	0.01%
Tong Yang Industry Co., Ltd.	2,000	4,953	0.02%	Xxentria Technology Materials Corp.	1,100	2,588	0.01%
Tong-Tai Machine & Tool Co., Ltd.	1,000	608	0.00%	Yageo Corp.	2,084	40,539	0.14%
Topco Scientific Co., Ltd.	1,028	6,113	0.02%	Yang Ming Marine Transport Corp.	8,000	13,372	0.05%
Topkey Corp.	221	1,289	0.00%	YC INOX Co., Ltd.	2,000	1,782	0.01%
TPK Holding Co., Ltd.	1,000	1,180	0.00%	Yeong Guan Energy Technology Group Co., Ltd.	1,000	1,759	0.01%
Transcend Information, Inc.	1,000	2,626	0.01%	YFY, Inc.	6,000	6,373	0.02%
Tripod Technology Corp.	2,287	14,531	0.05%	Yieh Phui Enterprise Co., Ltd.	6,000	3,490	0.01%
TSEC Corp.	2,116	2,020	0.01%	Yuanta Financial Holding Co., Ltd.	57,822	51,999	0.18%
TSRC Corp.	3,000	2,356	0.01%	Yulon Finance Corp.	1,100	6,667	0.02%
TTY Biopharm Co., Ltd.	1,000	2,620	0.01%	Yulon Motor Co., Ltd.	3,112	7,585	0.03%
Tung Ho Steel Enterprise Corp.	3,000	6,911	0.02%	YungShin Global Holding Corp.	1,000	1,515	0.01%
Tung Thih Electronic Co., Ltd.	262	1,242	0.00%	Zeng Hsing Industrial Co., Ltd.	235	815	0.00%
TXC Corp.	1,000	3,213	0.01%	Zhen Ding Technology Holding Ltd.	3,156	11,209	0.04%
TYC Brother Industrial Co., Ltd.	1,000	1,320	0.00%	Zinwell Corp.	1,000	717	0.00%
Tyntek Corp.	1,000	606	0.00%	Zyxel Group Corp.	1,000	1,655	0.01%
U-Ming Marine Transport Corp.	2,000	3,395	0.01%			6,785,004	23.60%
Unimicron Technology Corp.	6,188	35,486	0.12%	Thailand 2.41% (30 June 2023: 2.51%)			
Uni-President Enterprises Corp.	23,000	55,832	0.19%	Advanced Info Service PCL	5,400	34,331	0.12%
Unitech Printed Circuit Board Corp.	3,000	1,955	0.01%	AEON Thana Sinsap Thailand PCL	400	1,875	0.01%
United Integrated Services Co., Ltd.	1,000	8,618	0.03%	Airports of Thailand PCL	20,500	35,886	0.13%
United Microelectronics Corp.	55,867	95,750	0.33%	Amata Corp. PCL	4,200	3,292	0.01%
United Renewable Energy Co., Ltd.	7,000	3,353	0.01%	AP Thailand PCL	10,000	3,311	0.01%
Universal Cement Corp.	2,000	1,935	0.01%	Asset World Corp. PCL	33,100	3,452	0.01%
Universal Vision Biotechnology Co., Ltd.	252	2,274	0.01%	Bangkok Airways PCL	4,500	2,070	0.01%
UPC Technology Corp.	4,000	1,981	0.01%	Bangkok Bank PCL	2,400	11,004	0.04%
				Bangkok Bank PCL NVDR	900	4,127	0.01%
				Bangkok Chain Hospital PCL	5,400	3,544	0.01%
				Bangkok Commercial Asset Management PCL	9,100	2,173	0.01%
				Bangkok Dusit Medical Services PCL	3,500	2,846	0.01%
				Bangkok Dusit Medical Services PCL Class F	48,800	39,675	0.14%

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Bangkok Expressway & Metro PCL	39,600	9,223	0.03%	Singer Thailand PCL	3,600	1,223	0.00%
Bangkok Land PCL	82,600	1,718	0.01%	Sino-Thai Engineering & Construction PCL	5,000	1,231	0.00%
Bangkok Life Assurance PCL	2,000	1,172	0.00%	SPCG PCL	1,600	581	0.00%
BCPG PCL	2,300	593	0.00%	Sri Trang Agro-Industry PCL	4,600	2,170	0.01%
BEC World PCL	4,400	629	0.00%	Sri Trang Gloves Thailand PCL	3,000	589	0.00%
Berli Jucker PCL	4,900	3,589	0.01%	Srisawad Corp. PCL	2,700	3,204	0.01%
Betagro PCL	3,700	2,602	0.01%	Supalai PCL	6,300	3,433	0.01%
Beyond Securities PCL	11,400	1,510	0.01%	Super Energy Corp. PCL	76,800	923	0.00%
BTS Group Holdings PCL	44,300	9,410	0.03%	Taokaenoi Food & Marketing PCL Class F	3,600	1,002	0.00%
Bumrungrad Hospital PCL	2,700	17,561	0.06%	Thai Life Insurance PCL	12,200	3,270	0.01%
Central Pattana PCL	15,000	30,762	0.11%	Thai Union Group PCL Class F	13,000	5,713	0.02%
Central Plaza Hotel PCL	3,400	4,358	0.02%	Thai Vegetable Oil PCL	2,900	1,818	0.01%
Central Retail Corp. PCL	13,400	16,096	0.06%	Thaicom PCL	2,800	1,083	0.00%
Charoen Pokphand Foods PCL	23,500	13,494	0.05%	Thaifoods Group PCL Class F	8,000	895	0.00%
Chularat Hospital PCL Class F	28,200	2,594	0.01%	Thailand Future Fund	11,900	2,284	0.01%
Com7 PCL Class F	5,400	3,765	0.01%	Thanachart Capital PCL	3,200	4,641	0.02%
CP ALL PCL	28,600	46,923	0.16%	Thonburi Healthcare Group PCL	3,700	5,881	0.02%
CP Axtra PCL	7,300	5,775	0.02%	Thoresen Thai Agencies PCL	6,300	1,181	0.00%
Delta Electronics Thailand PCL	13,700	35,321	0.12%	Tipco Asphalt PCL	2,900	1,393	0.01%
Dhipaya Group Holdings PCL	1,700	1,444	0.01%	Tisco Financial Group PCL	2,900	8,475	0.03%
Dohome PCL	6,362	2,367	0.01%	TMBThanachart Bank PCL	209,900	10,270	0.04%
Energy Absolute PCL	8,300	10,760	0.04%	TOA Paint Thailand PCL	2,000	1,324	0.00%
Forth Corp. PCL	1,700	1,146	0.00%	TQM Alpha PCL	1,300	1,095	0.00%
GFPT PCL	1,700	573	0.00%	True Corp. PCL	35,016	5,181	0.02%
Hana Microelectronics PCL	3,000	4,680	0.02%	True Corp. PCL NVDR	16,400	2,426	0.01%
Home Product Center PCL	27,800	9,529	0.03%	TTW PCL	6,300	1,689	0.01%
Indorama Ventures PCL	8,300	6,626	0.02%	VGI PCL	23,300	1,317	0.00%
Intouch Holdings PCL Class F	4,700	9,845	0.03%	Workpoint Entertainment PCL	2,000	645	0.00%
I-TAIL Corp. PCL	3,300	2,040	0.01%			692,161	2.41%
Italian-Thai Development PCL	24,600	620	0.00%	Turkey 0.98% (30 June 2023: 0.84%)			
Jasmine International PCL	16,600	1,021	0.00%	Ahlatci Dogal Gaz Dagitim Enerji VE Yatirim A.S.	2,366	820	0.00%
Jasmine Technology Solution PCL	1,400	3,609	0.01%	Akbank T.A.S.	15,001	18,549	0.07%
Jaymart Group Holdings PCL	2,700	1,368	0.01%	Akcansa Cimento A.S.	234	1,127	0.00%
JMT Network Services PCL	2,800	2,092	0.01%	AKIS Gayrimenkul Yatirimi A.S. REIT	1,114	446	0.00%
Kasikornbank PCL	8,500	33,619	0.12%	Aksigorta A.S.	1,757	312	0.00%
KCE Electronics PCL	3,800	6,123	0.02%	Albaraka Turk Katilim Bankasi A.S.	5,538	716	0.00%
Kerry Express Thailand PCL	1,200	174	0.00%	Alfa Solar Enerji Sanayi VE Ticaret A.S.	373	1,061	0.00%
Kiatnakin Phatra Bank PCL	2,900	4,269	0.02%	Anadolu Anonim Turk Sigorta Sirketi	992	2,019	0.01%
Krung Thai Bank PCL	29,600	15,957	0.06%	Anadolu Isuzu Otomotiv Sanayi Ve Ticaret A.S. Class C	94	625	0.00%
Krungthai Card PCL	6,100	7,774	0.03%	Arcelik A.S.	1,067	4,642	0.02%
Land & Houses PCL	41,700	9,957	0.03%	Astor Transformator Enerji Turizm Insaat Ve Petrol Sanayi Ticaret A.S. Class B	1,045	3,337	0.01%
LPN Development PCL	12,900	1,504	0.01%	Aydem Yenilenebilir Enerji A.S.	443	262	0.00%
Major Cineplex Group PCL	2,600	1,135	0.00%	Aygaz A.S.	411	1,879	0.01%
MBK PCL	1,300	602	0.00%	Bagfas Bandirma Gubre Fabrikalari A.S.	322	359	0.00%
Mega Lifesciences PCL	1,500	1,769	0.01%	Baskent Dogalgaz Dagitim Gayrimenkul Yatirim Ortakligi A.S.	602	381	0.00%
Minor International PCL	19,200	16,594	0.06%	Baticim Bati Anadolu Cimento Sanayii A.S.	467	1,844	0.01%
MK Restaurants Group PCL	700	815	0.00%	Bera Holding A.S.	3,721	1,446	0.01%
Muangthai Capital PCL	3,400	4,483	0.02%	BIM Birlesik Magazalar A.S.	2,136	21,751	0.08%
Ngern Tid Lor PCL	5,587	3,683	0.01%	Biotrend Cevre VE Enerji Yatirimlari A.S.	657	383	0.00%
Origin Property PCL Class F	1,900	470	0.00%	Borusan Birlesik Boru Fabrikalari Sanayi ve Ticaret A.S.	177	3,542	0.01%
Osotspa PCL	6,600	4,254	0.02%				
Plan B Media PCL Class F	6,600	1,711	0.01%				
Precious Shipping PCL	2,800	710	0.00%				
Pruksa Holding PCL	2,400	851	0.00%				
PTT Global Chemical PCL	9,500	10,716	0.04%				
Quality Houses PCL	27,500	1,805	0.01%				
Rabbit Holdings PCL Class F	10,900	163	0.00%				
Ramkhamhaeng Hospital PCL Class F	2,200	2,320	0.01%				
Ratchthani Leasing PCL	14,400	1,097	0.00%				
Samart Corp. PCL	1,800	233	0.00%				
Sansiri PCL	76,300	3,957	0.01%				
SCB X PCL	8,100	25,155	0.09%				
SCG Packaging PCL	5,700	6,012	0.02%				
Siam Cement PCL	3,500	31,378	0.11%				
Siam City Cement PCL	500	1,985	0.01%				
Siam Global House PCL	7,041	3,548	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Borusan Yatirim ve Pazarlama A.S.	21	1,671	0.01%	Margun Enerji Uretim Sanayi VE Ticaret A.S.	1,240	398	0.00%
Brisa Bridgestone Sabanci Sanayi ve Ticaret A.S.	112	293	0.00%	Marti Otel Isletmeleri A.S.	5,120	664	0.00%
Bursa Cimento Fabrikasi A.S.	3,137	741	0.00%	Mavi Giyim Sanayi Ve Ticaret A.S. Class B	721	2,844	0.01%
Cimsa Cimento Sanayi VE Ticaret A.S.	1,449	1,439	0.01%	Migros Ticaret A.S.	411	4,662	0.02%
Coca-Cola Icecek A.S.	294	5,231	0.02%	MLP Saglik Hizmetleri A.S. Class B	330	1,665	0.01%
Dogan Sirketler Grubu Holding A.S.	3,820	1,430	0.01%	Nuh Cimento Sanayi A.S.	308	3,222	0.01%
Dogus Otomotiv Servis ve Ticaret A.S.	258	2,245	0.01%	Oyak Cimento Fabrikalari A.S.	1,415	2,657	0.01%
Eczacibasi Yatirim Holding Ortakligi A.S.	62	524	0.00%	Oyak Yatirim Menkul Degerler A.S.	331	453	0.00%
EGE Endustri VE Ticaret A.S.	6	2,113	0.01%	Ozak Gayrimenkul Yatirim Ortakligi REIT	2,536	659	0.00%
EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret A.S.	986	1,468	0.01%	Pegasus Hava Tasimaciligi A.S.	184	4,046	0.02%
Emlak Konut Gayrimenkul Yatirim Ortakligi A.S. REIT	9,032	2,104	0.01%	Penta Teknoloji Urunleri Dagitim Ticaret A.S.	938	571	0.00%
Enerjisa Enerji A.S.	985	1,519	0.01%	Petkim Petrokimya Holding A.S.	6,211	3,830	0.01%
Erciyas Celik Boru Sanayi A.S.	75	307	0.00%	Polisan Holding A.S.	575	275	0.00%
Eregli Demir ve Celik Fabrikalari TAS	8,096	11,239	0.04%	Qua Granite Hayal	2,486	483	0.00%
Europen Endustri Insaat Sanayi VE Ticaret A.S.	1,205	602	0.00%	Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret A.S.	1,361	1,303	0.01%
Ford Otomotiv Sanayi A.S.	334	8,363	0.03%	Sasa Polyester Sanayi A.S.	6,121	7,552	0.03%
Galata Wind Enerji A.S.	721	531	0.00%	Sekerbank Turk A.S.	4,235	617	0.00%
GEN Ilac VE Saglik Urunleri Sanayi VE Ticaret A.S.	235	373	0.00%	Selcuk Ecza Deposu Ticaret ve Sanayi A.S.	393	820	0.00%
Girisim Elektrik Taahhut Ticaret Ve Sanayi A.S.	516	1,164	0.00%	Sinpas Gayrimenkul Yatirim Ortakligi A.S. REIT	3,731	345	0.00%
Gubre Fabrikalari T.A.S.	366	1,906	0.01%	Smart Gunes Enerjisi Teknolojileri ArGE Uretim Sanayi ve Ticaret A.S.	702	1,313	0.01%
Hektas Ticaret TAS	5,733	3,901	0.01%	Sok Marketler Ticaret A.S.	1,318	2,408	0.01%
Imas Makina Sanayi A.S.	832	355	0.00%	Suwen Tekstil Sanayi Pazarlama A.S.	788	685	0.00%
Investco Holding A.S.	200	1,779	0.01%	Tat Gida Sanayi A.S.	230	262	0.00%
Is Finansal Kiralama A.S.	828	315	0.00%	TAV Havalimanlari Holding A.S.	1,132	4,120	0.02%
Is Gayrimenkul Yatirim Ortakligi A.S. REIT	1,879	987	0.00%	Tekfen Holding A.S.	734	918	0.00%
Is Yatirim Menkul Degerler A.S.	2,637	2,857	0.01%	Tofas Turk Otomobil Fabrikasi A.S.	548	3,897	0.01%
Iskenderun Demir ve Celik A.S.	565	662	0.00%	Torunlar Gayrimenkul Yatirim Ortakligi A.S. REIT	935	1,004	0.00%
Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class A	1,413	969	0.00%	Tukas Gida Sanayi ve Ticaret A.S.	1,949	451	0.00%
Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class D	3,961	3,187	0.01%	Turk Hava Yollari AO	2,742	21,224	0.07%
Karsan Otomotiv Sanayii Ve Ticaret A.S.	1,800	520	0.00%	Turk Telekomunikasyon A.S.	3,632	2,996	0.01%
Kartonsan Karton Sanayi ve Ticaret A.S.	81	199	0.00%	Turk Traktor ve Ziraat Makineleri A.S.	101	2,435	0.01%
Kerevitas Gida Sanayi ve Ticaret A.S.	830	264	0.00%	Turkcell Iletisim Hizmetleri A.S.	5,849	11,110	0.04%
Kervan Gida Sanayi Ve Ticaret A.S. Class B	654	465	0.00%	Turkiye Garanti Bankasi A.S.	2,914	5,757	0.02%
Kiler Holding A.S.	1,127	1,307	0.01%	Turkiye Halk Bankasi A.S.	2,549	1,034	0.00%
Kimteks Poliuretan Sanayi VE Ticaret A.S.	286	563	0.00%	Turkiye Is Bankasi A.S. Class C	15,385	12,169	0.04%
Kizilbuk Gayrimenkul Yatirim Ortakligi A.S.	266	168	0.00%	Turkiye Sinai Kalkinma Bankasi A.S.	4,844	1,074	0.00%
Kocaer Celik Sanayi Ve Ticaret A.S.	869	877	0.00%	Turkiye Sise ve Cam Fabrikalari A.S.	7,130	11,062	0.04%
Kontrolmatik Enerji Ve Muhendislik A.S.	432	3,174	0.01%	Turkiye Vakiflar Bankasi TAO Class D	2,753	1,197	0.01%
Konya Cimento Sanayii A.S.	5	1,220	0.01%	Ulker Biskuvi Sanayi A.S.	818	2,267	0.01%
Kordsa Teknik Tekstil A.S.	247	648	0.00%	Vakif Gayrimenkul Yatirim Ortakligi A.S. REIT	11,027	676	0.00%
Koza Altin Isletmeleri A.S.	4,360	2,883	0.01%	Vakko Tekstil ve Hazir Giyim Sanayi Isletmeleri A.S.	554	1,448	0.01%
Koza Anadolu Metal Madencilik Isletmeleri A.S.	751	1,079	0.00%	Vestel Beyaz Elya Sanayi ve Ticaret A.S.	1,218	660	0.00%
LDR Turizm A.S.	275	599	0.00%	Vestel Elektronik Sanayi ve Ticaret A.S.	517	809	0.00%
Logo Yazilim Sanayi Ve Ticaret A.S.	279	699	0.00%	Yapi ve Kredi Bankasi A.S.	15,720	10,400	0.04%
				Yatas Yatak ve Yorgan Sanayi ve Ticaret A.S.	496	407	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Yayla Agro Gida Sanayi VE Nakliyat A.S.	1,101	476	0.00%	Dubai Electricity & Water Authority PJSC	41,404	27,732	0.10%
Ziraat Gayrimenkul Yatirim Ortakligi A.S.	8,463	1,625	0.01%	Dubai Financial Market PJSC	8,289	3,137	0.01%
		281,391	0.98%	Dubai Investments PJSC	10,122	6,421	0.02%
United Arab Emirates 2.03% (30 June 2023: 1.89%)				Dubai Islamic Bank PJSC	14,243	22,182	0.08%
Abu Dhabi Commercial Bank PJSC	14,196	35,483	0.12%	Emaar Development PJSC	3,983	7,754	0.03%
Abu Dhabi Islamic Bank PJSC	7,019	19,340	0.07%	Emaar Properties PJSC	32,593	70,284	0.24%
Abu Dhabi Ports Co. PJSC	4,154	7,216	0.03%	Emirates Central Cooling Systems Corp.	9,940	4,493	0.02%
ADNOC Logistics & Services	6,782	7,072	0.02%	Emirates NBD Bank PJSC	8,765	41,286	0.14%
Air Arabia PJSC	11,053	8,487	0.03%	Emirates Telecommunications Group Co. PJSC	16,920	90,480	0.31%
AL Seer Marine Supplies & Equipment Co. LLC	1,110	2,270	0.01%	Fertiglobe plc	5,233	4,232	0.01%
AL Yah Satellite Communications Co.- PJSC-Yah Sat	4,858	3,452	0.01%	First Abu Dhabi Bank PJSC	21,458	81,561	0.28%
Aldar Properties PJSC	17,605	25,645	0.09%	GFH FINANCIAL GROUP BSC	17,430	4,300	0.01%
Alpha Dhabi Holding PJSC	6,651	34,045	0.12%	Ghitha Holding PJSC	197	2,273	0.01%
Americana Restaurants International plc	13,943	11,883	0.04%	Multiply Group PJSC	22,665	19,624	0.07%
Apex Investment Co. PSC	2,815	1,510	0.01%	National Marine Dredging Co.	1,000	8,114	0.03%
Aramex PJSC	3,944	2,459	0.01%	Q Holding PJSC	9,837	8,383	0.03%
Borouge plc	14,255	9,587	0.03%	RAK Properties PJSC	5,396	1,719	0.01%
				Salik Co. PJSC	8,580	7,265	0.03%
				Sharjah Islamic Bank	6,464	4,277	0.01%
						583,966	2.03%
				Total Equities		28,464,941	99.02%
				Total Transferable Securities		28,464,941	99.02%
				Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.01% (30 June 2023: (0.03%))							
Futures 0.01% (30 June 2023: (0.03%))							
MSCI Emerging Markets Index March 2024				5	\$255,832	2,593	0.01%
Total Financial Derivative Instruments Dealt in on a Regulated Market						2,593	0.01%
OTC Financial Derivative Instruments 0.00% (30 June 2023: (0.00%))							
	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Forward Currency Exchange Contracts 0.00% (30 June 2023: (0.00%))							
TWD	254,617	USD	(8,182)	JPMorgan Chase Bank	20/3/2024	192	0.00%
INR	5,632,705	USD	(67,343)	JPMorgan Chase Bank	20/3/2024	163	0.00%
USD	15,320	INR	(1,278,851)	Morgan Stanley	20/3/2024	(6)	(0.00%)
INR	2,500,226	USD	(29,993)	Toronto-Dominion Bank	20/3/2024	(29)	(0.00%)
Total OTC Financial Derivative Instruments						320	0.00%
Total Investments						28,467,854	99.03%
						Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities						277,835	0.97%
Net Assets						28,745,689	100.00%
Analysis of Total Assets						US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing						28,461,115	98.47%
(b) Transferable securities dealt in on another regulated market						3,642	0.01%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market						184	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market						2,593	0.01%
(e) Total OTC Financial Derivative Instruments						355	0.00%
(f) Other Assets						435,700	1.51%
Total Assets						28,903,589	100.00%

Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	28,464,941	22,387,458
Financial Derivative Instruments	17	2,948	72
Cash		345,609	553,991
Receivables:			
Interest and Dividends		35,597	101,593
Capital Shares Issued		34,810	—
Investments Sold		7,562	1,791
Margin Cash Due from Broker		12,122	36,611
Total Current Assets		28,903,589	23,081,516
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	35	7,372
Payables and Other Liabilities:			
Capital Shares Redeemed		34,807	—
Investments Purchased		28	683
Management Fees Payable	12	5,236	4,522
Deferred Capital Gains Tax	5	117,794	28,061
Total Current Liabilities		157,900	40,638
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		28,745,689	23,040,878

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023
USD Accumulating¹		
Net Assets	13,049,432	11,102,951
Number of Shares Outstanding	2,192,988	1,949,863
Net Asset Value Per Share²	5.95	5.69
USD Distributing¹		
Net Assets	15,696,257	11,937,927
Number of Shares Outstanding	2,705,643	2,120,180
Net Asset Value Per Share²	5.80	5.63

¹ The share class launched on 11 October 2022.

² The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting.

The accompanying notes form an integral part of the financial statements.

Statement of Operations

	Note	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Period Ended 31 December 2022 ¹
Investment Income/(Loss)			
Interest Income		10,238	2,675
Dividend Income		342,500	62,060
Net Gain on Financial Instruments		1,086,484	1,707,033
Total Investment Income		1,439,222	1,771,768
Expenses			
Management Fees	12	29,809	9,420
Transaction Fees and Commissions		8,329	21,588
Other Expenses		102	—
Total Expenses		38,240	31,008
Finance Costs			
Interest Expense		—	314
Distributions	6	190,098	17,573
Total Finance Costs		190,098	17,887
Net Investment Income After Finance Costs		1,210,884	1,722,873
Taxation	5	(135,245)	(16,370)
Net Increase in Net Assets		1,075,639	1,706,503

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Period Ended 31 December 2022 ¹
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	1,075,639	1,706,503
Capital Transactions		
Subscriptions	5,618,524	18,060,981
Redemptions	(989,352)	(2,454,860)
Total Capital Transactions	4,629,172	15,606,121
Total Increase for the Period	5,704,811	17,312,624
Net Assets		
Beginning of Period	23,040,878	—
End of Period	28,745,689	17,312,624

¹ The Fund launched during the period. See Note 1.

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard ESG Global All Cap UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard ESG Global All Cap UCITS ETF seeks to track the performance of the FTSE Global All Cap Choice Index, a market capitalisation-weighted index composed of large-, mid- and small-cap stocks of companies located in markets around the world.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global stocks rebounded from mid-period declines to finish the six months with solid gains.
- In this environment, the ETF's benchmark returned 7.96% for the six months ended 31 December 2023.
- The United States, which represents more than 60% of the index, added most to performance. Japan, India and Taiwan also contributed. China and the Netherlands were the biggest detractors among other markets with larger weightings.
- Nine of the index's 11 industry sectors posted positive returns. Technology and financial stocks added most to returns. Consumer staples and energy slightly detracted.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE Global All Cap Choice Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)	
	Six Months	Ten Years or Since Inception ¹
USD Accumulating	7.93%	3.42%
Benchmark	7.96	3.47
Tracking Difference*	-0.03	
USD Distributing	7.93%	3.42%
Benchmark	7.96	3.47
Tracking Difference*	-0.03	

Sources: Vanguard Global Advisers, LLC, and FTSE.
Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: 23 March 2021.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
Apple, Inc.	15,372	2,796,467	KKR & Co., Inc.	5,415	348,726
Microsoft Corp.	7,774	2,600,719	Apple, Inc.	1,395	275,610
Amazon.com, Inc.	9,548	1,266,946	Roche Holding AG	859	268,919
NVIDIA Corp.	2,478	1,119,781	Black Knight, Inc.	1,363	103,261
Alphabet, Inc. Class C	7,488	980,119	ZTO Express Cayman, Inc.	3,417	88,706
Tesla, Inc.	2,913	753,769	Regal Rexnord Corp.	531	80,362
Meta Platforms, Inc. Class A	2,345	739,677	Alphabet, Inc. Class C	422	56,480
Eli Lilly & Co.	925	510,162	Visa, Inc. Class A	195	50,316
Alphabet, Inc. Class A	3,438	478,333	Zurich Insurance Group AG	96	49,227
Roche Holding AG (XSWX)	1,607	462,601	Hostess Brands, Inc. Class A	1,297	43,190
UnitedHealth Group, Inc.	893	457,736	China Construction Bank Corp. Class A	49,900	42,052
Taiwan Semiconductor Manufacturing Co., Ltd.	25,000	432,484	NuVasive, Inc.	1,033	41,062
JPMorgan Chase & Co.	2,622	391,156	Activision Blizzard, Inc.	447	41,044
Visa, Inc. Class A	1,585	376,222	ASMedia Technology, Inc.	1,000	38,059
HDFC Bank Ltd.	18,693	368,930	Legrand SA	287	30,356
Procter & Gamble Co.	2,441	358,192	SoftBank Corp.	2,400	29,595
Broadcom, Inc.	384	344,648	UBS Group AG	1,066	27,810
Samsung Electronics Co., Ltd.	6,352	321,250	Alibaba Group Holding Ltd.	2,700	27,358
Novo Nordisk A/S Class B	2,987	305,354	Henan Shuanghui Investment & Development Co., Ltd. Class A	7,600	27,042
Merck & Co., Inc.	2,730	288,586	Industrial & Commercial Bank of China Ltd. Class A	42,400	26,983

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.48% (30 June 2023: 99.20%)				Equities 99.48% (30 June 2023: 99.20%)			
Australia 1.83% (30 June 2023: 1.73%)				Corporate Travel Management Ltd.			
Abacus Group REIT	468	367	0.00%	Costa Group Holdings Ltd.	1,086	2,312	0.00%
Abacus Storage King REIT	552	426	0.00%	Credit Corp. Group Ltd.	282	3,119	0.00%
Accent Group Ltd.	784	1,038	0.00%	Cromwell Property Group REIT	2,753	789	0.00%
Adbri Ltd.	417	854	0.00%	CSL Ltd.	4,319	844,777	0.15%
Altium Ltd.	818	26,150	0.01%	CSR Ltd.	2,079	9,363	0.00%
Alumina Ltd.	42,451	26,215	0.01%	Data#3 Ltd.	233	1,342	0.00%
Amcorg plc	14,944	144,900	0.03%	de Grey Mining Ltd.	10,856	9,297	0.00%
AMP Ltd.	15,413	9,781	0.00%	Deterra Royalties Ltd.	4,138	14,880	0.00%
Ansell Ltd.	1,049	18,023	0.00%	Dexus Industria REIT	721	1,368	0.00%
ANZ Group Holdings Ltd.	26,230	463,917	0.09%	Dexus REIT	8,772	45,969	0.01%
Appen Ltd.	339	146	0.00%	Domain Holdings Australia Ltd.	591	1,391	0.00%
ARB Corp., Ltd.	448	10,993	0.00%	Domino's Pizza Enterprises Ltd.	390	15,685	0.00%
Arcadium Lithium plc	6,252	47,822	0.01%	Downer EDI Ltd.	11,841	35,551	0.01%
Arena REIT	489	1,238	0.00%	Eagers Automotive Ltd.	942	9,307	0.00%
ASX Ltd.	1,824	78,485	0.02%	Elders Ltd.	1,182	6,073	0.00%
Atlas Arteria Ltd.	14,442	56,959	0.01%	EML Payments Ltd.	251	135	0.00%
AUB Group Ltd.	627	11,872	0.00%	Evolution Mining Ltd.	18,624	50,324	0.01%
Aurizon Holdings Ltd.	15,758	40,859	0.01%	EVT Ltd.	113	943	0.00%
Australian Ethical Investment Ltd.	291	1,074	0.00%	Flight Centre Travel Group Ltd.	1,922	26,702	0.01%
Australian Strategic Materials Ltd.	470	407	0.00%	Fortescue Ltd.	14,652	290,136	0.05%
AVZ Minerals Ltd.	11,249	1,497	0.00%	G8 Education Ltd.	14,930	12,021	0.00%
Baby Bunting Group Ltd.	392	535	0.00%	GDI Property Group Partnership REIT	30,465	13,512	0.00%
Bank of Queensland Ltd.	7,427	30,812	0.01%	Gold Road Resources Ltd.	14,405	19,314	0.00%
Bapcor Ltd.	1,999	7,557	0.00%	Goodman Group REIT	16,474	284,398	0.05%
Bega Cheese Ltd.	1,647	3,978	0.00%	GPT Group REIT	14,990	47,460	0.01%
Bellevue Gold Ltd.	18,973	21,685	0.00%	GQG Partners, Inc. Class CDI	3,995	4,648	0.00%
Bendigo & Adelaide Bank Ltd.	8,170	53,908	0.01%	GrainCorp Ltd. Class A	1,612	8,019	0.00%
BlueScope Steel Ltd.	4,394	70,159	0.01%	Growthpoint Properties Australia Ltd. REIT	496	789	0.00%
Boral Ltd.	998	3,670	0.00%	GUD Holdings Ltd.	339	2,776	0.00%
Brambles Ltd.	11,854	110,005	0.02%	GWA Group Ltd.	483	738	0.00%
Bravura Solutions Ltd.	822	480	0.00%	Hansen Technologies Ltd.	189	656	0.00%
Breville Group Ltd.	1,038	19,286	0.00%	Harvey Norman Holdings Ltd.	2,318	6,643	0.00%
Brickworks Ltd.	101	1,927	0.00%	Healius Ltd.	4,222	4,710	0.00%
BWP Trust REIT	1,640	3,950	0.00%	Helia Group Ltd.	796	2,363	0.00%
Calix Ltd.	948	2,219	0.00%	HMC Capital Ltd. REIT	6,822	28,675	0.01%
Capricorn Metals Ltd.	2,659	8,546	0.00%	HomeCo Daily Needs REIT	21,792	18,141	0.00%
CAR Group Ltd.	4,099	87,097	0.02%	HUB24 Ltd.	430	10,560	0.00%
Cedar Woods Properties Ltd.	2,415	8,223	0.00%	IDP Education Ltd.	3,617	49,435	0.01%
Centuria Capital Group	22,212	26,599	0.01%	IGO Ltd.	5,546	34,248	0.01%
Centuria Industrial REIT	2,407	5,338	0.00%	Iluka Resources Ltd.	4,371	19,685	0.00%
Centuria Office REIT	941	860	0.00%	Imugene Ltd.	44,583	3,346	0.00%
Chalice Mining Ltd.	5,272	6,098	0.00%	Incitec Pivot Ltd.	19,972	38,703	0.01%
Challenger Ltd.	9,195	40,720	0.01%	Ingenia Communities Group REIT	1,635	4,965	0.00%
Champion Iron Ltd.	5,598	32,048	0.01%	Inghams Group Ltd.	4,675	12,632	0.00%
Charter Hall Group REIT	4,592	37,726	0.01%	Insignia Financial Ltd.	11,639	18,584	0.00%
Charter Hall Long Wale REIT	19,602	50,292	0.01%	Insurance Australia Group Ltd.	22,937	88,585	0.02%
Charter Hall Retail REIT	2,689	6,624	0.00%	Integral Diagnostics Ltd.	482	627	0.00%
Charter Hall Social Infrastructure REIT	2,051	4,184	0.00%	ioneer Ltd.	6,846	701	0.00%
Cleanaway Waste Management Ltd.	41,293	75,794	0.01%	IPH Ltd.	328	1,435	0.00%
Clinuvel Pharmaceuticals Ltd.	50	546	0.00%	IRESS Ltd.	1,069	5,945	0.00%
Coast Entertainment Holdings Ltd.	12,614	3,959	0.00%	James Hardie Industries plc	4,223	162,780	0.03%
Cochlear Ltd.	541	110,254	0.02%	JB Hi-Fi Ltd.	1,797	65,024	0.01%
Collins Foods Ltd.	170	1,373	0.00%	Jervois Global Ltd.	17,548	527	0.00%
Commonwealth Bank of Australia	15,124	1,153,760	0.21%	Johns Lyng Group Ltd.	888	3,708	0.00%
Computershare Ltd.	5,645	93,947	0.02%	Kelsian Group Ltd.	143	683	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Kogan.com Ltd.	77	275	0.00%	Sigma Healthcare Ltd. - Rights Issue 19/1/2024	1,316	—	0.00%
Lake Resources NL	6,595	585	0.00%	Silver Lake Resources Ltd.	2,052	1,666	0.00%
Lendlease Corp., Ltd.	5,652	28,809	0.01%	Sims Ltd.	958	10,171	0.00%
Life360, Inc. Class CDI	481	2,481	0.00%	Sonic Healthcare Ltd.	3,974	86,990	0.02%
Lifestyle Communities Ltd.	395	4,919	0.00%	St Barbara Ltd.	647	93	0.00%
Link Administration Holdings Ltd.	2,289	3,405	0.00%	Steadfast Group Ltd.	11,716	46,527	0.01%
Liontown Resources Ltd.	17,916	20,171	0.00%	Stockland REIT	21,751	66,046	0.01%
Lovisa Holdings Ltd.	65	1,085	0.00%	Suncorp Group Ltd.	11,832	111,819	0.02%
Lynas Rare Earths Ltd.	8,075	39,451	0.01%	Super Retail Group Ltd.	683	7,350	0.00%
Macquarie Group Ltd.	3,317	415,620	0.08%	Syrah Resources Ltd.	4,147	1,825	0.00%
Macquarie Technology Group Ltd.	891	41,677	0.01%	Technology One Ltd.	2,531	26,544	0.01%
Magellan Financial Group Ltd.	983	6,225	0.00%	Telix Pharmaceuticals Ltd.	2,311	15,895	0.00%
Mayne Pharma Group Ltd.	127	533	0.00%	Telstra Group Ltd.	31,876	86,132	0.02%
Medibank Pvt Ltd.	22,846	55,497	0.01%	Temple & Webster Group Ltd.	214	1,273	0.00%
Megaport Ltd.	768	4,821	0.00%	TPG Telecom Ltd.	1,137	4,019	0.00%
Mesoblast Ltd.	1,819	385	0.00%	Transurban Group	25,496	238,516	0.04%
Mineral Resources Ltd.	2,370	113,202	0.02%	Tyro Payments Ltd.	358	270	0.00%
Mirvac Group REIT	49,877	71,130	0.01%	Vicinity Ltd. REIT	40,111	55,834	0.01%
Monadelphous Group Ltd.	167	1,691	0.00%	Waypoint Ltd. REIT	3,457	5,756	0.00%
Nanosonics Ltd.	591	1,774	0.00%	Webjet Ltd.	9,000	45,076	0.01%
National Australia Bank Ltd.	27,636	578,923	0.11%	Wesfarmers Ltd.	10,183	396,335	0.07%
National Storage REIT	31,448	49,355	0.01%	West African Resources Ltd.	7,846	5,059	0.00%
Netwealth Group Ltd.	78	820	0.00%	Westgold Resources Ltd.	546	812	0.00%
Neuren Pharmaceuticals Ltd.	1,421	24,211	0.01%	Westpac Banking Corp.	32,552	508,651	0.09%
NEXTDC Ltd.	6,415	60,100	0.01%	WiseTech Global Ltd.	1,500	77,143	0.01%
nib holdings Ltd.	4,445	22,414	0.01%	Woolworths Group Ltd.	10,726	272,263	0.05%
Nickel Industries Ltd.	3,024	1,434	0.00%	Xero Ltd.	1,105	84,674	0.02%
Nine Entertainment Co. Holdings Ltd.	17,893	24,663	0.01%	Zip Co., Ltd.	836	362	0.00%
Northern Star Resources Ltd.	9,610	89,508	0.02%			10,036,921	1.83%
NRW Holdings Ltd.	586	1,192	0.00%	Austria 0.06% (30 June 2023: 0.06%)			
Nufarm Ltd.	5,049	17,984	0.00%	ANDRITZ AG	703	43,798	0.01%
Omni Bridgeway Ltd.	319	295	0.00%	AT&S Austria Technologie & Systemtechnik AG	188	5,462	0.00%
oOh!media Ltd.	657	742	0.00%	BAWAG Group AG	950	50,351	0.01%
Orica Ltd.	3,745	40,733	0.01%	CA Immobilien Anlagen AG	734	26,311	0.01%
Orora Ltd.	16,319	28,952	0.01%	DO & CO AG	9	1,336	0.00%
Pact Group Holdings Ltd.	322	188	0.00%	Erste Group Bank AG	2,630	106,709	0.02%
Perenti Ltd.	1,084	769	0.00%	Eurotelesites AG	228	914	0.00%
Perpetual Ltd.	1,024	17,804	0.00%	IMMOFINANZ AG	313	7,278	0.00%
Perseus Mining Ltd.	8,472	10,695	0.00%	Lenzing AG	102	4,006	0.00%
PEXA Group Ltd.	2,235	16,928	0.00%	Oesterreichische Post AG	149	5,382	0.00%
Pilbara Minerals Ltd.	27,517	74,166	0.01%	Raiffeisen Bank International AG	1,157	23,862	0.00%
Pinnacle Investment Management Group Ltd.	102	702	0.00%	Strabag SE	80	3,659	0.00%
Platinum Asset Management Ltd.	705	640	0.00%	Telekom Austria AG Class A	913	7,715	0.00%
PolyNovo Ltd.	1,288	1,455	0.00%	UNIQA Insurance Group AG	297	2,447	0.00%
Premier Investments Ltd.	1,646	30,988	0.01%	Vienna Insurance Group AG Wiener Versicherung Gruppe	163	4,772	0.00%
Pro Medicus Ltd.	735	48,061	0.01%	Wienerberger AG	1,231	41,094	0.01%
Qantas Airways Ltd.	6,653	24,378	0.01%			335,096	0.06%
QBE Insurance Group Ltd.	12,668	128,018	0.02%	Belgium 0.21% (30 June 2023: 0.23%)			
Qube Holdings Ltd.	16,147	35,698	0.01%	Ackermans & van Haaren NV	225	39,469	0.01%
Ramelius Resources Ltd.	1,995	2,294	0.00%	Aedifica SA REIT	803	56,460	0.01%
Ramsay Health Care Ltd.	1,362	48,894	0.01%	Ageas SA	1,432	62,183	0.01%
REA Group Ltd.	506	62,545	0.01%	AGFA-Gevaert NV	15,916	25,845	0.01%
Reece Ltd.	1,113	17,004	0.00%	Argenx SE	523	198,451	0.04%
Region RE Ltd. REIT	5,640	8,698	0.00%	Barco NV	521	9,525	0.00%
Regis Resources Ltd.	1,380	2,053	0.00%	Bekaert SA	231	11,871	0.00%
Reliance Worldwide Corp., Ltd.	6,618	20,005	0.00%	bpost SA	102	526	0.00%
Resolute Mining Ltd.	3,192	969	0.00%	Cofinimmo SA REIT	278	21,926	0.00%
Rural Funds Group REIT	769	1,112	0.00%	Colruyt Group NV	537	24,202	0.00%
Sandfire Resources Ltd.	2,957	14,810	0.00%	Deme Group NV	61	7,507	0.00%
Sayona Mining Ltd.	55,226	2,676	0.00%	D'ieteren Group	186	36,347	0.01%
Scentre Group REIT	42,262	86,224	0.02%	Elia Group SA	288	36,045	0.01%
Seek Ltd.	3,800	69,309	0.01%	Euronav NV	1,075	18,964	0.00%
Select Harvests Ltd.	222	439	0.00%	Fagron	233	4,275	0.00%
Sigma Healthcare Ltd.	3,753	2,574	0.00%	Gimv NV	536	26,230	0.01%
				Groupe Bruxelles Lambert NV	724	56,959	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
KBC Ancora	387	17,750	0.00%	CTEEP-Compania de Transmissao de Energia Eletrica Paulista - Preference Shares	300	1,637	0.00%
KBC Group NV	2,187	141,860	0.03%	CVC Brasil Operadora e Agencia de Viagens SA	415	299	0.00%
Kinopolis Group NV	14	691	0.00%	Cyrela Brazil Realty SA Empreendimentos e Participacoes	300	1,487	0.00%
Lotus Bakeries NV	5	45,456	0.01%	Dexco SA	363	603	0.00%
Melexis NV	211	21,269	0.00%	Direcional Engenharia SA	3,125	14,404	0.00%
Montea NV REIT	62	5,904	0.00%	Energisa SA	3,900	43,218	0.01%
Ontex Group NV	100	840	0.00%	Equatorial Energia SA	10,070	74,049	0.01%
Proximus SADP	548	5,152	0.00%	Ez Tec Empreendimentos e Participacoes SA	1,000	3,850	0.00%
Retail Estates NV REIT	16	1,142	0.00%	Fleury SA	2,181	8,100	0.00%
Shurgard Self Storage Ltd. REIT	105	5,203	0.00%	Gerdau SA - Preference Shares	9,825	48,057	0.01%
Sofina SA	139	34,609	0.01%	Gol Linhas Aereas Inteligentes SA - Preference Shares	13,311	24,580	0.01%
Solvay SA	678	20,768	0.00%	GPS Participacoes e Empreendimentos SA	5,100	19,791	0.00%
Syensqo SA	678	70,596	0.01%	Grendene SA	900	1,310	0.00%
UCB SA	1,020	88,900	0.02%	Grupo Casas Bahia SA	144	337	0.00%
VGP NV	38	4,408	0.00%	GRUPO DE MODA SOMA SA	825	1,265	0.00%
Warehouses de Pauw CVA REIT	1,382	43,509	0.01%	Grupo Mateus SA	1,100	1,626	0.00%
Xior Student Housing NV REIT	243	7,972	0.00%	Grupo SBF SA	200	483	0.00%
		1,152,814	0.21%	Hapvida Participacoes e Investimentos SA	39,234	35,942	0.01%
Brazil 0.48% (30 June 2023: 0.49%)				Hidrovias do Brasil SA	1,400	1,136	0.00%
AES Brasil Energia SA	6,126	15,537	0.00%	Hypera SA	5,200	38,270	0.01%
Allos SA	7,597	41,523	0.01%	Iguatemi SA	24,409	15,075	0.00%
Alpargatas SA - Preference Shares	600	1,250	0.00%	Iguatemi SA - Preference Shares	1	2	0.00%
Alupar Investimento SA	416	2,698	0.00%	Intelbras SA Industria de Telecomunicacao Eletronica Brasileira	2,500	11,322	0.00%
Anima Holding SA	400	367	0.00%	IRB-Brasil Resseguros SA	76	693	0.00%
Arezzo Industria e Comercio SA	100	1,328	0.00%	Itau Unibanco Holding SA	11,200	66,495	0.01%
Atacadao SA	6,300	16,147	0.00%	Itau Unibanco Holding SA - Preference Shares	39,300	274,831	0.05%
Auren Energia SA	772	2,115	0.00%	Itausa SA - Preference Shares	44,322	94,619	0.02%
Azul SA - Preference Shares	4,800	15,820	0.00%	Klabin SA	5,500	25,158	0.01%
B3 SA - Brasil Bolsa Balcao	47,752	143,032	0.03%	Localiza Rent a Car SA	9,609	125,810	0.02%
Banco Bradesco SA	20,482	64,428	0.01%	Localiza Rent a Car SA - Rights Issue 30/1/2024	34	140	0.00%
Banco Bradesco SA - Preference Shares	45,612	160,472	0.03%	Locaweb Servicos de Internet SA	800	990	0.00%
Banco BTG Pactual SA	12,400	96,007	0.02%	Lojas Quero-Quero SA	400	517	0.00%
Banco do Brasil SA	7,200	82,100	0.02%	Lojas Renner SA	8,282	29,700	0.01%
Banco do Estado do Rio Grande do Sul SA - Preference Shares	5,800	15,940	0.00%	M Dias Branco SA	300	2,386	0.00%
Banco Pan SA - Preference Shares	600	1,067	0.00%	Magazine Luiza SA	24,600	10,939	0.00%
Banco Santander Brasil SA	4,800	31,917	0.01%	Marfrig Global Foods SA	1,287	2,570	0.00%
BB Seguridade Participacoes SA	6,000	41,564	0.01%	Metalurgica Gerdau SA - Preference Shares	8,900	19,897	0.00%
Bradespar SA - Preference Shares	3,803	20,089	0.00%	MRV Engenharia e Participacoes SA	4,400	10,172	0.00%
BrasilAgro - Co. Brasileira de Propriedades Agricolas	2,000	10,997	0.00%	Multiplan Empreendimentos Imobiliarios SA	500	2,925	0.00%
BRF SA	7,784	22,130	0.01%	Natura & Co. Holding SA	7,300	25,382	0.01%
CCR SA	13,000	37,949	0.01%	Odontoprev SA	550	1,316	0.00%
Cielo SA	11,500	11,103	0.00%	Pet Center Comercio e Participacoes SA	600	488	0.00%
Cogna Educacao SA	3,600	2,586	0.00%	Porto Seguro SA	400	2,367	0.00%
Compania Brasileira de Distribuicao	200	167	0.00%	Qualicorp Consultoria e Corretora de Seguros SA	200	140	0.00%
Compania de Saneamento Basico do Estado de Sao Paulo SABESP	3,000	46,548	0.01%	Raia Drogasil SA	11,608	70,256	0.01%
Compania de Saneamento de Minas Gerais Copasa MG	500	2,108	0.00%	Raizen SA - Preference Shares Class Preferre	11,200	9,292	0.00%
Compania de Saneamento do Parana	300	1,803	0.00%	Randon SA Implementos e Participacoes - Preference Shares	7,300	19,236	0.00%
Compania Energetica de Minas Gerais	1,739	5,416	0.00%	Rede D'Or Sao Luiz SA	7,603	45,014	0.01%
Compania Energetica de Minas Gerais - Preference Shares	17,748	41,944	0.01%				
Compania Siderurgica Nacional SA	2,600	10,523	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Rumo SA	10,600	50,080	0.01%	Definity Financial Corp.	815	23,203	0.01%
Santos Brasil Participacoes SA	10,100	19,482	0.00%	Descartes Systems Group, Inc.	858	72,441	0.01%
Sao Martinho SA	1,200	7,241	0.00%	Dollarama, Inc.	2,331	168,806	0.03%
Sendas Distribuidora SA	21,735	60,539	0.01%	Dream Industrial REIT	3,477	36,811	0.01%
Serena Energia SA	452	950	0.00%	Dye & Durham Ltd.	72	784	0.00%
SLC Agricola SA	3,520	13,638	0.00%	Eldorado Gold Corp.	1,131	14,753	0.00%
Suzano SA	6,400	73,294	0.01%	Element Fleet Management Corp.	4,293	70,193	0.01%
Telefonica Brasil SA	4,300	47,306	0.01%	Enghouse Systems Ltd.	302	8,039	0.00%
TIM SA	6,100	22,516	0.01%	Equinox Gold Corp.	1,030	5,031	0.00%
TOTVS SA	3,062	21,237	0.01%	Fairfax Financial Holdings Ltd.	188	174,300	0.03%
Transmissora Alianca de Energia Eletrica SA	1,800	14,222	0.00%	Fanning International, Inc.	1,335	38,797	0.01%
Tres Tentos Agroindustrial SA	4,800	11,897	0.00%	First Capital REIT	1,589	18,486	0.00%
Unipar Carbocloro SA - Preference Shares Class B	110	1,734	0.00%	First Majestic Silver Corp.	1,342	8,274	0.00%
Usinas Siderurgicas de Minas Gerais SA Usiminas	3,900	7,386	0.00%	First National Financial Corp.	24	699	0.00%
Usinas Siderurgicas de Minas Gerais SA Usiminas - Preference Shares Class A	14,300	27,348	0.01%	First Quantum Minerals Ltd.	4,868	40,056	0.01%
Vivara Participacoes SA	2,000	14,102	0.00%	FirstService Corp.	418	68,045	0.01%
WEG SA	12,100	91,941	0.02%	Franco-Nevada Corp.	1,589	176,868	0.03%
YDUQS Participacoes SA	3,900	18,000	0.00%	George Weston Ltd.	604	75,351	0.01%
Zamp SA	800	939	0.00%	GFL Environmental, Inc.	1,941	67,286	0.01%
		2,638,703	0.48%	Gildan Activewear, Inc. Class A	1,897	63,042	0.01%
Canada 2.42% (30 June 2023: 2.48%)				Granite REIT	614	35,519	0.01%
Agnico Eagle Mines Ltd.	3,969	218,677	0.04%	Great-West Lifeco, Inc.	1,819	60,505	0.01%
Air Canada	1,594	22,594	0.00%	H&R REIT	3,328	24,987	0.01%
Alamos Gold, Inc. Class A	4,011	54,206	0.01%	Hudbay Minerals, Inc.	1,467	8,110	0.00%
Allied Properties REIT	1,318	20,171	0.00%	Hydro One Ltd.	2,529	76,142	0.01%
Aritzia, Inc.	477	9,948	0.00%	iA Financial Corp., Inc.	1,039	71,176	0.01%
B2Gold Corp.	12,875	40,912	0.01%	IAMGOLD Corp.	2,930	7,422	0.00%
Ballard Power Systems, Inc.	2,813	10,475	0.00%	IGM Financial, Inc.	1,599	42,455	0.01%
Bank of Montreal	6,307	627,113	0.11%	Innergex Renewable Energy, Inc.	2,392	16,671	0.00%
Bank of Nova Scotia	10,490	513,124	0.09%	Intact Financial Corp.	1,617	249,994	0.05%
Bausch Health Cos, Inc.	2,085	16,808	0.00%	Ivanhoe Mines Ltd. Class A	4,760	46,387	0.01%
BCE, Inc.	2,294	90,761	0.02%	Kinaxis, Inc.	196	22,105	0.00%
BlackBerry Ltd.	5,947	21,197	0.00%	Kinross Gold Corp.	12,038	73,218	0.01%
Boardwalk REIT	232	12,552	0.00%	Laurentian Bank of Canada	83	1,754	0.00%
Boralex, Inc. Class A	1,437	36,704	0.01%	Lightspeed Commerce, Inc.	869	18,334	0.00%
Boyd Group Services, Inc.	226	47,732	0.01%	Linamar Corp.	513	24,907	0.01%
Brookfield Infrastructure Corp. Class A	1,491	52,851	0.01%	Lithium Americas Argentina Corp.	486	3,078	0.00%
BRP, Inc.	217	15,604	0.00%	Lithium Americas Corp.	486	3,133	0.00%
Canada Goose Holdings, Inc.	169	2,017	0.00%	Loblaw Cos Ltd.	1,231	119,758	0.02%
Canadian Apartment Properties REIT	1,567	57,993	0.01%	Lundin Gold, Inc.	1,541	19,330	0.00%
Canadian Imperial Bank of Commerce	8,036	388,819	0.07%	Lundin Mining Corp.	6,015	49,448	0.01%
Canadian National Railway Co.	5,276	666,402	0.12%	Magna International, Inc.	2,294	136,203	0.03%
Canadian Pacific Kansas City Ltd.	8,167	649,347	0.12%	Manulife Financial Corp.	15,988	355,019	0.07%
Canadian Western Bank	1,401	32,799	0.01%	Maple Leaf Foods, Inc.	279	5,341	0.00%
Canfor Corp.	125	1,692	0.00%	Methanex Corp.	1,043	49,579	0.01%
Capstone Copper Corp.	5,357	26,204	0.01%	Metro, Inc.	2,256	117,351	0.02%
Cargojet, Inc.	89	8,043	0.00%	Mullen Group Ltd.	104	1,107	0.00%
Cascades, Inc.	138	1,332	0.00%	National Bank of Canada	3,198	244,955	0.05%
Celestica, Inc.	1,235	36,349	0.01%	North West Co., Inc.	576	17,154	0.00%
Centerra Gold, Inc.	956	5,735	0.00%	NorthWest Healthcare Properties REIT	4,839	18,936	0.00%
CGI, Inc.	2,063	222,086	0.04%	Novagold Resources, Inc.	1,860	6,982	0.00%
Chartwell Retirement Residences	1,546	13,741	0.00%	Nutrien Ltd.	4,314	244,229	0.05%
Choice Properties REIT	817	8,643	0.00%	Nuvei Corp.	450	11,880	0.00%
CI Financial Corp.	2,152	24,252	0.01%	OceanaGold Corp.	4,518	8,703	0.00%
Cogeco Communications, Inc.	56	2,521	0.00%	Onex Corp.	695	48,770	0.01%
Colliers International Group, Inc.	203	25,802	0.01%	Open Text Corp.	3,026	127,801	0.02%
Constellation Software, Inc.	174	433,518	0.08%	Osisko Gold Royalties Ltd.	2,009	28,811	0.01%
Constellation Software, Inc. - Warrants 31/3/2040	172	—	0.00%	Power Corp. of Canada	5,332	153,215	0.03%
				Premium Brands Holdings Corp.	491	35,013	0.01%
				Primaris REIT	261	2,732	0.00%
				Primo Water Corp.	1,188	17,983	0.00%
				Quebecor, Inc. Class B	1,292	30,884	0.01%
				RB Global, Inc.	1,752	117,814	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Restaurant Brands International, Inc.	2,905	228,086	0.04%	Alibaba Health Information Technology Ltd.	40,000	21,720	0.01%
RioCan REIT	3,631	51,274	0.01%	Alibaba Pictures Group Ltd.	120,000	7,377	0.00%
Royal Bank of Canada	12,390	1,259,108	0.23%	A-Living Smart City Services Co., Ltd.	5,750	2,636	0.00%
Russel Metals, Inc.	210	7,171	0.00%	Alliance International Education Leasing Holdings Ltd.	8,000	1,147	0.00%
Saputo, Inc.	2,310	47,002	0.01%	Alphamab Oncology	4,000	3,401	0.00%
Shopify, Inc. Class A	10,309	806,519	0.15%	Angang Steel Co., Ltd. Class H	156,000	30,766	0.01%
SmartCentres REIT	2,280	43,037	0.01%	Angelalign Technology, Inc.	200	1,448	0.00%
SSR Mining, Inc.	1,434	15,465	0.00%	Anhui Construction Engineering Group Co., Ltd. Class A	4,600	3,004	0.00%
Stelco Holdings, Inc.	424	16,139	0.00%	Anhui Expressway Co., Ltd. Class H	2,000	1,972	0.00%
Stella-Jones, Inc.	672	39,303	0.01%	Anhui Huilong Agricultural Means of Production Co., Ltd. Class A	6,700	5,533	0.00%
Sun Life Financial, Inc.	4,887	254,690	0.05%	ANTA Sports Products Ltd.	12,000	116,411	0.02%
Superior Plus Corp.	928	6,777	0.00%	Archosaur Games, Inc.	1,000	251	0.00%
TELUS Corp.	3,461	61,892	0.01%	Ascentage Pharma Group International	300	1,049	0.00%
TFI International, Inc.	697	95,273	0.02%	AsialInfo Technologies Ltd.	800	882	0.00%
Thomson Reuters Corp.	1,348	198,050	0.04%	Asymchem Laboratories Tianjin Co., Ltd. Class A	140	2,283	0.00%
TMX Group Ltd.	2,438	59,258	0.01%	Autohome, Inc. ADR	328	9,204	0.00%
Torex Gold Resources, Inc.	1,053	11,675	0.00%	BAIC Motor Corp., Ltd. Class H	3,500	1,022	0.00%
Torontom Industries Ltd.	812	71,495	0.01%	Bank of Beijing Co., Ltd. Class A	14,600	9,288	0.00%
Toronto-Dominion Bank	16,143	1,048,205	0.19%	Bank of China Ltd. Class A	85,800	48,078	0.01%
Transcontinental, Inc. Class A	139	1,444	0.00%	Bank of China Ltd. Class H	772,000	294,621	0.06%
Tricon Residential, Inc.	2,680	24,511	0.01%	Bank of Chongqing Co., Ltd. Class H	1,000	507	0.00%
Waste Connections, Inc.	2,369	355,476	0.07%	Bank of Communications Co., Ltd. Class A	59,900	48,286	0.01%
West Fraser Timber Co., Ltd.	748	64,306	0.01%	Bank of Communications Co., Ltd. Class H	47,000	29,313	0.01%
Westshore Terminals Investment Corp.	61	1,269	0.00%	Bank of Hangzhou Co., Ltd. Class A	12,300	17,291	0.00%
Wheaton Precious Metals Corp.	4,796	237,763	0.04%	Bank of Jiangsu Co., Ltd. Class A	53,300	50,077	0.01%
Winpak Ltd.	264	8,189	0.00%	Bank of Nanjing Co., Ltd. Class A	15,500	16,065	0.00%
		13,318,261	2.42%	Bank of Ningbo Co., Ltd. Class A	3,190	9,009	0.00%
Chile 0.06% (30 June 2023: 0.06%)				Bank of Shanghai Co., Ltd. Class A	19,800	16,601	0.00%
Aguas Andinas SA Class A	7,934	2,586	0.00%	BBMG Corp. Class H	75,000	7,012	0.00%
Banco de Chile	462,135	54,766	0.01%	BeiGene Ltd.	5,400	76,140	0.02%
Banco de Credito e Inversiones SA	704	19,227	0.00%	Beijing Capital Eco-Environment Protection Group Co., Ltd. Class A	29,400	11,107	0.00%
Banco Santander Chile	746,644	36,764	0.01%	Beijing Capital International Airport Co., Ltd. Class H	34,000	9,971	0.00%
CAP SA	152	1,253	0.00%	Beijing Enterprises Water Group Ltd.	32,000	7,131	0.00%
Cencosud SA	15,984	30,292	0.01%	Beijing Kingsoft Office Software, Inc. Class A	280	12,434	0.00%
Cencosud Shopping SA	736	1,188	0.00%	Beijing New Building Materials plc Class A	300	984	0.00%
Compania Sud Americana de Vapores SA	96,875	6,002	0.00%	Beijing SL Pharmaceutical Co., Ltd. Class A	6,500	9,302	0.00%
Empresa Nacional de Telecomunicaciones SA	285	1,054	0.00%	Beijing Tongrentang Co., Ltd. Class A	2,900	21,870	0.01%
Empresas CMPC SA	5,778	11,248	0.00%	Bilibili, Inc. Class Z	1,917	22,979	0.01%
Falabella SA	7,236	18,229	0.00%	Blue Moon Group Holdings Ltd.	25,500	7,054	0.00%
Latam Airlines Group SA	1,410,883	15,429	0.00%	BOE Technology Group Co., Ltd. Class A	11,900	6,518	0.00%
Parque Arauco SA	12,120	19,708	0.01%	BOE Technology Group Co., Ltd. Class B	36,600	11,905	0.00%
Quinenco SA	2,266	7,434	0.00%	BOE Varitronix Ltd.	9,000	8,137	0.00%
Sociedad Quimica y Minera de Chile SA - Preference Shares Class B	1,234	74,397	0.02%				
SONDA SA	12,261	5,405	0.00%				
		304,982	0.06%				
China 2.49% (30 June 2023: 2.78%)							
360 Security Technology, Inc. Class A	5,400	6,833	0.00%				
3SBio, Inc.	14,000	13,483	0.00%				
Advanced Micro-Fabrication Equipment, Inc. China Class A	465	10,031	0.00%				
AECC Aviation Power Co., Ltd. Class A	1,900	9,974	0.00%				
Agile Group Holdings Ltd.	6,000	653	0.00%				
Agricultural Bank of China Ltd. Class A	80,400	41,100	0.01%				
Agricultural Bank of China Ltd. Class H	245,000	94,441	0.02%				
Aier Eye Hospital Group Co., Ltd. Class A	6,396	14,210	0.00%				
Air China Ltd. Class H	16,000	10,122	0.00%				
AK Medical Holdings Ltd.	2,000	1,603	0.00%				
Akeso, Inc.	4,000	23,769	0.01%				
Alibaba Group Holding Ltd.	152,404	1,475,529	0.27%				

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Bosideng International Holdings Ltd.	22,000	9,889	0.00%	China Huarong Asset Management Co., Ltd. Class H	323,000	16,546	0.00%
By-health Co., Ltd. Class A	300	717	0.00%	China International Capital Corp., Ltd. Class H	12,400	18,199	0.00%
C&D International Investment Group Ltd.	4,000	8,524	0.00%	China International Marine Containers Group Co., Ltd. Class A	750	806	0.00%
C&S Paper Co., Ltd. Class A	24,200	33,986	0.01%	China International Marine Containers Group Co., Ltd. Class H	29,500	18,890	0.01%
Canaan, Inc. ADR	395	912	0.00%	China Jinmao Holdings Group Ltd.	40,000	3,842	0.00%
Canadian Solar, Inc.	316	8,289	0.00%	China Jushi Co., Ltd. Class A	457	631	0.00%
Canmax Technologies Co., Ltd. Class A	130	463	0.00%	China Kepei Education Group Ltd.	2,000	348	0.00%
CanSino Biologics, Inc. Class H	600	1,810	0.00%	China Lesso Group Holdings Ltd.	7,000	3,658	0.00%
Canvest Environmental Protection Group Co., Ltd.	3,000	1,433	0.00%	China Life Insurance Co., Ltd. Class H	96,000	124,417	0.02%
CECEP Solar Energy Co., Ltd. Class A	19,200	15,046	0.00%	China Lilang Ltd.	3,000	1,625	0.00%
Central China Securities Co., Ltd. Class A	12,300	6,616	0.00%	China Medical System Holdings Ltd.	7,000	12,407	0.00%
Central China Securities Co., Ltd. Class H	130,000	18,480	0.00%	China Meidong Auto Holdings Ltd.	2,000	1,217	0.00%
Changchun High & New Technology Industry Group, Inc. Class A	100	2,048	0.00%	China Mengniu Dairy Co., Ltd.	27,231	73,234	0.01%
Changjiang Securities Co., Ltd. Class A	6,900	5,213	0.00%	China Merchants Bank Co., Ltd. Class A	19,600	76,577	0.02%
Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A	100	1,841	0.00%	China Merchants Bank Co., Ltd. Class H	28,000	97,534	0.02%
Chaozhou Three-Circle Group Co., Ltd. Class A	400	1,654	0.00%	China Merchants Securities Co., Ltd. Class A	1,400	2,682	0.00%
Chengdu Xingrong Environment Co., Ltd. Class A	12,900	10,308	0.00%	China Merchants Securities Co., Ltd. Class H	50,600	41,408	0.01%
Chengtun Mining Group Co., Ltd. Class A	28,400	17,310	0.00%	China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	7,800	10,439	0.00%
China BlueChemical Ltd. Class H	2,000	505	0.00%	China Minsheng Banking Corp., Ltd. Class A	66,100	34,718	0.01%
China Cinda Asset Management Co., Ltd. Class H	169,000	16,881	0.00%	China Minsheng Banking Corp., Ltd. Class H	15,000	5,091	0.00%
China CITIC Bank Corp., Ltd. Class H	91,000	42,886	0.01%	China Modern Dairy Holdings Ltd.	8,000	758	0.00%
China Communications Services Corp., Ltd. Class H	38,000	15,767	0.00%	China National Accord Medicines Corp., Ltd. Class B	3,120	5,378	0.00%
China Conch Environment Protection Holdings Ltd.	8,500	1,698	0.00%	China National Building Material Co., Ltd. Class H	38,000	16,254	0.00%
China Conch Venture Holdings Ltd.	13,500	11,203	0.00%	China New Higher Education Group Ltd.	2,000	546	0.00%
China Construction Bank Corp. Class A	58,300	53,301	0.01%	China Nonferrous Metal Industry's Foreign Engineering & Construction Co., Ltd. Class A	8,100	5,119	0.00%
China Construction Bank Corp. Class H	750,000	446,626	0.08%	China Nonferrous Mining Corp., Ltd.	32,000	21,023	0.01%
China Dili Group	10,000	845	0.00%	China Oriental Group Co., Ltd.	4,000	666	0.00%
China East Education Holdings Ltd.	500	172	0.00%	China Overseas Grand Oceans Group Ltd.	3,000	987	0.00%
China Eastern Airlines Corp., Ltd. Class H	14,000	4,034	0.00%	China Overseas Land & Investment Ltd.	31,500	55,508	0.01%
China Education Group Holdings Ltd.	4,000	2,510	0.00%	China Overseas Property Holdings Ltd.	15,000	11,257	0.00%
China Everbright Bank Co., Ltd. Class A	43,400	17,675	0.00%	China Pacific Insurance Group Co., Ltd. Class A	11,600	38,739	0.01%
China Everbright Bank Co., Ltd. Class H	23,000	6,834	0.00%	China Pacific Insurance Group Co., Ltd. Class H	17,200	34,715	0.01%
China Everbright Environment Group Ltd.	32,000	10,409	0.00%	China Railway Group Ltd. Class A	41,500	33,104	0.01%
China Everbright Ltd.	2,000	1,183	0.00%	China Railway Group Ltd. Class H	22,000	9,805	0.00%
China Feihe Ltd.	32,000	17,499	0.00%				
China Foods Ltd.	28,000	10,542	0.00%				
China Galaxy Securities Co., Ltd. Class H	62,500	33,057	0.01%				
China Gas Holdings Ltd.	20,164	19,910	0.01%				
China High Speed Transmission Equipment Group Co., Ltd.	19,000	3,966	0.00%				
China Hongqiao Group Ltd.	39,000	31,915	0.01%				

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China Railway Signal & Communication Corp., Ltd. Class H	47,000	15,650	0.00%	CITIC Securities Co., Ltd. Class H	12,356	25,223	0.01%
China Reinsurance Group Corp. Class H	13,000	757	0.00%	CMGE Technology Group Ltd.	24,000	4,026	0.00%
China Resources Building Materials Technology Holdings Ltd.	22,000	4,790	0.00%	CMOC Group Ltd. Class H	54,000	29,529	0.01%
China Resources Double Crane Pharmaceutical Co., Ltd. Class A	1,800	4,702	0.00%	COFCO Joycome Foods Ltd.	59,000	14,205	0.00%
China Resources Gas Group Ltd.	6,200	20,326	0.01%	Comba Telecom Systems Holdings Ltd.	6,000	630	0.00%
China Resources Land Ltd.	22,000	78,888	0.02%	Concord New Energy Group Ltd.	20,000	1,639	0.00%
China Resources Medical Holdings Co., Ltd.	1,500	926	0.00%	Consun Pharmaceutical Group Ltd.	2,000	1,222	0.00%
China Resources Mixc Lifestyle Services Ltd.	3,800	13,553	0.00%	Contemporary Amperex Technology Co., Ltd. Class A	2,720	62,364	0.01%
China Resources Pharmaceutical Group Ltd.	17,500	11,497	0.00%	COSCO SHIPPING Development Co., Ltd. Class A	50,000	16,431	0.00%
China Risun Group Ltd.	34,000	14,325	0.00%	COSCO SHIPPING Development Co., Ltd. Class H	22,000	2,254	0.00%
China Ruyi Holdings Ltd.	24,000	5,317	0.00%	COSCO SHIPPING Holdings Co., Ltd. Class A	20,600	27,715	0.01%
China Shineway Pharmaceutical Group Ltd.	3,000	2,793	0.00%	COSCO SHIPPING Holdings Co., Ltd. Class H	10,850	10,908	0.00%
China South Publishing & Media Group Co., Ltd. Class A	7,200	10,283	0.00%	COSCO SHIPPING Ports Ltd.	24,000	17,335	0.00%
China Southern Airlines Co., Ltd. Class H	64,000	27,129	0.01%	Country Garden Holdings Co., Ltd.	112,000	11,188	0.00%
China Suntien Green Energy Corp., Ltd. Class H	7,000	2,546	0.00%	Country Garden Services Holdings Co., Ltd.	13,890	12,007	0.00%
China Taiping Insurance Holdings Co., Ltd.	18,800	16,179	0.00%	CRRC Corp., Ltd. Class H	70,000	30,838	0.01%
China Three Gorges Renewables Group Co., Ltd. Class A	14,700	9,022	0.00%	CSC Financial Co., Ltd. Class A	3,900	12,959	0.00%
China Tourism Group Duty Free Corp., Ltd. Class A	2,600	30,558	0.01%	CSC Financial Co., Ltd. Class H	10,000	8,836	0.00%
China Tower Corp., Ltd. Class H	486,000	51,036	0.01%	CSG Holding Co., Ltd. Class B	2,000	635	0.00%
China Traditional Chinese Medicine Holdings Co., Ltd.	28,000	14,092	0.00%	CSPC Pharmaceutical Group Ltd.	72,000	66,942	0.01%
China United Network Communications Ltd. Class A	27,200	16,731	0.00%	CStone Pharmaceuticals	1,000	291	0.00%
China Vanke Co., Ltd. Class A	12,400	18,215	0.00%	Dada Nexus Ltd. ADR	127	422	0.00%
China Vanke Co., Ltd. Class H	11,744	10,859	0.00%	Daqin Railway Co., Ltd. Class A	11,593	11,739	0.00%
China Water Affairs Group Ltd.	10,000	5,494	0.00%	Daqo New Energy Corp. ADR	601	15,987	0.00%
China Yangtze Power Co., Ltd. Class A	16,400	53,756	0.01%	Digital China Holdings Ltd.	2,000	594	0.00%
China Yongda Automobiles Services Holdings Ltd.	8,000	3,002	0.00%	Digital China Information Service Group Co., Ltd. Class A	5,600	8,879	0.00%
Chinasoft International Ltd.	12,000	9,205	0.00%	Dongyue Group Ltd.	6,000	4,341	0.00%
Chongqing Changan Automobile Co., Ltd. Class A	6,302	14,895	0.00%	DouYu International Holdings Ltd. ADR	310	294	0.00%
Chongqing Changan Automobile Co., Ltd. Class B	34,000	19,071	0.01%	East Buy Holding Ltd.	3,000	10,681	0.00%
Chongqing Rural Commercial Bank Co., Ltd. Class A	5,700	3,266	0.00%	East Money Information Co., Ltd. Class A	10,817	21,328	0.01%
Chongqing Rural Commercial Bank Co., Ltd. Class H	6,000	2,328	0.00%	Eastern Air Logistics Co., Ltd. Class A	10,600	22,002	0.01%
Chongqing Water Group Co., Ltd. Class A	12,400	9,874	0.00%	Ecovacs Robotics Co., Ltd. Class A	100	582	0.00%
Chongqing Zhifei Biological Products Co., Ltd. Class A	1,200	10,299	0.00%	EHang Holdings Ltd. ADR	143	2,402	0.00%
Citic Pacific Special Steel Group Co., Ltd. Class A	800	1,577	0.00%	ENN Energy Holdings Ltd.	6,300	46,391	0.01%
CITIC Securities Co., Ltd. Class A	16,625	47,559	0.01%	Eve Energy Co., Ltd. Class A	1,000	5,926	0.00%
				Everbright Securities Co., Ltd. Class H	23,800	15,758	0.00%
				Far East Horizon Ltd.	18,000	14,154	0.00%
				Fenbi Ltd.	19,000	11,169	0.00%
				FinVolution Group ADR	843	4,131	0.00%
				First Capital Securities Co., Ltd. Class A	45,800	37,370	0.01%
				Flat Glass Group Co., Ltd. Class A	4,000	14,999	0.00%
				Flat Glass Group Co., Ltd. Class H	1,000	1,688	0.00%
				Focus Media Information Technology Co., Ltd. Class A	23,800	21,124	0.01%

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Foshan Haitian Flavouring & Food Co., Ltd. Class A	2,619	13,958	0.00%	Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A	100	879	0.00%
Foxconn Industrial Internet Co., Ltd. Class A	9,100	19,323	0.01%	Guangzhou R&F Properties Co., Ltd. Class H	3,600	526	0.00%
Fu Shou Yuan International Group Ltd.	15,000	10,181	0.00%	Guangzhou Tinci Materials Technology Co., Ltd. Class A	1,200	4,227	0.00%
Fufeng Group Ltd.	5,000	2,773	0.00%	Guotai Junan Securities Co., Ltd. Class A	6,100	12,747	0.00%
Full Truck Alliance Co., Ltd. ADR	5,786	40,560	0.01%	Guotai Junan Securities Co., Ltd. Class H	10,000	11,257	0.00%
Fuyao Glass Industry Group Co., Ltd. Class H	7,200	35,039	0.01%	Gushengtang Holdings Ltd.	2,000	12,909	0.00%
Ganfeng Lithium Group Co., Ltd. Class A	1,180	7,093	0.00%	H World Group Ltd. ADR	1,711	57,216	0.01%
Ganfeng Lithium Group Co., Ltd. Class H	4,360	16,472	0.00%	Haichang Ocean Park Holdings Ltd.	20,000	2,433	0.00%
Gaotu Techedu, Inc. ADR	262	948	0.00%	Haier Smart Home Co., Ltd. Class A	12,900	38,045	0.01%
GCL Technology Holdings Ltd.	238,000	37,794	0.01%	Haier Smart Home Co., Ltd. Class H	10,000	28,238	0.01%
GDS Holdings Ltd. Class A	5,944	6,897	0.00%	Hainan Meilan International Airport Co., Ltd. Class H	1,000	887	0.00%
Geely Automobile Holdings Ltd.	67,000	73,705	0.02%	Haitian International Holdings Ltd.	4,000	9,897	0.00%
Gemdale Properties & Investment Corp., Ltd.	12,000	430	0.00%	Haitong Securities Co., Ltd. Class A	16,100	21,186	0.01%
Genertec Universal Medical Group Co., Ltd.	27,500	15,813	0.00%	Haitong Securities Co., Ltd. Class H	36,000	19,225	0.01%
Genscript Biotech Corp.	6,000	15,260	0.00%	Hangzhou Silan Microelectronics Co., Ltd. Class A	300	962	0.00%
GF Securities Co., Ltd. Class A	3,700	7,425	0.00%	Hangzhou Steam Turbine Power Group Co., Ltd. Class B	1,560	1,442	0.00%
GF Securities Co., Ltd. Class H	4,800	5,741	0.00%	Hangzhou Tigermed Consulting Co., Ltd. Class A	400	3,088	0.00%
Giant Biogene Holding Co., Ltd.	5,000	22,796	0.01%	Hangzhou Tigermed Consulting Co., Ltd. Class H	500	2,264	0.00%
GigaDevice Semiconductor, Inc. Class A	140	1,816	0.00%	Hansoh Pharmaceutical Group Co., Ltd.	8,000	16,146	0.00%
Ginlong Technologies Co., Ltd. Class A	300	2,945	0.00%	Health & Happiness H&H International Holdings Ltd.	500	775	0.00%
GoerTek, Inc. Class A	1,100	3,246	0.00%	Hello Group, Inc. ADR	1,283	8,917	0.00%
Golden Solar New Energy Technology Holdings Ltd.	12,000	5,901	0.00%	Henan Shuanghui Investment & Development Co., Ltd. Class A	7,100	26,633	0.01%
Goldwind Science & Technology Co., Ltd.	9,600	4,315	0.00%	Hengan International Group Co., Ltd.	8,000	29,762	0.01%
Goldwind Science & Technology Co., Ltd. Class A	3,400	3,820	0.00%	Hisense Home Appliances Group Co., Ltd. Class A	400	1,146	0.00%
Grand Pharmaceutical Group Ltd.	3,500	1,833	0.00%	Hisense Home Appliances Group Co., Ltd. Class H	3,000	6,478	0.00%
Great Wall Motor Co., Ltd. Class A	600	2,125	0.00%	Hithink RoyalFlush Information Network Co., Ltd. Class A	100	2,203	0.00%
Great Wall Motor Co., Ltd. Class H	27,000	35,062	0.01%	Hope Education Group Co., Ltd.	8,000	369	0.00%
Gree Electric Appliances, Inc. of Zhuhai Class A	5,500	24,848	0.01%	Hopson Development Holdings Ltd.	2,283	1,187	0.00%
Greentown China Holdings Ltd.	8,000	8,145	0.00%	Horizon Construction Development Ltd.	666	391	0.00%
Greentown Service Group Co., Ltd.	2,000	745	0.00%	Hoshine Silicon Industry Co., Ltd. Class A	100	716	0.00%
Guangdong Haid Group Co., Ltd. Class A	300	1,892	0.00%	Hoyuan Green Energy Co., Ltd. Class A	419	1,958	0.00%
Guangdong Provincial Expressway Development Co., Ltd. Class B	14,800	11,486	0.00%	Hua Hong Semiconductor Ltd.	2,000	4,836	0.00%
Guangshen Railway Co., Ltd. Class H	16,000	3,115	0.00%	Huadong Medicine Co., Ltd. Class A	200	1,165	0.00%
Guangxi Liugong Machinery Co., Ltd. Class A	16,200	15,334	0.00%	Hualan Biological Engineering, Inc. Class A	200	622	0.00%
Guangzhou Automobile Group Co., Ltd. Class A	3,800	4,670	0.00%	Huatai Securities Co., Ltd. Class A	8,100	15,869	0.00%
Guangzhou Automobile Group Co., Ltd. Class H	70,000	32,541	0.01%				
Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class H	6,000	16,712	0.00%				
Guangzhou Haige Communications Group, Inc. Co. Class A	23,300	42,048	0.01%				

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Huatai Securities Co., Ltd. Class H	15,400	19,446	0.01%	Kuaishou Technology Class B	24,600	166,813	0.03%
Huaxi Securities Co., Ltd. Class A	6,900	7,520	0.00%	Kuang-Chi Technologies Co., Ltd. Class A	500	1,038	0.00%
Huaxia Bank Co., Ltd. Class A	22,100	17,443	0.00%	KWG Group Holdings Ltd.	3,000	215	0.00%
Huaxin Cement Co., Ltd. Class H	28,800	24,896	0.01%	Lao Feng Xiang Co., Ltd. Class B	5,700	19,671	0.01%
Huayu Automotive Systems Co., Ltd. Class A	500	1,143	0.00%	LB Group Co., Ltd. Class A	200	481	0.00%
Huizhou Desay Sv Automotive Co., Ltd. Class A	300	5,456	0.00%	Lee & Man Paper Manufacturing Ltd.	3,000	880	0.00%
Hundsun Technologies, Inc. Class A	364	1,470	0.00%	Legend Holdings Corp. Class H	11,400	10,745	0.00%
Hygeia Healthcare Holdings Co., Ltd.	2,447	11,062	0.00%	Lens Technology Co., Ltd. Class A	800	1,483	0.00%
Iflytek Co., Ltd. Class A	2,100	13,678	0.00%	Lepu Medical Technology Beijing Co., Ltd. Class A	400	908	0.00%
Imeik Technology Development Co., Ltd. Class A	200	8,267	0.00%	LexinFintech Holdings Ltd. ADR	222	408	0.00%
Industrial & Commercial Bank of China Ltd. Class A	106,700	71,627	0.01%	Li Auto, Inc. Class A	9,588	180,622	0.03%
Industrial & Commercial Bank of China Ltd. Class H	630,000	308,201	0.06%	Li Ning Co., Ltd.	20,128	53,874	0.01%
Industrial Bank Co., Ltd. Class A	15,300	34,830	0.01%	Liaoning Chengda Biotechnology Co., Ltd. Class A	8,451	38,584	0.01%
Industrial Securities Co., Ltd. Class A	1,820	1,500	0.00%	Lifetech Scientific Corp.	36,000	10,834	0.00%
Inner Mongolia Yili Industrial Group Co., Ltd. Class A	7,300	27,424	0.01%	Lingyi iTech Guangdong Co. Class A	1,700	1,614	0.00%
InnoCare Pharma Ltd.	8,000	7,059	0.00%	Linklogis, Inc. Class B	9,500	1,922	0.00%
Innovent Biologics, Inc.	12,000	65,697	0.01%	Livzon Pharmaceutical Group, Inc. Class A	4,798	23,590	0.01%
JA Solar Technology Co., Ltd. Class A	1,568	4,563	0.00%	Longfor Group Holdings Ltd.	14,000	22,411	0.01%
Jafron Biomedical Co., Ltd. Class A	100	312	0.00%	LONGi Green Energy Technology Co., Ltd. Class A	3,500	11,256	0.00%
JCET Group Co., Ltd. Class A	400	1,677	0.00%	Lonking Holdings Ltd.	3,000	469	0.00%
JD Health International, Inc.	10,350	51,826	0.01%	Lufax Holding Ltd. ADR	1,104	3,389	0.00%
JD Logistics, Inc.	13,800	17,284	0.00%	Luxshare Precision Industry Co., Ltd. Class A	8,700	42,091	0.01%
JD.com, Inc. Class A	21,937	316,053	0.06%	Luye Pharma Group Ltd.	17,500	8,359	0.00%
Jiangsu Expressway Co., Ltd. Class H	4,000	3,596	0.00%	Maanshan Iron & Steel Co., Ltd. Class H	64,000	10,081	0.00%
Jiangsu Hengli Hydraulic Co., Ltd. Class A	2,200	16,894	0.00%	Mango Excellent Media Co., Ltd. Class A	300	1,062	0.00%
Jiangsu Hengrui Pharmaceuticals Co., Ltd. Class A	4,700	29,854	0.01%	Maoyan Entertainment	3,000	3,450	0.00%
Jiangsu Shagang Co., Ltd. Class A	23,700	12,714	0.00%	Maxscend Microelectronics Co., Ltd. Class A	160	3,168	0.00%
Jiangsu Zhongtian Technology Co., Ltd. Class A	5,300	9,297	0.00%	Meitu, Inc.	33,000	15,214	0.00%
Jiangxi Copper Co., Ltd. Class A	13,800	34,613	0.01%	Meituan Class B	48,772	511,545	0.09%
Jilin Aodong Pharmaceutical Group Co., Ltd. Class A	6,100	12,970	0.00%	Microport Scientific Corp.	11,200	12,077	0.00%
JinkoSolar Holding Co., Ltd. ADR	233	8,607	0.00%	Midea Real Estate Holding Ltd.	600	413	0.00%
Jinxin Fertility Group Ltd.	13,500	5,792	0.00%	Ming Yuan Cloud Group Holdings Ltd.	6,000	2,213	0.00%
Jiumaojiu International Holdings Ltd.	5,000	3,906	0.00%	MINISO Group Holding Ltd. ADR	543	11,077	0.00%
Joinn Laboratories China Co., Ltd. Class H	784	1,291	0.00%	Minth Group Ltd.	6,000	12,125	0.00%
JOYY, Inc. ADR	234	9,290	0.00%	Montage Technology Co., Ltd. Class A	451	3,722	0.00%
Kangji Medical Holdings Ltd.	1,000	895	0.00%	Muyuan Foods Co., Ltd. Class A	4,900	28,338	0.01%
Kanzhun Ltd. ADR	3,459	57,454	0.01%	NAURA Technology Group Co., Ltd. Class A	300	10,352	0.00%
KE Holdings, Inc. ADR	6,040	97,908	0.02%	NetDragon Websoft Holdings Ltd.	500	793	0.00%
Keymed Biosciences, Inc.	1,000	6,288	0.00%	NetEase, Inc.	17,230	310,242	0.06%
Kingboard Holdings Ltd.	8,000	19,138	0.01%	New China Life Insurance Co., Ltd. Class A	4,800	20,985	0.01%
Kingboard Laminates Holdings Ltd.	6,000	5,164	0.00%	New Hope Liuhe Co., Ltd. Class A	300	393	0.00%
Kingdee International Software Group Co., Ltd.	21,000	30,605	0.01%	New Horizon Health Ltd.	3,000	8,894	0.00%
Kingsoft Cloud Holdings Ltd.	2,610	672	0.00%	New Oriental Education & Technology Group, Inc.	12,640	89,435	0.02%
Kingsoft Corp., Ltd.	7,000	21,605	0.01%	Nine Dragons Paper Holdings Ltd.	22,000	10,847	0.00%
				Ningbo Deye Technology Co., Ltd. Class A	360	4,242	0.00%

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Ningbo Tuopu Group Co., Ltd. Class A	700	7,226	0.00%	SG Micro Corp. Class A	195	2,438	0.00%
NIO, Inc. Class A	11,677	110,062	0.02%	Shandong Gold Mining Co., Ltd. Class A	1,900	6,102	0.00%
Niu Technologies ADR	86	188	0.00%	Shandong Gold Mining Co., Ltd. Class H	6,250	11,862	0.00%
Noah Holdings Ltd. ADR	468	6,463	0.00%	Shandong Hualu Hengsheng Chemical Co., Ltd. Class A	400	1,550	0.00%
Nongfu Spring Co., Ltd. Class H	14,400	83,263	0.02%	Shandong Nanshan Aluminum Co., Ltd. Class A	129,800	53,593	0.01%
Nuode New Materials Co., Ltd. Class A	48,800	38,653	0.01%	Shandong Weigao Group Medical Polymer Co., Ltd. Class H	21,200	20,661	0.01%
Offcn Education Technology Co., Ltd. Class A	400	229	0.00%	Shanghai Baosight Software Co., Ltd. Class A	468	3,207	0.00%
Orient Securities Co., Ltd. Class A	1,920	2,346	0.00%	Shanghai Baosight Software Co., Ltd. Class B	5,396	11,440	0.00%
Ovctek China, Inc. Class A	140	444	0.00%	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	1,100	3,867	0.00%
PAX Global Technology Ltd.	1,000	775	0.00%	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	4,500	9,797	0.00%
PDD Holdings, Inc. ADR	5,431	794,610	0.15%	Shanghai Fudan Microelectronics Group Co., Ltd. Class H	2,000	3,611	0.00%
Peijia Medical Ltd.	1,000	946	0.00%	Shanghai Haohai Biological Technology Co., Ltd. Class H	100	516	0.00%
People's Insurance Co. Group of China Ltd. Class H	148,000	45,489	0.01%	Shanghai International Airport Co., Ltd. Class A	2,300	10,588	0.00%
Pharmaron Beijing Co., Ltd. Class A	675	2,747	0.00%	Shanghai Jinjiang International Hotels Co., Ltd. Class B	600	755	0.00%
Pharmaron Beijing Co., Ltd. Class H	675	1,368	0.00%	Shanghai Junshi Biosciences Co., Ltd. Class H	1,200	2,987	0.00%
PICC Property & Casualty Co., Ltd. Class H	58,000	68,930	0.01%	Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class A	10,100	12,411	0.00%
Ping An Bank Co., Ltd. Class A	10,500	13,846	0.00%	Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	2,100	685	0.00%
Ping An Healthcare & Technology Co., Ltd.	5,400	12,282	0.00%	Shanghai MicroPort MedBot Group Co., Ltd.	3,000	8,010	0.00%
Ping An Insurance Group Co. of China Ltd. Class A	18,000	101,873	0.02%	Shanghai Pharmaceuticals Holding Co., Ltd. Class H	17,600	25,740	0.01%
Ping An Insurance Group Co. of China Ltd. Class H	44,500	201,455	0.04%	Shanghai Pudong Development Bank Co., Ltd. Class A	21,700	20,174	0.01%
Poly Developments & Holdings Group Co., Ltd. Class A	6,200	8,620	0.00%	Shanghai Putailai New Energy Technology Co., Ltd. Class A	1,450	4,262	0.00%
Poly Property Group Co., Ltd.	6,000	1,222	0.00%	Shanghai RAAS Blood Products Co., Ltd. Class A	18,000	20,223	0.01%
Poly Property Services Co., Ltd. Class H	200	738	0.00%	Shanghai Rural Commercial Bank Co., Ltd. Class A	25,100	20,233	0.01%
Pop Mart International Group Ltd.	3,800	9,855	0.00%	Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A	900	785	0.00%
Postal Savings Bank of China Co., Ltd. Class A	72,000	43,985	0.01%	Shanying International Holding Co., Ltd. Class A	68,200	18,581	0.00%
Postal Savings Bank of China Co., Ltd. Class H	96,000	45,857	0.01%	Shengyi Technology Co., Ltd. Class A	500	1,286	0.00%
Q Technology Group Co., Ltd.	1,000	569	0.00%	Shenwan Hongyuan Group Co., Ltd. Class A	49,200	30,678	0.01%
Qifu Technology, Inc. ADR	938	14,839	0.00%	Shenwan Hongyuan Group Co., Ltd. Class H	16,000	2,910	0.00%
Qingdao East Steel Tower Stock Co., Ltd. Class A	13,100	13,154	0.00%	Shenzhen Airport Co., Ltd. Class A	8,900	8,037	0.00%
Qinghai Salt Lake Industry Co., Ltd. Class A	4,800	10,752	0.00%	Shenzhen Expressway Corp., Ltd. Class H	2,000	1,616	0.00%
Red Star Macalline Group Corp., Ltd. Class H	16,600	4,592	0.00%	Shenzhen Hepalink Pharmaceutical Group Co., Ltd. Class A	8,000	13,179	0.00%
Remegen Co., Ltd. Class H	500	2,398	0.00%	Shenzhen Hepalink Pharmaceutical Group Co., Ltd. Class H	14,000	6,419	0.00%
RiseSun Real Estate Development Co., Ltd. Class A	17,700	4,251	0.00%				
SAIC Motor Corp., Ltd. Class A	12,900	24,512	0.01%				
Sany Heavy Equipment International Holdings Co., Ltd.	14,000	13,536	0.00%				
Sany Heavy Industry Co., Ltd. Class A	6,500	12,570	0.00%				
Satellite Chemical Co., Ltd. Class A	586	1,214	0.00%				
Sealand Securities Co., Ltd. Class A	16,300	8,104	0.00%				
Seazen Group Ltd.	20,190	3,284	0.00%				
Seazen Holdings Co., Ltd. Class A	200	320	0.00%				
SenseTime Group, Inc. Class B	139,000	20,649	0.01%				
SF Holding Co., Ltd. Class A	5,700	32,340	0.01%				

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Shenzhen Huaqiang Industry Co., Ltd. Class A	28,500	45,108	0.01%	Tingyi Cayman Islands Holding Corp.	22,000	26,822	0.01%
Shenzhen Inovance Technology Co., Ltd. Class A	2,550	22,611	0.01%	Tong Ren Tang Technologies Co., Ltd. Class H	12,000	10,066	0.00%
Shenzhen International Holdings Ltd.	20,000	16,853	0.00%	Tongcheng Travel Holdings Ltd.	7,200	13,315	0.00%
Shenzhen Investment Ltd.	34,000	5,007	0.00%	Tongkun Group Co., Ltd. Class A	500	1,062	0.00%
Shenzhen Kangtai Biological Products Co., Ltd. Class A	160	610	0.00%	Tongling Jingda Special Magnet Wire Co., Ltd. Class A	26,000	15,117	0.00%
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	1,100	44,892	0.01%	Tongwei Co., Ltd. Class A	2,800	9,842	0.00%
Shenzhen Overseas Chinese Town Co., Ltd. Class A	1,100	480	0.00%	Topchoice Medical Corp. Class A	100	1,074	0.00%
Shenzhen Transsion Holdings Co., Ltd. Class A	578	11,234	0.00%	Topsports International Holdings Ltd.	31,000	24,138	0.01%
Shenzhou International Group Holdings Ltd.	6,300	64,867	0.01%	Towngas Smart Energy Co., Ltd.	2,000	832	0.00%
Shijiazhuang Yiling Pharmaceutical Co., Ltd. Class A	1,600	5,184	0.00%	Transfar Zhilian Co., Ltd. Class A	21,600	14,015	0.00%
Shimao Services Holdings Ltd.	2,000	305	0.00%	TravelSky Technology Ltd. Class H	8,000	13,831	0.00%
Shoucheng Holdings Ltd.	8,000	1,608	0.00%	Trina Solar Co., Ltd. Class A	1,199	4,804	0.00%
Shui On Land Ltd.	11,000	1,014	0.00%	Trip.com Group Ltd.	4,522	160,761	0.03%
Sichuan Expressway Co., Ltd. Class H	20,000	6,250	0.00%	Tuya, Inc. ADR	1,026	2,360	0.00%
Sichuan Road & Bridge Group Co., Ltd. Class A	13,820	14,537	0.00%	Unigroup Guoxin Microelectronics Co., Ltd. Class A	419	3,969	0.00%
Sihuan Pharmaceutical Holdings Group Ltd.	9,000	749	0.00%	Uni-President China Holdings Ltd.	20,000	14,215	0.00%
Sino Biopharmaceutical Ltd.	115,000	51,104	0.01%	Venus MedTech Hangzhou, Inc. Class H	500	360	0.00%
Sino-Ocean Group Holding Ltd.	9,500	535	0.00%	Vinda International Holdings Ltd.	1,000	2,913	0.00%
Sinopec Engineering Group Co., Ltd. Class H	4,000	2,049	0.00%	Vipshop Holdings Ltd. ADR	3,363	59,727	0.01%
Sinopharm Group Co., Ltd. Class H	13,200	34,570	0.01%	Viva Biotech Holdings	1,500	202	0.00%
Sinotrans Ltd. Class H	6,000	2,513	0.00%	Vnet Group, Inc. ADR	245	703	0.00%
Sinotruk Hong Kong Ltd.	6,000	11,772	0.00%	Walvax Biotechnology Co., Ltd. Class A	200	660	0.00%
Skshu Paint Co., Ltd. Class A	140	936	0.00%	Wanhua Chemical Group Co., Ltd. Class A	2,600	28,050	0.01%
Skyworth Group Ltd.	6,000	2,290	0.00%	Want Want China Holdings Ltd.	37,000	22,365	0.01%
SOHO China Ltd.	93,500	8,981	0.00%	Wanxiang Qianchao Co., Ltd. Class A	35,100	25,583	0.01%
Sohu.com Ltd. ADR	95	943	0.00%	Weichai Power Co., Ltd. Class A	24,000	46,007	0.01%
SSY Group Ltd.	2,000	1,265	0.00%	Weichai Power Co., Ltd. Class H	3,000	5,010	0.00%
Sun Art Retail Group Ltd.	3,500	628	0.00%	Weifu High-Technology Group Co., Ltd. Class B	3,600	4,108	0.00%
Sunac Services Holdings Ltd.	1,400	335	0.00%	Weimob, Inc.	17,000	6,270	0.00%
Sungrow Power Supply Co., Ltd. Class A	900	11,071	0.00%	West China Cement Ltd.	10,000	871	0.00%
Sunny Optical Technology Group Co., Ltd.	5,500	49,904	0.01%	Will Semiconductor Co., Ltd. Shanghai Class A	540	8,092	0.00%
Suzhou Maxwell Technologies Co., Ltd. Class A	256	4,656	0.00%	Wingtech Technology Co., Ltd. Class A	400	2,377	0.00%
TAL Education Group ADR	4,658	58,831	0.01%	WuXi AppTec Co., Ltd. Class A	1,680	17,167	0.00%
Tangrenshen Group Co., Ltd. Class A	3,900	4,108	0.00%	WuXi AppTec Co., Ltd. Class H	2,860	29,100	0.01%
Tangshan Jidong Cement Co., Ltd. Class A	3,800	3,410	0.00%	Wuxi Biologics Cayman, Inc.	33,500	126,989	0.02%
TCL Electronics Holdings Ltd.	13,000	4,245	0.00%	XCMG Construction Machinery Co., Ltd. Class A	19,200	14,722	0.00%
TCL Technology Group Corp. Class A	2,750	1,661	0.00%	XD, Inc.	2,400	3,135	0.00%
TCL Zhonghuan Renewable Energy Technology Co., Ltd. Class A	1,500	3,295	0.00%	Xiabuxiabu Catering Management China Holdings Co., Ltd.	500	158	0.00%
Thunder Software Technology Co., Ltd. Class A	400	4,497	0.00%	Xiaomi Corp. Class B	132,600	264,910	0.05%
Tian Lun Gas Holdings Ltd.	1,500	826	0.00%	Xinhua Winshare Publishing & Media Co., Ltd. Class H	2,000	1,780	0.00%
Tiangong International Co., Ltd.	2,000	538	0.00%	Xinjiang Joinworld Co., Ltd. Class A	13,300	13,523	0.00%
Tianneng Power International Ltd.	2,000	1,688	0.00%	Xinte Energy Co., Ltd. Class H	2,800	3,923	0.00%
Tianqi Lithium Corp. Class A	1,300	10,186	0.00%	Xinyi Energy Holdings Ltd.	4,400	806	0.00%

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Xinyi Solar Holdings Ltd.	34,000	19,855	0.01%	Zhuzhou CRRC Times Electric Co., Ltd. Class H	3,900	11,138	0.00%
XPeng, Inc. Class A	10,093	73,288	0.01%	Zoomlion Heavy Industry Science & Technology Co., Ltd. Class A	3,900	3,577	0.00%
Xtep International Holdings Ltd.	9,500	5,365	0.00%	Zoomlion Heavy Industry Science & Technology Co., Ltd. Class H	20,200	11,124	0.00%
Yadea Group Holdings Ltd.	8,000	14,056	0.00%	ZTE Corp. Class A	1,400	5,206	0.00%
Yangzijiang Financial Holding Ltd.	11,300	2,784	0.00%	ZTE Corp. Class H	9,600	21,441	0.01%
Yangzijiang Shipbuilding Holdings Ltd.	24,300	27,448	0.01%			13,712,430	2.49%
Yanlord Land Group Ltd.	10,000	4,397	0.00%	Colombia 0.01% (30 June 2023: 0.01%)			
Yeahka Ltd.	400	754	0.00%	Bancolumbia SA	1,696	14,535	0.00%
Yealink Network Technology Corp., Ltd. Class A	280	1,162	0.00%	Bancolumbia SA - Preference Shares	4,989	38,531	0.01%
Yidu Tech, Inc.	1,600	1,037	0.00%	Grupo Aval Acciones y Valores SA - Preference Shares	12,743	1,595	0.00%
Yihai International Holding Ltd.	4,000	6,352	0.00%			54,661	0.01%
Yihai Kerry Arawana Holdings Co., Ltd. Class A	189	886	0.00%	Czech Republic 0.01% (30 June 2023: 0.00%)			
Yonyou Network Technology Co., Ltd. Class A	4,300	10,743	0.00%	Komercni Banka A.S.	351	11,378	0.00%
Youdao, Inc. ADR	65	256	0.00%	Moneta Money Bank A.S.	3,369	14,110	0.01%
YTO Express Group Co., Ltd. Class A	2,500	4,315	0.00%			25,488	0.01%
Yuexiu Property Co., Ltd.	19,760	16,094	0.00%	Denmark 0.85% (30 June 2023: 0.79%)			
Yuexiu REIT	32,705	5,277	0.00%	ALK-Abello A/S	695	10,423	0.00%
Yuexiu Transport Infrastructure Ltd.	20,000	10,885	0.00%	Alm Brand A/S	4,293	7,589	0.00%
Yum China Holdings, Inc.	3,529	150,135	0.03%	Ambu A/S Class B	1,177	18,348	0.00%
Yunnan Baiyao Group Co., Ltd. Class A	140	966	0.00%	AP Moller-Maersk A/S Class B	75	134,922	0.03%
Yunnan Copper Co., Ltd. Class A	6,300	9,635	0.00%	Bavarian Nordic A/S	503	13,227	0.00%
Zai Lab Ltd.	7,020	19,329	0.01%	Chemometec A/S	117	6,727	0.00%
Zhangzhou Pientzheuang Pharmaceutical Co., Ltd. Class A	400	13,594	0.00%	Chr Hansen Holding A/S	1,075	90,195	0.02%
Zhaojin Mining Industry Co., Ltd. Class H	11,500	14,300	0.00%	Coloplast A/S Class B	1,149	131,444	0.02%
Zhejiang Century Huatong Group Co., Ltd. Class A	1,600	1,159	0.00%	D/S Norden A/S	189	8,990	0.00%
Zhejiang Dahua Technology Co., Ltd. Class A	600	1,555	0.00%	Demant A/S	726	31,844	0.01%
Zhejiang Expressway Co., Ltd. Class H	5,520	3,683	0.00%	Dfds A/S	163	5,386	0.00%
Zhejiang Huayou Cobalt Co., Ltd. Class A	1,060	4,902	0.00%	DSV A/S	1,570	275,806	0.05%
Zhejiang Jingsheng Mechanical & Electrical Co., Ltd. Class A	300	1,858	0.00%	Genmab A/S	600	191,603	0.04%
Zhejiang Jingxin Pharmaceutical Co., Ltd. Class A	1,900	3,394	0.00%	GN Store Nord A/S	1,114	28,360	0.01%
Zhejiang Leapmotor Technology Co., Ltd.	7,800	35,661	0.01%	H Lundbeck A/S	2,689	13,054	0.00%
Zhejiang NHU Co., Ltd. Class A	720	1,715	0.00%	H Lundbeck A/S Class A	115	489	0.00%
Zhejiang Runtu Co., Ltd. Class A	5,000	4,283	0.00%	Jyske Bank A/S	373	26,752	0.01%
Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A	900	3,716	0.00%	Netcompany Group A/S	140	4,680	0.00%
Zhejiang Supor Co., Ltd. Class A	400	2,978	0.00%	NKT A/S	723	49,690	0.01%
ZhongAn Online P&C Insurance Co., Ltd. Class H	5,600	12,794	0.00%	Novo Nordisk A/S Class B	28,313	2,928,909	0.53%
Zhongji Innolight Co., Ltd. Class A	900	14,271	0.00%	Novozymes A/S Class B	1,738	95,575	0.02%
Zhongsheng Group Holdings Ltd.	6,000	14,353	0.00%	NTG Nordic Transport Group A/S	45	1,961	0.00%
Zhongyu Energy Holdings Ltd.	2,000	1,468	0.00%	Pandora A/S	806	111,458	0.02%
Zhou Hei Ya International Holdings Co., Ltd.	2,000	571	0.00%	Ringkjoebing Landbobank A/S	180	26,447	0.01%
Zhuguang Holdings Group Co., Ltd.	2,000	54	0.00%	ROCKWOOL A/S Class B	109	31,917	0.01%
				Schouw & Co. A/S	225	18,438	0.00%
				Spar Nord Bank A/S	711	11,231	0.00%
				Sydbank A/S	491	21,362	0.00%
				Topdanmark A/S	336	16,052	0.00%
				TORM plc Class A	337	10,197	0.00%
				Tryg A/S	2,756	59,993	0.01%
				Vestas Wind Systems A/S	8,942	283,961	0.05%
				Zealand Pharma A/S Class A	355	19,632	0.00%
						4,686,662	0.85%
				Egypt 0.01% (30 June 2023: 0.01%)			
				Commercial International Bank - Egypt (CIB) GDR	23,233	54,798	0.01%
				EFG Holding SAE	3,251	1,752	0.00%
				Talaat Moustafa Group	10,374	8,001	0.00%
						64,551	0.01%
				Finland 0.27% (30 June 2023: 0.28%)			
				Citycon OYJ	248	1,425	0.00%
				Elisa OYJ	1,344	62,162	0.01%
				Finnair OYJ	14,379	632	0.00%
				F-Secure OYJ	152	342	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Huhtamaki OYJ	693	28,118	0.01%	Imerys SA	155	4,876	0.00%
Kemira OYJ	2,281	42,306	0.01%	Interparfums SA	117	6,514	0.00%
Kesko OYJ Class B	2,480	49,106	0.01%	Ipsen SA	284	33,850	0.01%
Kojamo OYJ	1,618	21,269	0.00%	IPSOS SA	193	12,099	0.00%
Kone OYJ Class B	2,744	136,887	0.03%	JCDecaux SE	407	8,183	0.00%
Mandatium OYJ	3,949	17,754	0.00%	Kering SA	616	271,505	0.05%
Nokia OYJ	46,514	156,817	0.03%	Klepierre SA REIT	2,369	64,585	0.01%
Nokian Renkaat OYJ	936	8,538	0.00%	Lagardere SA	21	426	0.00%
Nordea Bank Abp	30,328	376,092	0.07%	Legrand SA	2,261	235,025	0.04%
Orion OYJ Class B	999	43,336	0.01%	LISI SA	8	209	0.00%
QT Group OYJ	141	10,046	0.00%	LISI SA 2024	18	469	0.00%
Raisio OYJ Class V	240	524	0.00%	L'Oreal SA	892	444,047	0.08%
Revenio Group OYJ	91	2,730	0.00%	L'Oreal SA - EUR	720	358,424	0.07%
Sampo OYJ Class A	4,091	179,002	0.03%	L'Oreal SA (XPAR)	455	226,504	0.04%
Sanoma OYJ	332	2,549	0.00%	Maisons du Monde SA	330	2,067	0.00%
Stora Enso OYJ Class R	4,516	62,482	0.01%	Mercialys SA REIT	1,926	21,159	0.01%
Terveystalo OYJ	814	6,960	0.00%	Metropole Television SA	554	7,919	0.00%
TietoEVRY OYJ	987	23,485	0.00%	Neoen SA	1,098	36,727	0.01%
Tokmanni Group Corp.	195	3,149	0.00%	Nexity SA	265	4,933	0.00%
UPM-Kymmene OYJ	5,218	196,324	0.04%	Orange SA	16,120	183,483	0.03%
Valmet OYJ	1,605	46,292	0.01%	PEUGEOT INVEST	141	15,794	0.00%
YIT OYJ	293	643	0.00%	Publicis Groupe SA	2,260	209,707	0.04%
		1,478,970	0.27%	Quadient SA	33	701	0.00%
France 1.57% (30 June 2023: 1.65%)				Renault SA	1,898	77,376	0.02%
Accor SA	1,774	67,804	0.01%	Rexel SA	2,654	72,619	0.01%
Aeroports de Paris SA	247	31,978	0.01%	Rubis SCA	788	19,585	0.00%
Air France-KLM	892	13,393	0.00%	Sanofi SA	9,730	964,762	0.18%
ALD SA	1,220	8,686	0.00%	Sartorius Stedim Biotech	218	57,675	0.01%
Amundi SA	731	49,742	0.01%	SCOR SE	1,508	44,077	0.01%
Antin Infrastructure Partners SA	458	6,972	0.00%	SEB SA	58	7,240	0.00%
ARGAN SA REIT	278	26,164	0.01%	SEB SA - EUR	128	15,978	0.00%
Arkema SA	723	82,262	0.02%	SEB SA (XPAR)	80	9,986	0.00%
AXA SA	15,735	512,585	0.09%	SES SA Class A	3,911	25,749	0.01%
Beneteau SACA	66	910	0.00%	SES-imagotag SA	70	10,501	0.00%
BioMerieux	445	49,452	0.01%	Societe BIC SA	238	16,524	0.00%
BNP Paribas SA	9,521	658,282	0.12%	Societe Generale SA	6,424	170,488	0.03%
Bonduelle SCA	54	653	0.00%	Sodexo SA	158	17,387	0.00%
Carmila SA REIT	1,068	18,381	0.00%	Sodexo SA (XPAR)	278	30,593	0.01%
Carrefour SA	5,441	99,562	0.02%	Sodexo SA 2026	315	34,664	0.01%
Casino Guichard Perrachon SA	189	164	0.00%	SOITEC	260	46,470	0.01%
Cie Generale des Etablissements Michelin SCA	6,590	236,297	0.04%	Sopra Steria Group SACA	180	39,330	0.01%
Cie Plastic Omnium SE	110	1,458	0.00%	STMicroelectronics NV	5,665	283,136	0.05%
Clariane SE	404	1,073	0.00%	Teleperformance SE	488	71,184	0.01%
Coface SA	753	9,848	0.00%	Television Francaise 1 SA	108	851	0.00%
Covivio SA REIT	510	27,425	0.01%	Trigano SA	95	15,563	0.00%
Credit Agricole SA	9,365	132,955	0.03%	Ubisoft Entertainment SA	1,237	31,579	0.01%
Danone SA	5,335	345,819	0.06%	Unibail-Rodamco-Westfield REIT	883	65,274	0.01%
Edenred SE	2,279	136,297	0.03%	Valeo SE	1,692	26,008	0.01%
Elior Group SA	112	363	0.00%	Valneva SE	446	2,325	0.00%
Elis SA	2,108	43,987	0.01%	Verallia SA	537	20,679	0.00%
Equasens	98	6,614	0.00%	Vicat SACA	32	1,161	0.00%
EssilorLuxottica SA	2,764	554,471	0.10%	Virbac SACA	27	10,722	0.00%
Eurazeo SA	256	20,318	0.00%	Vivendi SE	6,344	67,808	0.01%
Eurazeo SE	89	7,064	0.00%	Volta SA	47	541	0.00%
Eurazeo SE (XPAR)	219	17,382	0.00%	Wendel SE	623	55,503	0.01%
Euroapi SA	209	1,323	0.00%	Worldline SA	1,920	33,235	0.01%
Eurofins Scientific SE	1,109	72,254	0.01%			8,655,765	1.57%
Euronext NV	622	54,040	0.01%	Germany 1.84% (30 June 2023: 1.88%)			
Eutelsat Communications SACA	2,031	9,535	0.00%	1&1 AG	123	2,465	0.00%
Frac Darty SA	112	3,402	0.00%	Adesso SE	26	3,085	0.00%
Forvia SE	1,050	23,685	0.01%	adidas AG	1,540	313,286	0.06%
Gecina SA REIT	477	58,014	0.01%	Aixtron SE	983	41,980	0.01%
Getlink SE	3,757	68,748	0.01%	Allianz SE	3,517	939,989	0.17%
Hermes International SCA	320	678,273	0.12%	Aroundtown SA	6,094	16,661	0.00%
ICADE REIT	466	18,295	0.00%	Atoss Software AG	5	1,154	0.00%
ID Logistics Group SACA	12	4,056	0.00%	Aurubis AG	219	17,965	0.00%
				Auto1 Group SE	246	1,763	0.00%
				Bayer AG	8,656	321,565	0.06%
				Bayerische Motoren Werke AG	2,557	284,662	0.05%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Bayerische Motoren Werke AG - Preference Shares	1,160	115,261	0.02%	KION Group AG	516	22,042	0.01%
BayWa AG	37	1,279	0.00%	Knorr-Bremse AG	562	36,504	0.01%
Bechtle AG	835	41,867	0.01%	Kontron AG	105	2,494	0.00%
Befesa SA	249	9,682	0.00%	Krones AG	258	31,863	0.01%
Beiersdorf AG	899	134,761	0.03%	KWS Saat SE & Co. KGaA	357	21,177	0.00%
BRANICKS Group AG	776	2,893	0.00%	LANXESS AG	654	20,496	0.00%
Brenntag SE	1,396	128,333	0.02%	LEG Immobilien SE	573	50,207	0.01%
Cancom SE	170	5,551	0.00%	Mercedes-Benz Group AG	7,566	522,779	0.10%
Carl Zeiss Meditec AG	302	32,973	0.01%	Merck KGaA	1,113	177,167	0.03%
Ceconomy AG	169	462	0.00%	METRO AG	944	6,580	0.00%
Commerzbank AG	9,939	118,135	0.02%	MorphoSys AG	226	8,488	0.00%
CompuGroup Medical SE & Co. KgaA	299	12,518	0.00%	Nagarro SE	86	8,308	0.00%
Continental AG	883	75,028	0.01%	Nemetschek SE	670	58,084	0.01%
Covestro AG	1,596	92,876	0.02%	New Work SE	5	435	0.00%
CTS Eventim AG & Co. KGaA	548	37,895	0.01%	Nordex SE	726	8,341	0.00%
Daimler Truck Holding AG	4,760	178,882	0.03%	Norma Group SE	242	4,285	0.00%
Delivery Hero SE	1,808	49,950	0.01%	PATRIZIA SE	310	2,808	0.00%
Dermapharm Holding SE	33	1,543	0.00%	PNE AG	383	5,855	0.00%
Deutsche Bank AG	18,171	248,178	0.05%	ProSiebenSat.1 Media SE	1,735	10,606	0.00%
Deutsche Beteiligungs AG	41	1,329	0.00%	Puma SE	915	51,063	0.01%
Deutsche Boerse AG	1,653	340,546	0.06%	QIAGEN NV	2,301	100,147	0.02%
Deutsche EuroShop AG	65	1,619	0.00%	Rational AG	61	47,135	0.01%
Deutsche Lufthansa AG	5,861	52,106	0.01%	Redcare Pharmacy NV	9	1,308	0.00%
Deutsche Pfandbriefbank AG	685	4,688	0.00%	RTL Group SA	370	14,289	0.00%
Deutsche Post AG	8,514	421,861	0.08%	Salzgitter AG	202	6,248	0.00%
Deutsche Telekom AG	30,514	733,134	0.13%	SAP SE	9,865	1,519,965	0.28%
Deutsche Wohnen SE	205	5,421	0.00%	Sartorius AG	67	19,613	0.00%
Deutz AG	175	928	0.00%	Sartorius AG - Preference Shares	238	87,601	0.02%
Draegerwerk AG & Co. KGaA	126	6,222	0.00%	Scout24 SE	843	59,747	0.01%
Draegerwerk AG & Co. KGaA - Preference Shares	98	5,608	0.00%	Secunet Security Networks AG	4	645	0.00%
Duerr AG	659	15,564	0.00%	Siemens Healthineers AG	2,458	142,821	0.03%
DWS Group GmbH & Co. KGaA	729	28,024	0.01%	Siltronic AG	126	12,311	0.00%
Eckert & Ziegler Strahlen- und Medizintechnik AG	34	1,551	0.00%	Sixt SE	95	10,620	0.00%
Encavis AG	698	12,021	0.00%	Sixt SE - Preference Shares	78	5,782	0.00%
Evonik Industries AG	1,895	38,726	0.01%	SMA Solar Technology AG	106	7,090	0.00%
Evotec SE	1,193	28,044	0.01%	Stabilus SE	249	16,971	0.00%
Fielmann Group AG	184	9,886	0.00%	STRATEC SE	41	2,063	0.00%
flatexDEGIRO AG	468	5,775	0.00%	Stroeer SE & Co. KGaA	619	36,753	0.01%
Fraport AG Frankfurt Airport Services Worldwide	162	9,799	0.00%	Suedzucker AG	327	5,126	0.00%
Freenet AG	1,780	49,825	0.01%	Symrise AG Class A	1,265	139,235	0.03%
Fresenius Medical Care AG	1,789	75,017	0.01%	Synlab AG	384	4,201	0.00%
Fresenius SE & Co. KGaA	3,524	109,271	0.02%	TAG Immobilien AG	1,682	24,517	0.01%
FUCHS SE	110	3,943	0.00%	Takkt AG	511	7,620	0.00%
FUCHS SE - Preference Shares	977	43,493	0.01%	Talanx AG	424	30,280	0.01%
GEA Group AG	1,369	56,997	0.01%	TeamViewer SE	1,681	26,108	0.01%
Gerresheimer AG	243	25,326	0.01%	Telefonica Deutschland Holding AG	7,144	18,561	0.00%
GFT Technologies SE	144	4,963	0.00%	United Internet AG	1,183	30,109	0.01%
Grand City Properties SA	486	5,465	0.00%	Varta AG	60	1,375	0.00%
GRENKE AG	63	1,743	0.00%	Verbio Vereinigte Bioenergie AG	171	5,644	0.00%
Hamburger Hafen und Logistik AG	52	962	0.00%	Vitesco Technologies Group AG	179	17,031	0.00%
Hannover Rueck SE	549	131,176	0.02%	Vonovia SE	5,887	185,598	0.03%
Heidelberg Materials AG	1,298	116,055	0.02%	Vossloh AG	23	1,066	0.00%
Hella GmbH & Co. KGaA	178	16,222	0.00%	Wacker Chemie AG	114	14,394	0.00%
HelloFresh SE	1,255	19,838	0.00%	Wacker Neuson SE	261	5,265	0.00%
Henkel AG & Co. KGaA	1,165	83,624	0.02%	Wuestenrot & Wuerttembergische AG	614	9,048	0.00%
Henkel AG & Co. KGaA - Preference Shares	1,301	104,711	0.02%	Zalando SE	1,902	45,067	0.01%
Hornbach Holding AG & Co. KGaA	47	3,427	0.00%			10,092,879	1.84%
HUGO BOSS AG	613	45,681	0.01%	Greece 0.04% (30 June 2023: 0.04%)			
Hypoport SE	15	2,930	0.00%	Alpha Services & Holdings SA	17,063	29,008	0.01%
Infineon Technologies AG	11,513	480,734	0.09%	Eurobank Ergasias Services & Holdings SA	25,609	45,545	0.01%
Jenoptik AG	663	20,829	0.00%	Fourlis Holdings SA	2,709	11,970	0.00%
K+S AG	1,532	24,217	0.01%	GEK Terna Holding Real Estate Construction SA	1,624	23,608	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Hellenic Exchanges - Athens Stock Exchange SA	2,104	12,318	0.00%	L'Occitane International SA	2,250	6,426	0.00%
Hellenic Telecommunications Organization SA	1,396	19,893	0.00%	Luk Fook Holdings International Ltd.	7,000	18,781	0.00%
JUMBO SA	918	25,474	0.01%	Man Wah Holdings Ltd.	6,000	4,111	0.00%
LAMDA Development SA	148	1,105	0.00%	MMG Ltd.	20,000	5,917	0.00%
National Bank of Greece SA	5,900	40,995	0.01%	MTR Corp., Ltd.	13,000	50,445	0.01%
Piraeus Financial Holdings SA	3,571	12,623	0.00%	Nexteer Automotive Group Ltd.	10,000	6,314	0.00%
Terna Energy SA	514	9,028	0.00%	Orient Overseas International Ltd.	1,000	13,959	0.00%
Viohalco SA	620	3,603	0.00%	Pacific Basin Shipping Ltd.	22,000	7,241	0.00%
		235,170	0.04%	PCCW Ltd.	59,000	31,432	0.01%
Hong Kong 0.53% (30 June 2023: 0.63%)				Powerlong Real Estate Holdings Ltd.			
AAC Technologies Holdings, Inc.	6,000	17,827	0.00%	Prada SpA	3,700	21,157	0.01%
AIA Group Ltd.	106,200	925,512	0.17%	Prosperity REIT	14,000	2,492	0.00%
Asia Cement China Holdings Corp.	1,500	469	0.00%	Samsonite International SA	15,000	49,465	0.01%
ASMPT Ltd.	2,700	25,760	0.01%	Shangri-La Asia Ltd.	22,000	15,101	0.00%
Bank of East Asia Ltd.	5,400	6,667	0.00%	Sino Land Co., Ltd.	42,000	45,665	0.01%
BOC Aviation Ltd.	1,100	8,410	0.00%	SITC International Holdings Co., Ltd.	10,000	17,263	0.00%
BOC Hong Kong Holdings Ltd.	31,000	84,164	0.02%	Sun Hung Kai Properties Ltd.	12,000	129,781	0.02%
Cafe de Coral Holdings Ltd.	4,000	4,615	0.00%	SUNeVision Holdings Ltd.	2,000	791	0.00%
Cathay Pacific Airways Ltd.	1,000	1,045	0.00%	Swire Pacific Ltd. Class A	6,500	55,023	0.01%
Champion REIT	2,000	627	0.00%	Swire Pacific Ltd. Class B	10,000	13,088	0.00%
China Travel International Investment Hong Kong Ltd.	18,000	3,089	0.00%	Swire Properties Ltd.	5,800	11,736	0.00%
Chow Tai Fook Jewellery Group Ltd.	12,800	19,048	0.00%	Techtronic Industries Co., Ltd.	12,500	148,955	0.03%
CITIC Telecom International Holdings Ltd.	79,000	33,184	0.01%	Texhong International Group Ltd.	1,000	561	0.00%
C-Mer Eye Care Holdings Ltd.	2,000	881	0.00%	Value Partners Group Ltd.	17,000	4,659	0.00%
Cowell e Holdings, Inc.	7,000	20,663	0.00%	Vitasoy International Holdings Ltd.	8,000	7,971	0.00%
DFI Retail Group Holdings Ltd.	600	1,440	0.00%	Vobile Group Ltd.	4,000	1,235	0.00%
ESR Group Ltd.	33,600	46,472	0.01%	VTech Holdings Ltd.	2,200	13,284	0.00%
Everest Medicines Ltd.	500	1,338	0.00%	WH Group Ltd.	87,375	56,396	0.01%
First Pacific Co., Ltd.	44,000	17,524	0.00%	Wharf Holdings Ltd.	8,000	25,767	0.01%
Fortune REIT	2,000	1,270	0.00%	Wharf Real Estate Investment Co., Ltd.	16,000	54,095	0.01%
Frontage Holdings Corp.	2,000	594	0.00%	Xinyi Glass Holdings Ltd.	18,000	20,193	0.00%
Haitong International Securities Group Ltd.	4,290	830	0.00%	Yue Yuen Industrial Holdings Ltd.	6,000	6,639	0.00%
Hang Lung Group Ltd.	3,000	4,088	0.00%			2,929,972	0.53%
Hang Lung Properties Ltd.	19,000	26,474	0.01%	Hungary 0.02% (30 June 2023: 0.02%)			
Hang Seng Bank Ltd.	7,000	81,622	0.02%	Magyar Telekom Telecommunications plc ADR	1,542	3,040	0.00%
Henderson Land Development Co., Ltd.	14,000	43,119	0.01%	OTP Bank Nyrt	2,161	98,680	0.02%
HKBN Ltd.	7,000	3,129	0.00%	Richter Gedeon Nyrt	1,241	31,383	0.00%
Hong Kong Exchanges & Clearing Ltd.	11,000	377,535	0.07%			133,103	0.02%
Hong Kong Technology Venture Co., Ltd.	1,000	339	0.00%	Iceland 0.01% (30 June 2023: 0.01%)			
Hongkong Land Holdings Ltd.	10,400	36,192	0.01%	Arion Banki HF	34,395	38,478	0.01%
HUTCHMED China Ltd.	10,000	36,755	0.01%	Hagar hf	24,444	14,392	0.00%
Hysan Development Co., Ltd.	3,000	5,955	0.00%	Islandsbanki HF	10,588	8,650	0.00%
IGG, Inc.	1,000	415	0.00%	Marel HF	4,000	13,896	0.00%
IMAX China Holding, Inc.	2,600	2,231	0.00%			75,416	0.01%
Jacobio Pharmaceuticals Group Co., Ltd.	1,500	695	0.00%	India 1.78% (30 June 2023: 1.54%)			
Johnson Electric Holdings Ltd.	500	794	0.00%	360 ONE WAM Ltd.	3,327	28,381	0.01%
JS Global Lifestyle Co., Ltd.	12,500	2,481	0.00%	Aarti Industries Ltd.	1,287	10,047	0.00%
K Wah International Holdings Ltd.	5,000	1,249	0.00%	Aavas Financiers Ltd.	843	15,523	0.00%
Kerry Logistics Network Ltd.	1,000	1,053	0.00%	ACC Ltd.	1,099	29,204	0.01%
Kerry Properties Ltd.	4,000	7,315	0.00%	Adani Green Energy Ltd.	3,649	70,030	0.01%
Lenovo Group Ltd.	76,000	106,283	0.02%	Adani Ports & Special Economic Zone Ltd.	7,084	87,203	0.02%
Link REIT	21,900	122,982	0.02%	Adani Total Gas Ltd.	2,817	33,445	0.01%
LK Technology Holdings Ltd.	2,500	1,614	0.00%	Aditya Birla Capital Ltd.	536	1,072	0.00%
				Aditya Birla Fashion & Retail Ltd.	2,356	6,334	0.00%
				Affle India Ltd.	160	2,511	0.00%
				AIA Engineering Ltd.	278	12,326	0.00%
				Ajanta Pharma Ltd.	61	1,527	0.00%
				Akzo Nobel India Ltd.	213	6,674	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Alembic Pharmaceuticals Ltd.	402	3,669	0.00%	Coromandel International Ltd.	1,253	18,847	0.00%
Alkem Laboratories Ltd.	632	39,513	0.01%	Crompton Greaves Consumer Electricals Ltd.	6,066	22,664	0.01%
Alok Industries Ltd.	4,187	1,074	0.00%	Dabur India Ltd.	6,683	44,749	0.01%
Amara Raja Energy & Mobility Ltd.	1,232	12,081	0.00%	Dalmia Bharat Ltd.	996	27,232	0.01%
Amber Enterprises India Ltd.	44	1,658	0.00%	DCB Bank Ltd.	4,536	7,242	0.00%
Ambuja Cements Ltd.	6,863	42,961	0.01%	DCM Shriram Ltd.	121	1,495	0.00%
Angel One Ltd.	333	13,957	0.00%	Deepak Nitrite Ltd.	399	11,897	0.00%
APL Apollo Tubes Ltd.	1,607	29,678	0.01%	Delhivery Ltd.	5,626	26,317	0.01%
Apollo Hospitals Enterprise Ltd.	977	66,971	0.01%	Devyani International Ltd.	7,731	18,000	0.00%
Apollo Tyres Ltd.	5,916	32,280	0.01%	Dhani Services Ltd.	867	404	0.00%
Aptus Value Housing Finance India Ltd.	2,295	8,819	0.00%	Divi's Laboratories Ltd.	1,122	52,638	0.01%
Asahi India Glass Ltd.	1,594	11,045	0.00%	Dixon Technologies India Ltd.	192	15,152	0.00%
Ashok Leyland Ltd.	13,746	29,990	0.01%	DLF Ltd.	6,364	55,553	0.01%
Asian Paints Ltd.	3,831	156,640	0.03%	Dr Lal PathLabs Ltd.	67	2,075	0.00%
Aster DM Healthcare Ltd.	1,470	7,239	0.00%	Dr Reddy's Laboratories Ltd.	1,173	81,729	0.02%
Astral Ltd.	878	20,127	0.00%	Edelweiss Financial Services Ltd.	1,357	1,270	0.00%
AstraZeneca Pharma India Ltd.	126	8,368	0.00%	Eicher Motors Ltd.	1,340	66,723	0.01%
Atul Ltd.	88	7,567	0.00%	EID Parry India Ltd.	272	1,820	0.00%
AU Small Finance Bank Ltd.	1,923	18,196	0.00%	Elgi Equipments Ltd.	2,096	13,716	0.00%
Aurobindo Pharma Ltd.	3,234	42,128	0.01%	Emami Ltd.	2,608	17,668	0.00%
Avanti Feeds Ltd.	3,655	18,450	0.00%	Embassy Office Parks REIT	4,450	17,361	0.00%
Avenue Supermarts Ltd.	1,228	60,248	0.01%	Endurance Technologies Ltd.	326	7,574	0.00%
Axis Bank Ltd.	21,379	283,199	0.05%	Equitas Small Finance Bank Ltd.	15,077	19,115	0.00%
Bajaj Auto Ltd.	588	48,030	0.01%	Escorts Kubota Ltd.	162	5,807	0.00%
Bajaj Consumer Care Ltd.	2,239	5,909	0.00%	Exide Industries Ltd.	5,928	22,643	0.01%
Bajaj Finance Ltd.	2,127	187,302	0.03%	Federal Bank Ltd.	9,973	18,714	0.00%
Bajaj Finserv Ltd.	3,358	68,029	0.01%	Finolex Cables Ltd.	150	1,927	0.00%
Bajaj Holdings & Investment Ltd.	160	14,756	0.00%	Firstsource Solutions Ltd.	439	975	0.00%
Balkrishna Industries Ltd.	429	13,242	0.00%	Fortis Healthcare Ltd.	3,112	15,677	0.00%
Balrampur Chini Mills Ltd.	352	1,736	0.00%	FSN E-Commerce Ventures Ltd.	13,389	27,988	0.01%
Bandhan Bank Ltd.	5,806	16,843	0.00%	General Insurance Corp. of India	311	1,151	0.00%
Bank of Baroda	7,709	21,409	0.00%	GlaxoSmithKline Pharmaceuticals Ltd.	78	1,779	0.00%
Bank of India	22,172	30,002	0.01%	Glenmark Pharmaceuticals Ltd.	1,306	13,402	0.00%
Bata India Ltd.	413	8,196	0.00%	GMR Airports Infrastructure Ltd.	36,786	35,608	0.01%
Bayer CropScience Ltd.	33	2,202	0.00%	Godrej Consumer Products Ltd.	4,175	56,755	0.01%
Berger Paints India Ltd.	1,363	9,904	0.00%	Granules India Ltd.	169	823	0.00%
Bharti Airtel Ltd.	22,248	275,969	0.05%	Graphite India Ltd.	95	628	0.00%
Biocon Ltd.	2,430	7,290	0.00%	Grasim Industries Ltd.	4,038	103,593	0.02%
Birlasoft Ltd.	288	2,496	0.00%	Great Eastern Shipping Co., Ltd.	1,103	12,948	0.00%
Blue Dart Express Ltd.	125	11,060	0.00%	Grindwell Norton Ltd.	339	9,488	0.00%
Blue Star Ltd.	1,332	15,159	0.00%	Gujarat Fluorochemicals Ltd.	473	21,027	0.00%
Bosch Ltd.	112	29,885	0.01%	Gujarat Gas Ltd.	968	5,369	0.00%
Brigade Enterprises Ltd.	3,430	36,963	0.01%	Gujarat Narmada Valley Fertilizers & Chemicals Ltd.	729	6,595	0.00%
Britannia Industries Ltd.	1,168	74,931	0.01%	Happiest Minds Technologies Ltd.	182	1,960	0.00%
BSE Ltd.	531	14,174	0.00%	Havells India Ltd.	3,237	53,213	0.01%
Can Finance Homes Ltd.	1,140	10,654	0.00%	HCL Technologies Ltd.	9,243	162,848	0.03%
Canara Bank	4,335	22,791	0.01%	HDFC Asset Management Co., Ltd.	943	36,320	0.01%
Carborundum Universal Ltd.	917	12,269	0.00%	HDFC Bank Ltd.	42,577	874,552	0.16%
Care Ratings Ltd.	1,563	17,874	0.00%	HDFC Life Insurance Co., Ltd.	8,537	66,346	0.01%
Central Depository Services India Ltd.	122	2,675	0.00%	Hero MotoCorp Ltd.	1,338	66,560	0.01%
CG Power & Industrial Solutions Ltd.	4,138	22,596	0.00%	Hindustan Unilever Ltd.	7,650	244,902	0.05%
Chambal Fertilisers & Chemicals Ltd.	219	983	0.00%	Hindustan Zinc Ltd.	211	806	0.00%
Cholamandalam Financial Holdings Ltd.	1,358	16,973	0.00%	ICICI Bank Ltd.	16,844	201,730	0.04%
Cholamandalam Investment & Finance Co., Ltd.	3,505	53,063	0.01%	ICICI Lombard General Insurance Co., Ltd.	2,926	49,934	0.01%
Cipla Ltd.	5,255	78,705	0.02%	ICICI Prudential Life Insurance Co., Ltd.	2,579	16,576	0.00%
City Union Bank Ltd.	3,722	6,665	0.00%	ICICI Securities Ltd.	188	1,622	0.00%
Coforge Ltd.	703	53,007	0.01%				
Colgate-Palmolive India Ltd.	1,597	48,549	0.01%				
Computer Age Management Services Ltd.	366	11,662	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
IDFC First Bank Ltd.	35,103	37,502	0.01%	Nippon Life India Asset Management Ltd.	3,101	16,689	0.00%
IDFC Ltd.	21,336	32,473	0.01%	NMDC Ltd.	12,417	31,284	0.01%
IFCI Ltd.	18,413	6,450	0.00%	Oberoi Realty Ltd.	2,125	36,858	0.01%
IIFL Finance Ltd.	2,670	19,192	0.00%	One 97 Communications Ltd.	3,258	24,879	0.01%
Indiabulls Housing Finance Ltd.	11,575	30,150	0.01%	Oracle Financial Services Software Ltd.	95	4,810	0.00%
IndiaMart InterMesh Ltd.	576	18,841	0.00%	Orient Electric Ltd.	303	826	0.00%
Indian Bank	2,745	13,884	0.00%	Page Industries Ltd.	61	28,232	0.01%
Indian Energy Exchange Ltd.	957	1,932	0.00%	Patanjali Foods Ltd.	1,189	22,504	0.00%
Indian Hotels Co., Ltd. Class A	8,979	47,299	0.01%	PB Fintech Ltd.	2,472	23,606	0.01%
Indian Railway Catering & Tourism Corp., Ltd.	2,874	30,652	0.01%	Persistent Systems Ltd.	468	41,559	0.01%
Indian Railway Finance Corp., Ltd.	12,009	14,338	0.00%	Pfizer Ltd.	98	5,028	0.00%
Indraprastha Gas Ltd.	2,806	14,107	0.00%	Phoenix Mills Ltd.	948	25,572	0.01%
Indus Towers Ltd.	7,801	18,660	0.00%	PI Industries Ltd.	647	27,337	0.01%
Infibeam Avenues Ltd.	4,918	1,271	0.00%	Pidilite Industries Ltd.	1,536	50,117	0.01%
Info Edge India Ltd.	823	50,837	0.01%	Piramal Enterprises Ltd.	1,647	18,435	0.00%
Infosys Ltd.	31,776	589,172	0.11%	PNB Housing Finance Ltd.	205	1,923	0.00%
Intellect Design Arena Ltd.	159	1,599	0.00%	Poly Medicare Ltd.	1,240	22,202	0.00%
InterGlobe Aviation Ltd.	1,807	64,431	0.01%	Polycab India Ltd.	458	30,188	0.01%
Ipca Laboratories Ltd.	1,093	14,621	0.00%	Poonawalla Fincorp Ltd.	3,683	19,277	0.00%
IRB Infrastructure Developers Ltd.	32,227	16,091	0.00%	Power Finance Corp., Ltd.	12,830	58,990	0.01%
JB Chemicals & Pharmaceuticals Ltd.	162	3,163	0.00%	Power Grid Corp. of India Ltd.	35,979	102,558	0.02%
JK Cement Ltd.	158	7,193	0.00%	Prestige Estates Projects Ltd.	1,838	26,039	0.01%
Jubilant Foodworks Ltd.	2,603	17,675	0.00%	Procter & Gamble Health Ltd.	119	7,076	0.00%
Jubilant Ingrevia Ltd.	298	1,821	0.00%	Punjab National Bank	28,946	33,307	0.01%
Jubilant Pharmova Ltd. Class A	1,909	12,513	0.00%	PVR Inox Ltd.	824	16,428	0.00%
Just Dial Ltd.	16	154	0.00%	Qness Corp., Ltd.	87	547	0.00%
Kajaria Ceramics Ltd.	554	8,666	0.00%	Rail Vikas Nigam Ltd.	8,453	18,442	0.00%
Kansai Nerolac Paints Ltd.	448	1,794	0.00%	Rajesh Exports Ltd.	741	3,264	0.00%
KEC International Ltd.	312	2,209	0.00%	Rallis India Ltd.	4,325	12,986	0.00%
KEI Industries Ltd.	325	12,691	0.00%	Raymond Ltd.	463	9,588	0.00%
Kotak Mahindra Bank Ltd.	473	10,846	0.00%	RBL Bank Ltd.	7,122	23,904	0.01%
KPIT Technologies Ltd.	2,190	39,841	0.01%	REC Ltd.	10,903	54,093	0.01%
KPR Mill Ltd.	913	9,050	0.00%	Redington Ltd.	11,501	24,436	0.01%
Krishna Institute of Medical Sciences Ltd.	1,058	25,164	0.01%	Relaxo Footwears Ltd.	114	1,238	0.00%
Lakshmi Machine Works Ltd.	81	13,373	0.00%	Samvardhana Motherson International Ltd.	26,737	32,757	0.01%
Laurus Labs Ltd.	4,420	22,851	0.01%	SBI Cards & Payment Services Ltd.	2,529	23,087	0.01%
LIC Housing Finance Ltd.	3,103	19,991	0.00%	SBI Life Insurance Co., Ltd.	3,723	64,095	0.01%
Linde India Ltd.	107	7,252	0.00%	Schaeffler India Ltd.	547	21,055	0.00%
Lupin Ltd.	2,356	37,456	0.01%	Shriram Finance Ltd.	3,052	75,308	0.01%
Macrotech Developers Ltd.	1,242	15,277	0.00%	SKF India Ltd.	119	6,578	0.00%
Mahanagar Gas Ltd.	1,239	17,875	0.00%	Sona Blw Precision Forgings Ltd.	5,060	39,190	0.01%
Mahindra & Mahindra Financial Services Ltd.	5,209	17,321	0.00%	Sonata Software Ltd.	2,438	21,761	0.00%
Manappuram Finance Ltd.	2,029	4,194	0.00%	SRF Ltd.	1,663	49,547	0.01%
Mankind Pharma Ltd.	579	13,794	0.00%	Star Health & Allied Insurance Co., Ltd.	3,427	22,023	0.00%
Marico Ltd.	6,025	39,714	0.01%	State Bank of India	15,710	121,213	0.02%
Maruti Suzuki India Ltd.	1,081	133,834	0.03%	Sterlite Technologies Ltd.	1,868	3,206	0.00%
Max Financial Services Ltd.	1,583	18,154	0.00%	Strides Pharma Science Ltd.	76	593	0.00%
Max Healthcare Institute Ltd.	6,038	49,794	0.01%	Sun Pharmaceutical Industries Ltd.	8,743	132,326	0.02%
Medplus Health Services Ltd.	1,165	10,511	0.00%	Sun TV Network Ltd.	3,408	29,168	0.01%
Metropolis Healthcare Ltd.	33	666	0.00%	Sundram Fasteners Ltd.	1,022	15,339	0.00%
Motherson Sumi Wiring India Ltd.	18,614	13,813	0.00%	Supreme Industries Ltd.	678	37,015	0.01%
Mphasis Ltd.	814	26,800	0.01%	Suven Pharmaceuticals Ltd.	252	2,189	0.00%
MRF Ltd.	25	38,930	0.01%	Suzlon Energy Ltd.	118,763	54,519	0.01%
Muthoot Finance Ltd.	1,640	29,095	0.01%	Symphony Ltd.	370	3,895	0.00%
Narayana Hrudayalaya Ltd.	1,614	23,313	0.01%	Syngene International Ltd.	2,333	19,666	0.00%
Natco Pharma Ltd.	92	897	0.00%	Tanla Platforms Ltd.	351	4,617	0.00%
National Aluminium Co., Ltd.	4,901	7,771	0.00%	Tata Chemicals Ltd.	1,860	24,679	0.01%
Navin Fluorine International Ltd.	326	15,095	0.00%	Tata Communications Ltd.	694	14,764	0.00%
NCC Ltd.	701	1,405	0.00%	Tata Consumer Products Ltd.	7,573	98,906	0.02%
Nestle India Ltd.	295	94,229	0.02%	Tata Elxsi Ltd.	234	24,615	0.01%
NHPC Ltd.	34,209	26,557	0.01%	Tata Teleservices Maharashtra Ltd.	2,886	3,179	0.00%
				Thermax Ltd.	357	13,220	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Titan Co., Ltd.	3,551	156,843	0.03%	Jasa Marga Persero Tbk PT	5,400	1,708	0.00%
Torrent Pharmaceuticals Ltd.	1,269	35,159	0.01%	Kalbe Farma Tbk PT	202,600	21,185	0.01%
Trent Ltd.	1,535	56,353	0.01%	Matahari Department Store Tbk PT	15,400	2,000	0.00%
Trident Ltd.	7,889	3,441	0.00%	Mayora Indah Tbk PT	6,500	1,051	0.00%
Tube Investments of India Ltd.	911	38,773	0.01%	Merdeka Copper Gold Tbk PT	189,000	33,143	0.01%
TVS Motor Co., Ltd.	1,922	46,790	0.01%	Mitra Adiperkasa Tbk PT	110,500	12,846	0.00%
UltraTech Cement Ltd.	1,098	138,587	0.03%	Mitra Keluarga Karyasehat Tbk PT	44,600	8,255	0.00%
Union Bank of India Ltd.	13,407	19,189	0.00%	Pakuwon Jati Tbk PT	822,900	24,264	0.01%
UNO Minda Ltd.	2,788	23,039	0.01%	PT Tower Bersama Infrastructure Tbk	65,160	8,845	0.00%
UPL Ltd.	5,395	38,073	0.01%	Ramayana Lestari Sentosa Tbk PT	107,700	3,602	0.00%
UTI Asset Management Co., Ltd.	642	6,686	0.00%	Sarana Menara Nusantara Tbk PT	124,900	8,031	0.00%
Vaibhav Global Ltd.	70	334	0.00%	Smartfren Telecom Tbk PT	248,000	805	0.00%
Vardhman Textiles Ltd.	1,290	5,986	0.00%	Sumber Alfaria Trijaya Tbk PT	147,000	27,974	0.01%
Varun Beverages Ltd.	3,824	56,840	0.01%	Summarecon Agung Tbk PT	18,308	684	0.00%
Vedant Fashions Ltd.	1,024	15,602	0.00%	Surya Citra Media Tbk PT	44,000	486	0.00%
V-Guard Industries Ltd.	281	987	0.00%	Telkom Indonesia Persero Tbk PT	423,600	108,672	0.02%
Vinati Organics Ltd.	158	3,310	0.00%	Unilever Indonesia Tbk PT	37,300	8,552	0.00%
Vodafone Idea Ltd.	25,766	4,954	0.00%	Vale Indonesia Tbk PT	13,900	3,891	0.00%
Volta Ltd.	2,777	32,649	0.01%	Waskita Karya Persero Tbk PT	229,000	3,004	0.00%
Welspun Corp., Ltd.	2,000	13,175	0.00%	XL Axiata Tbk PT	8,699	1,130	0.00%
Whirlpool of India Ltd.	31	509	0.00%			1,237,082	0.23%
Wipro Ltd.	17,601	99,687	0.02%				
Yes Bank Ltd.	182,764	47,111	0.01%				
Zee Entertainment Enterprises Ltd.	7,481	24,696	0.01%				
ZF Commercial Vehicle Control Systems India Ltd.	47	9,041	0.00%				
Zomato Ltd.	47,963	71,299	0.01%				
Zydus Lifesciences Ltd.	1,979	16,391	0.00%				
Zydus Wellnes Ltd.	226	4,566	0.00%				
		9,774,641	1.78%				
Indonesia 0.23% (30 June 2023: 0.24%)							
Ace Hardware Indonesia Tbk PT	11,600	542	0.00%	Ireland 0.07% (30 June 2023: 0.08%)			
Avia Avian Tbk PT	61,900	2,010	0.00%	AIB Group plc	10,734	46,006	0.01%
Bank Central Asia Tbk PT	501,400	306,109	0.06%	Bank of Ireland Group plc	9,388	85,224	0.02%
Bank Mandiri Persero Tbk PT	423,100	166,250	0.03%	Dalata Hotel Group plc	504	2,572	0.00%
Bank Negara Indonesia Persero Tbk PT	129,800	45,312	0.01%	Glanbia plc	1,229	20,242	0.00%
Bank Neo Commerce Tbk PT	50,983	1,444	0.00%	Kerry Group plc Class A	1,341	116,522	0.02%
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT	186,900	13,960	0.00%	Kingspan Group plc	1,281	110,941	0.02%
Bank Rakyat Indonesia Persero Tbk PT	607,218	225,779	0.04%			381,507	0.07%
Barito Pacific Tbk PT	192,446	16,624	0.00%	Israel 0.17% (30 June 2023: 0.17%)			
BFI Finance Indonesia Tbk PT	49,700	3,890	0.00%	AFI Properties Ltd.	419	18,606	0.00%
Bukalapak.com PT Tbk	1,047,000	14,688	0.00%	Airport City Ltd.	403	6,928	0.00%
Bumi Resources Minerals Tbk PT	1,628,800	17,984	0.01%	Alony Hetz Properties & Investments Ltd.	681	5,600	0.00%
Bumi Serpong Damai Tbk PT	89,000	6,243	0.00%	Amot Investments Ltd.	9,262	50,105	0.01%
Charoen Pokphand Indonesia Tbk PT	50,300	16,416	0.00%	Ashtrom Group Ltd.	76	1,186	0.00%
Ciputra Development Tbk PT	150,200	11,414	0.00%	AudioCodes Ltd.	50	612	0.00%
Dayamitra Telekomunikasi PT	253,700	11,616	0.00%	Azrieli Group Ltd.	434	28,227	0.01%
Elang Mahkota Teknologi Tbk PT	168,300	6,449	0.00%	Bank Hapoalim BM	11,744	106,028	0.02%
GoTo Gojek Tokopedia Tbk PT Class A	6,099,100	34,067	0.01%	Bank Leumi Le-Israel BM	14,135	114,269	0.02%
Indah Kiat Pulp & Paper Tbk PT	19,500	10,543	0.00%	Bezeq The Israeli Telecommunication Corp., Ltd.	25,536	34,933	0.01%
Indocement Tunggal Prakarsa Tbk PT	13,500	8,242	0.00%	Big Shopping Centers Ltd.	234	24,154	0.00%
Indofood CBP Sukses Makmur Tbk PT	10,400	7,143	0.00%	Camtek Ltd.	393	27,765	0.01%
Indofood Sukses Makmur Tbk PT	56,200	23,543	0.01%	Clal Insurance Enterprises Holdings Ltd.	360	5,765	0.00%
Indosat Tbk PT	10,100	6,150	0.00%	Danel Adir Yeoshua Ltd.	32	2,657	0.00%
Japfa Comfeed Indonesia Tbk PT	7,000	536	0.00%	Delta Galil Ltd.	61	2,736	0.00%
				Elco Ltd.	98	3,105	0.00%
				Electra Ltd.	4	1,707	0.00%
				Engix-Renewable Energies Ltd.	192	709	0.00%
				Enlight Renewable Energy Ltd.	1,753	34,151	0.01%
				FIBI Holdings Ltd.	45	1,968	0.00%
				First International Bank Of Israel Ltd.	237	9,728	0.00%
				Fox Wixel Ltd.	38	2,592	0.00%
				Gav-Yam Lands Corp., Ltd.	119	976	0.00%
				Harel Insurance Investments & Financial Services Ltd.	551	4,343	0.00%
				Hilan Ltd.	30	1,585	0.00%
				Isracard Ltd.	457	1,630	0.00%
				Israel Canada T.R Ltd.	1,481	4,442	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Israel Corp., Ltd.	19	4,854	0.00%	GVS SpA	122	751	0.00%
Israel Discount Bank Ltd. Class A	10,745	54,010	0.01%	Infrastrutture Wireless Italiane SpA	3,300	41,739	0.01%
Matrix IT Ltd.	58	1,098	0.00%	Interpump Group SpA	1,133	58,661	0.01%
Maytronics Ltd.	58	661	0.00%	Intesa Sanpaolo SpA	138,313	403,894	0.07%
Mega Or Holdings Ltd.	51	1,197	0.00%	Italgas SpA	4,311	24,668	0.01%
Melisron Ltd.	74	5,754	0.00%	Juventus Football Club SpA	3,310	940	0.00%
Menora Mivtachim Holdings Ltd.	246	6,353	0.00%	Maire Tecnimont SpA	1,591	8,629	0.00%
Mivne Real Estate KD Ltd.	8,314	24,820	0.01%	MARR SpA	46	583	0.00%
Mizrahi Tefahot Bank Ltd.	1,528	59,407	0.01%	Mediobanca Banca di Credito Finanziario SpA	5,531	68,461	0.01%
Nice Ltd.	647	131,003	0.02%	MFE-MediaForEurope NV Class B	4,999	18,041	0.00%
Nova Ltd.	197	27,464	0.01%	Moncler SpA	1,719	105,768	0.02%
One Software Technologies Ltd.	1,402	17,992	0.00%	Nexi SpA	10,456	85,541	0.02%
OPC Energy Ltd.	—	2	0.00%	Piaggio & C SpA	220	724	0.00%
Partner Communications Co., Ltd.	674	3,345	0.00%	Pirelli & C SpA	3,752	20,421	0.00%
Perion Network Ltd.	275	8,698	0.00%	Poste Italiane SpA	3,575	40,577	0.01%
Phoenix Holdings Ltd.	555	5,649	0.00%	RAI Way SpA	208	1,174	0.00%
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.	24	1,345	0.00%	Recordati Industria Chimica e Farmaceutica SpA	1,013	54,641	0.01%
Reit 1 Ltd. REIT	412	1,918	0.00%	Reply SpA	182	24,025	0.01%
Sapiens International Corp. NV	46	1,362	0.00%	Salvatore Ferragamo SpA	359	4,842	0.00%
Sella Capital Real Estate Ltd. REIT	333	782	0.00%	Sesa SpA	44	5,978	0.00%
Shapir Engineering & Industry Ltd.	4,562	29,405	0.01%	SOL SpA	55	1,689	0.00%
Shikun & Binui Ltd.	958	2,718	0.00%	Stellantis NV	18,814	439,558	0.08%
Shufersal Ltd.	3,369	16,139	0.00%	Tamburi Investment Partners SpA	206	2,116	0.00%
Strauss Group Ltd.	216	4,080	0.00%	Technogym SpA	1,223	12,247	0.00%
Summit Real Estate Holdings Ltd.	353	5,330	0.00%	Telecom Italia SpA	100,099	32,531	0.01%
Tower Semiconductor Ltd.	876	26,930	0.01%	Telecom Italia SpA (Non CVA)	30,375	10,163	0.00%
		938,823	0.17%	Terna - Rete Elettrica Nazionale	12,631	105,400	0.02%
Italy 0.58% (30 June 2023: 0.59%)				Tinexta SpA	30	672	0.00%
Amplifon SpA	1,100	38,082	0.01%	Tod's SpA	13	490	0.00%
Anima Holding SpA	2,365	10,466	0.00%	UniCredit SpA	15,458	419,464	0.08%
Arnoldo Mondadori Editore SpA	11,048	26,178	0.01%	Unipol Gruppo SpA	3,981	22,701	0.00%
Assicurazioni Generali SpA	11,264	237,719	0.04%	UnipolSai Assicurazioni SpA	6,580	16,427	0.00%
Azimut Holding SpA	1,398	36,507	0.01%	Webuild SpA	631	1,274	0.00%
Banca Generali SpA	1,338	49,721	0.01%	Webuild SpA - Warrants 31/8/2030	57	54	0.00%
Banca IFIS SpA	725	12,574	0.00%	Zignago Vetro SpA	49	772	0.00%
Banca Mediolanum SpA	1,099	10,360	0.00%			3,171,380	0.58%
Banca Monte dei Paschi di Siena SpA	5,619	18,907	0.00%	Japan 6.34% (30 June 2023: 6.35%)			
Banca Popolare di Sondrio SPA	3,023	19,569	0.00%	77 Bank Ltd.	800	19,747	0.00%
Banco BPM SpA	13,123	69,307	0.01%	ABC-Mart, Inc.	300	5,245	0.00%
BFF Bank SpA	1,477	16,838	0.00%	Acom Co., Ltd.	1,700	4,248	0.00%
BPER Banca	7,533	25,180	0.01%	Activia Properties, Inc. REIT	5	13,779	0.00%
Brembo SpA	1,162	14,248	0.00%	Adastria Co., Ltd.	100	2,465	0.00%
Brunello Cucinelli SpA	259	25,349	0.01%	ADEKA Corp.	1,900	38,679	0.01%
Buzzi SpA	782	23,790	0.01%	Advance Logistics Investment Corp. REIT	1	899	0.00%
Carel Industries SpA	182	4,986	0.00%	Advance Residence Investment Corp. REIT	20	44,829	0.01%
Cementir Holding NV	84	885	0.00%	Advantest Corp.	6,800	231,378	0.04%
Credito Emiliano SpA	192	1,705	0.00%	Aeon Co., Ltd.	6,200	138,574	0.03%
Danieli & C Officine Meccaniche SpA	94	3,048	0.00%	AEON Financial Service Co., Ltd.	900	8,076	0.00%
Danieli & C Officine Meccaniche SpA - RSP	65	1,558	0.00%	Aeon Hokkaido Corp.	400	2,627	0.00%
De' Longhi SpA	722	24,341	0.01%	AEON Investment Corp. REIT	14	14,042	0.00%
DiaSorin SpA	155	15,965	0.00%	Aeon Mall Co., Ltd.	1,000	12,569	0.00%
doValue SpA	89	337	0.00%	Ai Holdings Corp.	100	1,659	0.00%
El.En. SpA	730	7,862	0.00%	Aica Kogyo Co., Ltd.	300	7,261	0.00%
Enav SpA	4,081	15,490	0.00%	Aichi Financial Group, Inc.	1,000	16,343	0.00%
Ferrari NV	1,015	342,196	0.06%	Aiful Corp.	2,800	7,547	0.00%
FinecoBank Banca Fineco SpA	5,457	81,891	0.02%	Ain Holdings, Inc.	300	9,521	0.00%
Gruppo MutuiOnline SpA	20	705	0.00%	Air Water, Inc.	3,000	40,995	0.01%
				Airport Facilities Co., Ltd.	2,200	9,207	0.00%
				Aisin Corp.	2,300	80,479	0.02%
				Ajinomoto Co., Inc.	5,400	208,370	0.04%
				Alfresa Holdings Corp.	1,800	30,598	0.01%

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Alps Alpine Co., Ltd.	1,000	8,714	0.00%	Cosmos Pharmaceutical Corp.	100	11,551	0.00%
Amada Co., Ltd.	2,300	23,982	0.01%	CRE Logistics, Inc. REIT	1	1,102	0.00%
Amano Corp.	400	9,482	0.00%	Credit Saison Co., Ltd.	900	16,595	0.00%
Amuse, Inc.	600	6,316	0.00%	Curves Holdings Co., Ltd.	200	925	0.00%
Amvis Holdings, Inc.	1,200	25,578	0.01%	CyberAgent, Inc.	3,800	23,857	0.01%
ANA Holdings, Inc.	1,200	26,046	0.01%	Cybozu, Inc.	100	1,546	0.00%
Anicom Holdings, Inc.	100	385	0.00%	Dai Nippon Printing Co., Ltd.	2,300	68,080	0.01%
Anritsu Corp.	700	6,755	0.00%	Daicel Corp.	2,000	19,379	0.00%
Aozora Bank Ltd.	900	19,554	0.00%	Daifuku Co., Ltd.	2,995	60,599	0.01%
Appier Group, Inc.	1,400	18,371	0.00%	Daihen Corp.	200	9,150	0.00%
Arcs Co., Ltd.	100	1,973	0.00%	Daiho Corp.	100	2,635	0.00%
ARE Holdings, Inc.	500	6,919	0.00%	Dai-ichi Life Holdings, Inc.	8,600	182,517	0.03%
Ariake Japan Co., Ltd.	100	3,295	0.00%	Daiichi Sankyo Co., Ltd.	16,700	458,664	0.08%
Artnature, Inc.	3,000	17,045	0.00%	Daiichikoso Co., Ltd.	200	2,960	0.00%
Aruhi Corp.	100	583	0.00%	Daio Paper Corp.	3,100	24,694	0.01%
As One Corp.	200	7,944	0.00%	Daiseki Co., Ltd.	420	11,663	0.00%
Asahi Intecc Co., Ltd.	1,800	36,624	0.01%	Daishi Hokuetsu Financial Group, Inc.	100	2,720	0.00%
Asahi Kasei Corp.	10,300	75,909	0.02%	Daito Trust Construction Co., Ltd.	500	57,987	0.01%
Asics Corp.	1,900	59,542	0.01%	Daiwa House Industry Co., Ltd.	5,300	160,602	0.03%
ASKA Pharmaceutical Holdings Co., Ltd.	1,300	16,451	0.00%	Daiwa House Investment Corp. REIT Class A	22	39,278	0.01%
ASKUL Corp.	100	1,525	0.00%	Daiwa Office Investment Corp. REIT Class A	1	4,717	0.00%
Astellas Pharma, Inc.	16,500	197,326	0.04%	Daiwa Securities Group, Inc.	11,600	78,093	0.02%
Autobacs Seven Co., Ltd.	100	1,107	0.00%	Daiwa Securities Living Investments Corp. REIT Class A	17	12,577	0.00%
Awa Bank Ltd.	200	3,345	0.00%	Daiwabo Holdings Co., Ltd.	1,600	35,035	0.01%
Azbil Corp.	1,700	56,265	0.01%	DCM Holdings Co., Ltd.	800	7,337	0.00%
AZ-COM MARUWA Holdings, Inc.	100	1,085	0.00%	DeNA Co., Ltd.	1,500	14,651	0.00%
Bandai Namco Holdings, Inc.	5,907	118,429	0.02%	Denka Co., Ltd.	800	14,164	0.00%
BayCurrent Consulting, Inc.	1,320	46,356	0.01%	Denso Corp.	18,300	276,097	0.05%
Belluna Co., Ltd.	200	882	0.00%	Dentsu Group, Inc.	2,100	53,893	0.01%
Benefit One, Inc.	200	3,011	0.00%	Denyo Co., Ltd.	900	14,811	0.00%
Benesse Holdings, Inc.	700	12,944	0.00%	Descente Ltd.	400	10,555	0.00%
Bic Camera, Inc.	1,200	11,440	0.00%	Dexerials Corp.	300	8,780	0.00%
BIPROGY, Inc.	300	9,395	0.00%	DIC Corp.	400	7,864	0.00%
BML, Inc.	100	2,128	0.00%	Digital Arts, Inc.	100	3,639	0.00%
Bridgestone Corp.	4,800	198,837	0.04%	Digital Garage, Inc.	600	15,598	0.00%
Brother Industries Ltd.	2,500	39,908	0.01%	dip Corp.	100	2,277	0.00%
Bunka Shutter Co., Ltd.	200	1,989	0.00%	Disco Corp.	720	178,647	0.03%
CAC Holdings Corp.	700	8,635	0.00%	DKS Co., Ltd.	2,900	40,338	0.01%
Calbee, Inc.	400	8,039	0.00%	DMG Mori Co., Ltd.	900	17,240	0.00%
Canon Marketing Japan, Inc.	100	3,033	0.00%	Doutor Nichires Holdings Co., Ltd.	700	10,819	0.00%
Canon, Inc.	8,400	215,690	0.04%	Dowa Holdings Co., Ltd.	300	10,963	0.00%
Capcom Co., Ltd.	2,000	64,633	0.01%	DTS Corp.	100	2,500	0.00%
Casio Computer Co., Ltd.	1,400	12,150	0.00%	Duskin Co., Ltd.	100	2,377	0.00%
Central Glass Co., Ltd.	100	1,890	0.00%	Earth Corp.	100	3,242	0.00%
Central Japan Railway Co.	8,500	216,087	0.04%	East Japan Railway Co.	3,300	190,280	0.04%
Central Security Patrols Co., Ltd.	700	12,651	0.00%	EDION Corp.	1,100	12,266	0.00%
Central Sports Co., Ltd.	500	8,696	0.00%	eGuarantee, Inc.	100	1,453	0.00%
Change Holdings, Inc.	100	1,007	0.00%	Eiken Chemical Co., Ltd.	100	1,212	0.00%
Chiba Bank Ltd.	5,800	41,902	0.01%	Eisai Co., Ltd.	2,500	125,053	0.02%
Chiyoda Co., Ltd.	3,900	23,791	0.01%	Elecom Co., Ltd.	100	1,246	0.00%
Chiyoda Integre Co., Ltd.	400	7,939	0.00%	EM Systems Co., Ltd.	2,000	9,888	0.00%
Chofu Seisakusho Co., Ltd.	400	5,771	0.00%	en-japan, Inc.	100	1,933	0.00%
Chori Co., Ltd.	700	14,027	0.00%	Enplas Corp.	100	8,512	0.00%
Chubu Shiryō Co., Ltd.	4,600	35,761	0.01%	eRex Co., Ltd.	100	554	0.00%
Chudenko Corp.	700	12,805	0.00%	ESPEC Corp.	500	8,366	0.00%
Chugai Pharmaceutical Co., Ltd.	5,600	212,195	0.04%	euglena Co., Ltd.	200	989	0.00%
Chugin Financial Group, Inc.	2,500	17,760	0.00%	Exedy Corp.	2,000	36,800	0.01%
Citizen Watch Co., Ltd.	2,400	14,317	0.00%	EXEO Group, Inc.	1,000	22,237	0.01%
CKD Corp.	100	1,802	0.00%	Ezaki Glico Co., Ltd.	1,200	35,537	0.01%
Coca-Cola Bottlers Japan Holdings, Inc.	1,300	18,668	0.00%	FAN Communications, Inc.	2,600	7,303	0.00%
COLOPL, Inc.	2,300	9,642	0.00%	Fancl Corp.	300	5,045	0.00%
Comforia Residential, Inc. REIT	3	6,746	0.00%	FANUC Corp.	9,756	286,978	0.05%
COMSYS Holdings Corp.	1,100	24,266	0.01%	Fast Retailing Co., Ltd.	1,345	333,817	0.06%
Concordia Financial Group Ltd.	12,000	54,867	0.01%				

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Ferrotec Holdings Corp.	800	15,083	0.00%	Hokuhoku Financial Group, Inc.	600	6,484	0.00%
FP Corp.	300	6,322	0.00%	Hokuto Corp.	700	8,620	0.00%
Frontier Real Estate Investment Corp. REIT	6	18,428	0.00%	Honda Motor Co., Ltd.	44,700	464,819	0.09%
Fuji Co., Ltd.	1,600	21,779	0.01%	Hoshino Resorts, Inc. REIT	1	4,015	0.00%
Fuji Corp.	2,000	34,402	0.01%	Hoshizaki Corp.	1,100	40,269	0.01%
Fuji Kyuko Co., Ltd.	100	2,993	0.00%	House Foods Group, Inc.	700	15,467	0.00%
Fuji Oil Holdings, Inc.	100	1,722	0.00%	Hoya Corp.	3,200	400,057	0.07%
Fuji Pharma Co., Ltd.	1,300	16,036	0.00%	Hulic Co., Ltd.	4,119	43,139	0.01%
Fuji Seal International, Inc.	100	1,216	0.00%	Hulic Reit, Inc. REIT	13	13,758	0.00%
Fuji Soft, Inc.	200	8,384	0.00%	Hyakugo Bank Ltd.	400	1,515	0.00%
FUJIFILM Holdings Corp.	3,000	180,302	0.03%	Ibiden Co., Ltd.	900	49,890	0.01%
Fujikura Ltd.	2,000	15,385	0.00%	Ichibanya Co., Ltd.	100	3,745	0.00%
Fujimi, Inc.	300	6,671	0.00%	Ichigo Office Investment Corp. REIT	2	1,170	0.00%
Fujita Kanko, Inc.	200	8,370	0.00%	Ichigo, Inc.	500	1,199	0.00%
Fujitec Co., Ltd.	700	17,756	0.00%	Ichiyoshi Securities Co., Ltd.	8,200	41,122	0.01%
Fujitsu General Ltd.	600	9,865	0.00%	Idec Corp.	100	2,036	0.00%
Fujitsu Ltd.	1,800	271,634	0.05%	Iida Group Holdings Co., Ltd.	900	13,480	0.00%
Fukuoka Corp. REIT	1	1,215	0.00%	Iino Kaiun Kaisha Ltd.	400	3,368	0.00%
Fukuoka Financial Group, Inc.	1,800	42,478	0.01%	Inaba Denki Sangyo Co., Ltd.	300	7,235	0.00%
Fukuyama Transporting Co., Ltd.	100	2,876	0.00%	Inabata & Co., Ltd.	200	4,455	0.00%
Funai Soken Holdings, Inc.	100	1,819	0.00%	Industrial & Infrastructure Fund Investment Corp. REIT Class A	20	19,804	0.00%
Furukawa Electric Co., Ltd.	1,400	22,016	0.01%	Infocom Corp.	100	1,758	0.00%
Fuso Chemical Co., Ltd.	100	2,961	0.00%	Infomart Corp.	1,200	4,222	0.00%
Fuso Pharmaceutical Industries Ltd.	700	9,389	0.00%	Information Services International-Dentsu Ltd.	100	4,142	0.00%
Fuyo General Lease Co., Ltd.	200	17,371	0.00%	INFRONEER Holdings, Inc.	1,228	12,225	0.00%
Global One Real Estate Investment Corp. REIT	1	777	0.00%	Internet Initiative Japan, Inc.	600	12,274	0.00%
Glory Ltd.	700	13,366	0.00%	Invincible Investment Corp. REIT	48	20,769	0.00%
GLP J-Reit REIT	49	48,833	0.01%	IR Japan Holdings Ltd.	100	1,077	0.00%
GMO internet group, Inc.	400	7,272	0.00%	Iriso Electronics Co., Ltd.	100	2,625	0.00%
GMO Payment Gateway, Inc.	300	20,850	0.00%	Isetan Mitsukoshi Holdings Ltd.	3,700	40,260	0.01%
Goldcrest Co., Ltd.	900	14,108	0.00%	Isuzu Motors Ltd.	5,200	66,983	0.01%
Goldwin, Inc.	400	28,756	0.01%	Ito En Ltd.	800	24,298	0.01%
GS Yuasa Corp.	200	2,816	0.00%	Iwatani Corp.	700	31,941	0.01%
G-Tekt Corp.	1,500	18,258	0.00%	Iyogin Holdings, Inc.	2,400	16,125	0.00%
GungHo Online Entertainment, Inc.	100	1,668	0.00%	Izumi Co., Ltd.	700	17,969	0.00%
Gunma Bank Ltd.	6,000	29,366	0.01%	J Front Retailing Co., Ltd.	2,400	21,841	0.01%
Gunze Ltd.	200	7,093	0.00%	Jaccs Co., Ltd.	100	3,681	0.00%
Gurunavi, Inc.	2,600	5,035	0.00%	JAFCO Group Co., Ltd.	300	3,511	0.00%
H.U. Group Holdings, Inc.	500	9,446	0.00%	Japan Airlines Co., Ltd.	2,100	41,336	0.01%
H2O Retailing Corp.	200	2,166	0.00%	Japan Airport Terminal Co., Ltd.	1,200	52,867	0.01%
Hachijuni Bank Ltd.	2,500	13,933	0.00%	Japan Aviation Electronics Industry Ltd.	100	2,288	0.00%
Hakuhodo DY Holdings, Inc.	1,500	11,496	0.00%	Japan Elevator Service Holdings Co., Ltd.	400	6,634	0.00%
Hamamatsu Photonics KK	1,500	61,711	0.01%	Japan Excellent, Inc. REIT	7	6,226	0.00%
Hankyu Hanshin Holdings, Inc.	2,400	76,419	0.02%	Japan Exchange Group, Inc.	4,800	101,563	0.02%
Hankyu Hanshin, Inc. REIT Class A	1	986	0.00%	Japan Hotel Investment Corp. REIT Class A	53	26,015	0.01%
Hanwa Co., Ltd.	600	21,258	0.01%	Japan Lifeline Co., Ltd.	100	896	0.00%
Harmonic Drive Systems, Inc.	600	17,705	0.00%	Japan Logistics Fund, Inc. REIT	10	20,287	0.00%
Haseko Corp.	2,700	35,086	0.01%	Japan Material Co., Ltd.	800	14,243	0.00%
Hazama Ando Corp.	800	6,333	0.00%	Japan Metropolitan Fund Invest REIT	57	41,199	0.01%
Heiwa Real Estate Co., Ltd.	100	2,674	0.00%	Japan Post Bank Co., Ltd.	12,974	132,151	0.03%
Heiwa Real Estate, Inc. REIT	5	4,774	0.00%	Japan Post Holdings Co., Ltd.	18,049	161,248	0.03%
Hikari Tsushin, Inc.	200	33,168	0.01%	Japan Post Insurance Co., Ltd.	2,100	37,299	0.01%
Hino Motors Ltd.	1,500	4,931	0.00%	Japan Prime Realty Investment Corp. REIT	13	32,274	0.01%
Hirogin Holdings, Inc.	1,400	8,964	0.00%	Japan Real Estate Investment Corp. REIT	13	53,852	0.01%
Hirose Electric Co., Ltd.	200	22,649	0.01%	Japan Securities Finance Co., Ltd.	200	2,199	0.00%
HIS Co., Ltd.	100	1,292	0.00%	Japan Wool Textile Co., Ltd.	400	3,808	0.00%
Hisaka Works Ltd.	900	5,892	0.00%				
Hisamitsu Pharmaceutical Co., Inc.	500	15,289	0.00%				
Hogy Medical Co., Ltd.	100	2,564	0.00%				
Hokkoku Financial Holdings, Inc.	200	6,554	0.00%				
Hokuetsu Corp.	300	3,015	0.00%				

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JCR Pharmaceuticals Co., Ltd.	100	831	0.00%	Kyocera Corp.	10,000	145,978	0.03%
JCU Corp.	100	2,823	0.00%	Kyorin Pharmaceutical Co., Ltd.	1,900	23,989	0.01%
Jeol Ltd.	200	8,781	0.00%	Kyoritsu Maintenance Co., Ltd.	200	8,498	0.00%
JINS Holdings, Inc.	100	3,334	0.00%	Kyoto Financial Group, Inc.	3,200	49,857	0.01%
JMDC, Inc.	400	12,095	0.00%	Kyowa Kirin Co., Ltd.	2,600	43,708	0.01%
J-Oil Mills, Inc.	1,600	21,938	0.01%	Kyudenko Corp.	100	3,608	0.00%
Joyful Honda Co., Ltd.	100	1,309	0.00%	Kyushu Financial Group, Inc.	1,700	9,825	0.00%
JSR Corp.	2,000	57,029	0.01%	Kyushu Railway Co.	2,000	44,077	0.01%
JTEKT Corp.	1,200	10,159	0.00%	LaSalle Logiport REIT	25	26,954	0.01%
Juroku Financial Group, Inc.	100	2,642	0.00%	Lasertec Corp.	700	184,558	0.03%
Justsystems Corp.	100	2,323	0.00%	Life Corp.	100	2,344	0.00%
Kadokawa Corp.	700	14,255	0.00%	Lintec Corp.	100	1,951	0.00%
Kaga Electronics Co., Ltd.	100	4,348	0.00%	Lion Corp.	4,100	38,054	0.01%
Kagome Co., Ltd.	300	6,680	0.00%	Lixil Corp.	2,400	29,970	0.01%
Kakaku.com, Inc.	800	9,908	0.00%	LY Corp.	23,500	83,295	0.02%
Kaken Pharmaceutical Co., Ltd.	200	4,760	0.00%	M3, Inc.	3,500	57,920	0.01%
Kamigumi Co., Ltd.	600	14,325	0.00%	Mabuchi Motor Co., Ltd.	200	3,318	0.00%
Kanamic Network Co., Ltd.	1,000	2,986	0.00%	Macnica Holdings, Inc.	400	21,101	0.01%
Kaneka Corp.	400	10,163	0.00%	Maeda Kosen Co., Ltd.	200	4,306	0.00%
Kanematsu Corp.	1,300	19,042	0.00%	Makino Milling Machine Co., Ltd.	100	4,164	0.00%
Kansai Paint Co., Ltd.	2,200	37,593	0.01%	Makita Corp.	2,200	60,704	0.01%
Kao Corp.	4,300	176,905	0.03%	Mandom Corp.	100	906	0.00%
Katitas Co., Ltd.	300	4,658	0.00%	Mani, Inc.	1,200	18,164	0.00%
Kawasaki Kisen Kaisha Ltd.	1,900	81,536	0.02%	Maruha Nichiro Corp.	400	7,876	0.00%
KDDI Corp.	13,900	442,300	0.08%	Marui Group Co., Ltd.	1,700	28,512	0.01%
KDX Realty Investment Corp. REIT Class A	35	39,921	0.01%	Maruwa Co., Ltd.	100	20,925	0.01%
Keihan Holdings Co., Ltd.	900	23,531	0.01%	Matsui Securities Co., Ltd.	200	1,038	0.00%
Keiikyuu Corp.	3,200	29,247	0.01%	MatsukiyoCocokara & Co.	2,910	51,541	0.01%
Keio Corp.	1,000	31,487	0.01%	Max Co., Ltd.	100	2,330	0.00%
Keisei Electric Railway Co., Ltd.	1,600	75,631	0.01%	Maxell Ltd.	100	1,107	0.00%
Keiyo Bank Ltd.	700	3,381	0.00%	Maxvalu Tokai Co., Ltd.	600	12,683	0.00%
Kenko Mayonnaise Co., Ltd.	1,500	18,077	0.00%	Mazda Motor Corp.	5,600	60,516	0.01%
Kewpie Corp.	1,400	24,672	0.01%	McDonald's Holdings Co. Japan Ltd.	500	21,670	0.01%
Keyence Corp.	1,800	793,134	0.15%	MCJ Co., Ltd.	200	1,556	0.00%
KH Neochem Co., Ltd.	100	1,609	0.00%	Mebuki Financial Group, Inc.	13,700	41,679	0.01%
Kintetsu Group Holdings Co., Ltd.	2,300	72,958	0.01%	Medical Data Vision Co., Ltd.	1,400	6,504	0.00%
Kissei Pharmaceutical Co., Ltd.	100	2,192	0.00%	Medipal Holdings Corp.	1,000	16,212	0.00%
Kitz Corp.	200	1,711	0.00%	Megachips Corp.	100	3,320	0.00%
Kiyo Bank Ltd.	100	1,120	0.00%	Megmilk Snow Brand Co., Ltd.	100	1,500	0.00%
Kobayashi Pharmaceutical Co., Ltd.	700	33,714	0.01%	MEIJI Holdings Co., Ltd.	2,657	63,117	0.01%
Kobe Bussan Co., Ltd.	1,200	35,460	0.01%	MEITEC Group Holdings, Inc.	300	6,016	0.00%
Koei Tecmo Holdings Co., Ltd.	2,000	22,819	0.01%	Menicon Co., Ltd.	200	3,332	0.00%
Kohnan Shoji Co., Ltd.	100	2,784	0.00%	Mercari, Inc.	1,000	18,531	0.00%
Koito Manufacturing Co., Ltd.	2,400	37,410	0.01%	METAWATER Co., Ltd.	100	1,551	0.00%
Kokuyo Co., Ltd.	900	14,645	0.00%	Micronics Japan Co., Ltd.	100	2,603	0.00%
Komatsu Matere Co., Ltd.	4,600	26,103	0.01%	Milbon Co., Ltd.	100	2,620	0.00%
KOMEDA Holdings Co., Ltd.	200	3,894	0.00%	MINEBEA MITSUMI, Inc.	4,200	86,351	0.02%
Komeri Co., Ltd.	100	2,192	0.00%	Mirai Corp. REIT	9	2,774	0.00%
Konami Group Corp.	900	47,132	0.01%	MIRAIT ONE corp	400	5,275	0.00%
Konica Minolta, Inc.	2,000	5,856	0.00%	MISUMI Group, Inc.	2,600	44,068	0.01%
Konishi Co., Ltd.	2,600	24,952	0.01%	Mitsubishi Chemical Group Corp.	11,400	69,865	0.01%
Kose Corp.	200	15,002	0.00%	Mitsubishi Estate Co., Ltd.	10,400	143,334	0.03%
Kotobuki Spirits Co., Ltd.	500	7,664	0.00%	Mitsubishi Estate Logistics Investment Corp. REIT	6	15,938	0.00%
Kourakuen Holdings Corp.	600	5,162	0.00%	Mitsubishi HC Capital, Inc.	6,300	42,310	0.01%
K's Holdings Corp.	700	6,559	0.00%	Mitsubishi Logisnext Co., Ltd.	100	980	0.00%
Kubota Corp.	10,400	156,575	0.03%	Mitsubishi Logistics Corp.	100	3,014	0.00%
Kumiai Chemical Industry Co., Ltd.	100	572	0.00%	Mitsubishi Motors Corp.	4,500	14,332	0.00%
Kuraray Co., Ltd.	5,100	51,568	0.01%	Mitsubishi UFJ Financial Group, Inc.	103,400	888,559	0.16%
Kureha Corp.	300	6,129	0.00%	Mitsui Chemicals, Inc.	2,200	65,260	0.01%
Kurita Water Industries Ltd.	1,100	43,070	0.01%	Mitsui DM Sugar Holdings Co., Ltd.	500	10,537	0.00%
Kusuri no Aoki Holdings Co., Ltd.	300	6,824	0.00%	Mitsui Fudosan Co., Ltd.	8,400	206,038	0.04%
KYB Corp.	400	13,917	0.00%	Mitsui Fudosan Logistics Park, Inc. REIT	4	12,981	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Mitsui High-Tec, Inc.	100	5,221	0.00%	Nippon Kayaku Co., Ltd.	1,700	16,225	0.00%
Mitsui OSK Lines Ltd.	3,100	99,324	0.02%	Nippon Light Metal Holdings Co., Ltd.	100	1,243	0.00%
Mitsui-Soko Holdings Co., Ltd.	100	3,337	0.00%	Nippon Paint Holdings Co., Ltd.	8,786	71,046	0.01%
Miura Co., Ltd.	1,100	21,909	0.01%	Nippon Paper Industries Co., Ltd.	600	5,379	0.00%
Miyazaki Bank Ltd.	100	1,858	0.00%	Nippon Prologis, Inc. REIT	25	48,127	0.01%
Mizuho Financial Group, Inc.	22,500	385,028	0.07%	Nippon Sanso Holdings Corp.	1,800	48,211	0.01%
Mizuho Leasing Co., Ltd.	300	10,299	0.00%	Nippon Seiki Co., Ltd.	200	1,627	0.00%
Mochida Pharmaceutical Co., Ltd.	100	2,319	0.00%	Nippon Sharyo Ltd.	200	2,918	0.00%
Monex Group, Inc.	700	3,570	0.00%	Nippon Sheet Glass Co., Ltd.	300	1,221	0.00%
Money Forward, Inc.	300	9,197	0.00%	Nippon Shinyaku Co., Ltd.	500	17,719	0.00%
MonotaRO Co., Ltd.	1,700	18,564	0.00%	Nippon Shokubai Co., Ltd.	500	19,272	0.00%
Mori Hills Investment Corp. REIT Class A	11	10,939	0.00%	Nippon Soda Co., Ltd.	100	3,852	0.00%
Mori Trust Reit, Inc. REIT	37	19,028	0.00%	Nippon Telegraph & Telephone Corp.	246,600	301,384	0.06%
Morinaga & Co., Ltd.	200	3,630	0.00%	Nippon Yusen KK	4,000	124,018	0.02%
Morinaga Milk Industry Co., Ltd.	1,200	23,220	0.01%	Nipro Corp.	1,200	9,423	0.00%
Moriroku Holdings Co., Ltd.	2,100	41,440	0.01%	Nishimatsu Construction Co., Ltd.	100	2,785	0.00%
Morita Holdings Corp.	100	1,102	0.00%	Nishimatsuya Chain Co., Ltd.	100	1,469	0.00%
MOS Food Services, Inc.	100	2,330	0.00%	Nishi-Nippon Financial Holdings, Inc.	500	5,785	0.00%
MS&AD Insurance Group Holdings, Inc.	4,000	157,356	0.03%	Nishi-Nippon Railroad Co., Ltd.	900	15,254	0.00%
Murata Manufacturing Co., Ltd.	14,600	309,957	0.06%	Nissan Chemical Corp.	1,800	70,299	0.01%
Musashi Seimitsu Industry Co., Ltd.	100	1,071	0.00%	Nissan Motor Co., Ltd.	19,900	78,228	0.02%
Nabtesco Corp.	1,100	22,452	0.01%	Nissha Co., Ltd.	100	1,045	0.00%
Nachi-Fujikoshi Corp.	100	2,607	0.00%	Nisshin Seifun Group, Inc.	4,300	57,906	0.01%
Nagaileben Co., Ltd.	100	1,690	0.00%	Nisshinbo Holdings, Inc.	200	1,625	0.00%
Nagase & Co., Ltd.	1,000	16,031	0.00%	Nissin Foods Holdings Co., Ltd.	1,500	52,358	0.01%
Nagawa Co., Ltd.	100	5,057	0.00%	Nissui Corp.	2,300	12,384	0.00%
Nagoya Railroad Co., Ltd.	2,300	36,919	0.01%	Niterra Co., Ltd.	1,700	40,384	0.01%
Nakanishi, Inc.	1,100	18,500	0.00%	Nitori Holdings Co., Ltd.	600	80,352	0.02%
Nankai Electric Railway Co., Ltd.	700	14,225	0.00%	Nitto Boseki Co., Ltd.	100	3,259	0.00%
Nanto Bank Ltd.	200	3,463	0.00%	Nitto Denko Corp.	1,300	97,283	0.02%
NEC Corp.	2,300	136,225	0.03%	Nohmi Bosai Ltd.	200	3,124	0.00%
NEC Networks & System Integration Corp.	500	8,437	0.00%	Nojima Corp.	200	2,487	0.00%
NET One Systems Co., Ltd.	500	8,524	0.00%	NOK Corp.	1,300	17,350	0.00%
Nexon Co., Ltd.	3,200	58,323	0.01%	Nomura Co., Ltd.	200	1,248	0.00%
Nextage Co., Ltd.	100	1,836	0.00%	Nomura Holdings, Inc.	24,500	110,822	0.02%
NH Foods Ltd.	1,900	64,420	0.01%	Nomura Real Estate Holdings, Inc.	1,700	44,725	0.01%
NHK Spring Co., Ltd.	1,200	10,189	0.00%	Nomura Real Estate Master Fund, Inc. REIT	46	53,837	0.01%
Nichiban Co., Ltd.	700	8,605	0.00%	Nomura Research Institute Ltd.	4,000	116,357	0.02%
Nichicon Corp.	200	1,841	0.00%	Noritz Corp.	100	1,072	0.00%
Nichiha Corp.	100	2,103	0.00%	North Pacific Bank Ltd.	800	2,014	0.00%
Nichirei Corp.	600	14,785	0.00%	NSD Co., Ltd.	600	11,538	0.00%
Nidec Corp.	4,500	181,781	0.03%	NSK Ltd.	5,100	27,602	0.01%
Nifco, Inc.	500	12,927	0.00%	NTN Corp.	2,300	4,242	0.00%
Nihon Kohden Corp.	600	18,994	0.00%	NTT Data Group Corp.	5,100	72,315	0.01%
Nihon M&A Center Holdings, Inc.	2,000	11,033	0.00%	NTT UD Investment Corp. REIT	6	5,307	0.00%
Nihon Parkerizing Co., Ltd.	100	807	0.00%	OBIC Business Consultants Co., Ltd.	100	4,575	0.00%
Nikkon Holdings Co., Ltd.	100	2,185	0.00%	Obic Co., Ltd.	600	103,398	0.02%
Nikon Corp.	2,000	19,804	0.00%	Odakyu Electric Railway Co., Ltd.	3,700	56,453	0.01%
Nintendo Co., Ltd.	9,720	507,373	0.09%	Ogaki Kyoritsu Bank Ltd.	100	1,338	0.00%
Nippon Accommodations Fund, Inc. REIT Class A	4	17,137	0.00%	Oisix ra daichi, Inc.	100	966	0.00%
Nippon Building Fund, Inc. REIT	13	56,341	0.01%	Oji Holdings Corp.	9,600	36,975	0.01%
Nippon Chemi-Con Corp.	100	932	0.00%	Okamura Corp.	100	1,546	0.00%
Nippon Densetsu Kogyo Co., Ltd.	100	1,412	0.00%	Okasan Securities Group, Inc.	400	1,944	0.00%
Nippon Electric Glass Co., Ltd.	300	6,450	0.00%	Oki Electric Industry Co., Ltd.	200	1,292	0.00%
Nippon Express Holdings, Inc.	600	34,107	0.01%	Okinawa Financial Group, Inc.	100	1,664	0.00%
Nippon Gas Co., Ltd.	600	9,906	0.00%	OKUMA Corp.	400	17,236	0.00%
NIPPON Investment Corp. REIT	1	2,383	0.00%	Olympus Corp.	11,500	166,447	0.03%

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Omron Corp.	1,800	84,050	0.02%	Santen Pharmaceutical Co., Ltd.	5,400	53,816	0.01%
One, Inc. REIT	3	5,643	0.00%	Sanwa Holdings Corp.	1,300	19,719	0.00%
Ono Pharmaceutical Co., Ltd.	4,300	76,740	0.02%	Sanyo Denki Co., Ltd.	200	8,895	0.00%
Open House Group Co., Ltd.	500	14,835	0.00%	Sawai Group Holdings Co., Ltd.	100	3,695	0.00%
Open Up Group, Inc.	100	1,666	0.00%	SBI Holdings, Inc.	2,600	58,499	0.01%
Optex Group Co., Ltd.	700	8,868	0.00%	SBS Holdings, Inc.	100	1,744	0.00%
Optim Corp.	100	586	0.00%	SCREEN Holdings Co., Ltd.	900	76,160	0.02%
Oracle Corp. Japan	300	23,131	0.01%	SCSK Corp.	900	17,849	0.00%
Orient Corp.	120	911	0.00%	Secom Co., Ltd.	1,600	115,250	0.02%
Oriental Land Co., Ltd.	8,249	307,246	0.06%	Seibu Holdings, Inc.	2,400	33,315	0.01%
Orix JREIT, Inc. REIT	35	41,336	0.01%	Seikagaku Corp.	1,100	5,938	0.00%
Osaka Soda Co., Ltd.	200	13,732	0.00%	Seiko Epson Corp.	2,400	35,929	0.01%
OSG Corp.	400	5,737	0.00%	Seiko Group Corp.	100	1,911	0.00%
Otsuka Corp.	1,000	41,233	0.01%	Seino Holdings Co., Ltd.	800	12,132	0.00%
Otsuka Holdings Co., Ltd.	4,900	183,828	0.03%	Seiren Co., Ltd.	100	1,758	0.00%
Outsourcing, Inc.	1,200	14,811	0.00%	Sekisui Chemical Co., Ltd.	4,300	61,993	0.01%
PALTAC Corp.	600	18,998	0.00%	Sekisui House Ltd.	4,700	104,415	0.02%
Pan Pacific International Holdings Corp.	3,200	76,357	0.02%	Sekisui House, Inc. REIT	31	16,953	0.00%
Panasonic Holdings Corp.	19,800	196,132	0.04%	Senko Group Holdings Co., Ltd.	700	5,670	0.00%
Paramount Bed Holdings Co., Ltd.	100	1,966	0.00%	Senshu Ikeda Holdings, Inc.	1,900	4,353	0.00%
Park24 Co., Ltd.	1,900	24,346	0.01%	Seria Co., Ltd.	1,000	18,648	0.00%
PeptiDream, Inc.	1,100	11,598	0.00%	Seven & i Holdings Co., Ltd.	6,900	273,837	0.05%
Persol Holdings Co., Ltd.	18,000	30,911	0.01%	Seven Bank Ltd.	7,900	16,794	0.00%
Pharma Foods International Co., Ltd.	100	711	0.00%	SG Holdings Co., Ltd.	3,500	50,248	0.01%
Pigeon Corp.	700	8,064	0.00%	Sharp Corp.	1,700	12,125	0.00%
Pilot Corp.	500	14,899	0.00%	Shibaura Machine Co., Ltd.	100	2,454	0.00%
Piolax, Inc.	600	9,916	0.00%	Shibuya Corp.	100	1,733	0.00%
Pola Orbis Holdings, Inc.	100	1,124	0.00%	SHIFT, Inc.	100	25,408	0.01%
Prestige International, Inc.	300	1,277	0.00%	Shiga Bank Ltd.	700	17,329	0.00%
Prima Meat Packers Ltd.	100	1,665	0.00%	Shima Seiki Manufacturing Ltd.	100	1,082	0.00%
Procrea Holdings, Inc.	1,100	14,645	0.00%	Shimadzu Corp.	2,700	75,496	0.01%
Raito Kogyo Co., Ltd.	100	1,341	0.00%	Shimamura Co., Ltd.	300	33,537	0.01%
Raksul, Inc.	200	1,799	0.00%	Shimano, Inc.	800	123,904	0.02%
Rakus Co., Ltd.	400	7,412	0.00%	Shin-Etsu Chemical Co., Ltd.	17,028	714,674	0.13%
Rakuten Bank Ltd.	1,800	26,966	0.01%	Shin-Etsu Polymer Co., Ltd.	1,100	13,085	0.00%
Rakuten Group, Inc.	20,000	89,091	0.02%	Shinko Electric Industries Co., Ltd.	700	27,229	0.01%
Recruit Holdings Co., Ltd.	13,600	575,236	0.11%	Shionogi & Co., Ltd.	2,600	125,371	0.02%
Relo Group, Inc.	600	7,233	0.00%	Ship Healthcare Holdings, Inc.	1,200	20,492	0.00%
Renesas Electronics Corp.	11,800	213,351	0.04%	Shiseido Co., Ltd.	3,900	117,625	0.02%
Rengo Co., Ltd.	2,500	16,669	0.00%	Shizuoka Financial Group, Inc.	5,900	50,011	0.01%
RENOVA, Inc.	400	3,374	0.00%	Shizuoka Gas Co., Ltd.	500	3,639	0.00%
Resona Holdings, Inc.	19,800	100,629	0.02%	SHO-BOND Holdings Co., Ltd.	300	13,336	0.00%
Resonac Holdings Corp.	2,619	52,202	0.01%	Shochiku Co., Ltd.	100	6,757	0.00%
Resorttrust, Inc.	100	1,735	0.00%	Shoei Co., Ltd.	200	2,610	0.00%
Right On Co., Ltd.	600	1,881	0.00%	Showa Sangyo Co., Ltd.	100	2,245	0.00%
Riken Keiki Co., Ltd.	100	4,887	0.00%	Siix Corp.	100	1,038	0.00%
Riken Technos Corp.	3,900	23,403	0.01%	Sinfonia Technology Co., Ltd.	1,400	20,685	0.00%
Rinnai Corp.	657	15,230	0.00%	Sinko Industries Ltd.	1,100	20,833	0.00%
Rock Field Co., Ltd.	600	6,865	0.00%	SMC Corp.	529	284,275	0.05%
Rohm Co., Ltd.	2,800	53,674	0.01%	SMS Co., Ltd.	300	6,170	0.00%
Rohhto Pharmaceutical Co., Ltd.	2,200	44,365	0.01%	Snow Peak, Inc.	200	1,312	0.00%
Rorze Corp.	100	10,682	0.00%	Socionext, Inc.	1,600	29,054	0.01%
Round One Corp.	2,100	8,312	0.00%	SoftBank Corp.	21,600	269,579	0.05%
Ryohin Keikaku Co., Ltd.	2,900	48,536	0.01%	SoftBank Group Corp.	8,800	392,810	0.07%
Ryosan Co., Ltd.	100	3,337	0.00%	Sohgo Security Services Co., Ltd.	3,500	20,139	0.00%
Ryoyo Electro Corp.	400	10,186	0.00%	Solasto Corp.	100	437	0.00%
Sakai Chemical Industry Co., Ltd.	400	5,323	0.00%	Sompo Holdings, Inc.	2,900	141,853	0.03%
Sakata Seed Corp.	100	2,777	0.00%	Sony Group Corp.	11,000	1,046,319	0.19%
San ju San Financial Group, Inc.	200	2,575	0.00%	Sosei Group Corp.	1,200	12,095	0.00%
Sangetsu Corp.	600	13,193	0.00%	SOSiLA Logistics, Inc. REIT	1	852	0.00%
San-In Godo Bank Ltd.	200	1,410	0.00%	Sotetsu Holdings, Inc.	2,000	38,842	0.01%
Sanken Electric Co., Ltd.	100	5,515	0.00%	Sparx Group Co., Ltd.	520	5,946	0.00%
Sanki Engineering Co., Ltd.	1,000	12,413	0.00%	S-Pool, Inc.	200	630	0.00%
Sankyu, Inc.	300	11,025	0.00%				
Sanrio Co., Ltd.	500	20,850	0.01%				
Sansan, Inc.	500	5,671	0.00%				

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Square Enix Holdings Co., Ltd.	600	21,548	0.01%	Toho Holdings Co., Ltd.	100	2,285	0.00%
SRA Holdings	900	22,759	0.01%	Toho Titanium Co., Ltd.	400	5,379	0.00%
St Marc Holdings Co., Ltd.	400	6,021	0.00%	Toho Zinc Co., Ltd.	1,800	14,389	0.00%
Stanley Electric Co., Ltd.	2,100	39,518	0.01%	TOKAI Holdings Corp.	1,700	11,612	0.00%
Star Asia Investment Corp. REIT	3	1,226	0.00%	Tokai Rika Co., Ltd.	400	6,171	0.00%
Star Micronics Co., Ltd.	100	1,219	0.00%	Tokai Tokyo Financial Holdings, Inc.	500	1,866	0.00%
Starts Proceed Investment Corp. REIT Class A	9	12,844	0.00%	Tokio Marine Holdings, Inc.	16,700	418,033	0.08%
Sugi Holdings Co., Ltd.	200	9,196	0.00%	Tokushu Tokai Paper Co., Ltd.	1,200	33,494	0.01%
SUMCO Corp.	2,700	40,496	0.01%	Tokuyama Corp.	100	1,696	0.00%
Sumitomo Bakelite Co., Ltd.	100	5,251	0.00%	Tokyo Century Corp.	2,000	21,663	0.01%
Sumitomo Electric Industries Ltd.	6,600	84,057	0.02%	Tokyo Electron Ltd.	3,970	711,181	0.13%
Sumitomo Forestry Co., Ltd.	1,300	38,757	0.01%	Tokyo Individualized Educational Institute, Inc.	900	2,841	0.00%
Sumitomo Mitsui Construction Co., Ltd.	1,500	4,224	0.00%	Tokyo Ohka Kogyo Co., Ltd.	600	13,244	0.00%
Sumitomo Mitsui Financial Group, Inc.	11,300	551,454	0.10%	Tokyo Seimitsu Co., Ltd.	500	30,753	0.01%
Sumitomo Mitsui Trust Holdings, Inc.	6,200	119,004	0.02%	Tokyo Steel Manufacturing Co., Ltd.	1,000	12,264	0.00%
Sumitomo Osaka Cement Co., Ltd.	100	2,632	0.00%	Tokyo Tatemono Co., Ltd.	2,800	41,946	0.01%
Sumitomo Pharma Co., Ltd.	600	1,983	0.00%	Tokyu Corp.	5,000	61,037	0.01%
Sumitomo Realty & Development Co., Ltd.	3,300	98,171	0.02%	Tokyu Fudosan Holdings Corp.	8,500	54,347	0.01%
Sumitomo Rubber Industries Ltd.	1,000	10,867	0.00%	Tokyu, Inc. REIT	4	4,835	0.00%
Sumitomo Warehouse Co., Ltd.	100	1,739	0.00%	Tomoku Co., Ltd.	700	10,670	0.00%
Sundrug Co., Ltd.	800	25,717	0.01%	Tomy Co., Ltd.	800	12,668	0.00%
Suntory Beverage & Food Ltd.	1,100	36,282	0.01%	Topcon Corp.	700	7,547	0.00%
Suzuken Co., Ltd.	1,200	39,742	0.01%	TOPPAN Holdings, Inc.	2,700	75,362	0.01%
Suzuki Motor Corp.	3,800	162,615	0.03%	Topre Corp.	100	1,332	0.00%
SWCC Corp.	900	18,252	0.00%	Toray Industries, Inc.	12,600	65,520	0.01%
Systemex Corp.	1,800	100,329	0.02%	Toridoll Holdings Corp.	300	8,625	0.00%
Systema Corp.	400	868	0.00%	Toshiba TEC Corp.	100	2,072	0.00%
T&D Holdings, Inc.	4,700	74,694	0.01%	Tosoh Corp.	4,800	61,319	0.01%
Tadano Ltd.	300	2,509	0.00%	TOTO Ltd.	1,600	42,139	0.01%
Taiheiyo Cement Corp.	1,700	35,042	0.01%	Towa Corp.	100	5,057	0.00%
Taikisha Ltd.	100	2,898	0.00%	Towa Pharmaceutical Co., Ltd.	100	1,668	0.00%
Taisho Pharmaceutical Holdings Co., Ltd.	400	24,528	0.01%	Toyo Corp./Chuo-ku	900	9,020	0.00%
Taiyo Holdings Co., Ltd.	200	4,419	0.00%	Toyo Seikan Group Holdings Ltd.	800	12,978	0.00%
Taiyo Yuden Co., Ltd.	1,700	44,978	0.01%	Toyo Suisan Kaisha Ltd.	800	41,311	0.01%
Takara Bio, Inc.	100	888	0.00%	Toyo Tire Corp.	1,300	21,762	0.01%
Takara Standard Co., Ltd.	100	1,158	0.00%	Toyobo Co., Ltd.	3,300	24,742	0.01%
Takasago Thermal Engineering Co., Ltd.	700	15,988	0.00%	Toyoda Gosei Co., Ltd.	300	5,630	0.00%
Takashimaya Co., Ltd.	1,600	21,807	0.01%	Toyota Boshoku Corp.	500	7,936	0.00%
Takeda Pharmaceutical Co., Ltd.	14,700	422,711	0.08%	Toyota Industries Corp.	1,400	114,201	0.02%
Takeuchi Manufacturing Co., Ltd.	100	3,039	0.00%	Toyota Motor Corp.	106,800	1,962,444	0.36%
Takuma Co., Ltd.	100	1,269	0.00%	TPR Co., Ltd.	2,200	26,591	0.01%
Tamura Corp.	200	787	0.00%	Transcosmos, Inc.	100	2,139	0.00%
Tayca Corp.	2,700	26,219	0.01%	Trend Micro, Inc.	1,200	64,247	0.01%
TDK Corp.	3,000	142,935	0.03%	Tri Chemical Laboratories, Inc.	100	2,561	0.00%
TechnoPro Holdings, Inc.	900	23,716	0.01%	Trusco Nakayama Corp.	100	1,735	0.00%
Teijin Ltd.	1,800	17,064	0.00%	TS Tech Co., Ltd.	800	9,681	0.00%
Terumo Corp.	7,200	236,051	0.04%	Tsubaki Nakashima Co., Ltd.	100	519	0.00%
THK Co., Ltd.	600	11,766	0.00%	Tsubakimoto Chain Co.	100	2,869	0.00%
TIS, Inc.	2,300	50,689	0.01%	Tsugami Corp.	100	862	0.00%
TKC Corp.	100	2,667	0.00%	Tsumura & Co.	100	1,884	0.00%
Toagosei Co., Ltd.	300	2,920	0.00%	Tsuruha Holdings, Inc.	500	45,840	0.01%
Tobu Railway Co., Ltd.	2,400	64,503	0.01%	Tv Tokyo Holdings Corp.	700	14,871	0.00%
Tocalo Co., Ltd.	100	1,060	0.00%	UACJ Corp.	300	8,193	0.00%
Toei Co., Ltd.	100	14,420	0.00%	Ulvac, Inc.	700	33,456	0.01%
Toho Bank Ltd.	1,400	2,850	0.00%	Unicharm Corp.	3,500	126,564	0.02%
Toho Co., Ltd.	1,400	47,358	0.01%	United Arrows Ltd.	100	1,339	0.00%
Toho Gas Co., Ltd.	1,300	27,156	0.01%	United Urban Investment Corp. REIT	37	37,819	0.01%
				Ushio, Inc.	2,000	28,735	0.01%
				USS Co., Ltd.	2,600	52,302	0.01%
				UT Group Co., Ltd.	100	1,734	0.00%
				Valor Holdings Co., Ltd.	100	1,731	0.00%
				ValueCommerce Co., Ltd.	100	1,041	0.00%
				Wacoal Holdings Corp.	900	21,386	0.01%
				Wacom Co., Ltd.	400	1,864	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Welcia Holdings Co., Ltd.	1,000	17,492	0.00%	Inari Amertron Bhd	49,500	32,425	0.01%
West Japan Railway Co.	1,932	80,594	0.02%	IOI Corp. Bhd	37,000	31,645	0.01%
Workman Co., Ltd.	500	14,754	0.00%	Kossan Rubber Industries Bhd	3,100	1,248	0.00%
W-Scope Corp.	600	3,809	0.00%	KPJ Healthcare Bhd	4,000	1,254	0.00%
Yakult Honsha Co., Ltd.	2,200	49,421	0.01%	Kuala Lumpur Kepong Bhd	6,700	31,816	0.01%
Yamada Holdings Co., Ltd.	4,000	12,439	0.00%	Malayan Banking Bhd	62,500	120,920	0.02%
Yamaguchi Financial Group, Inc.	1,200	10,755	0.00%	Malaysia Airports Holdings Bhd	17,300	27,710	0.01%
Yamaha Corp.	1,900	43,895	0.01%	Malaysian Pacific Industries Bhd	100	614	0.00%
Yamaha Motor Co., Ltd.	8,700	77,725	0.02%	Maxis Bhd	41,700	34,939	0.01%
Yamato Holdings Co., Ltd.	3,000	55,444	0.01%	MISC Bhd	20,600	32,682	0.01%
Yamato Kogyo Co., Ltd.	100	5,278	0.00%	MR DIY Group M Bhd	21,900	6,911	0.00%
Yamazaki Baking Co., Ltd.	1,500	34,218	0.01%	My EG Services Bhd	21,900	3,884	0.00%
Yaoko Co., Ltd.	100	5,724	0.00%	Nestle Malaysia Bhd	600	15,356	0.00%
Yaskawa Electric Corp.	2,500	104,447	0.02%	Padini Holdings Bhd	11,000	8,403	0.00%
Yokohama Rubber Co., Ltd.	800	18,346	0.00%	Pentamaster Corp. Bhd	7,900	7,909	0.00%
Yokowo Co., Ltd.	100	1,011	0.00%	Petronas Chemicals Group Bhd	24,400	38,020	0.01%
Yoshinoya Holdings Co., Ltd.	1,200	27,280	0.01%	PPB Group Bhd	6,100	19,223	0.00%
Zenkoku Hoshu Co., Ltd.	200	7,540	0.00%	Press Metal Aluminium Holdings Bhd	37,600	39,359	0.01%
Zensho Holdings Co., Ltd.	1,000	52,412	0.01%	Public Bank Bhd	126,700	118,290	0.02%
Zeon Corp.	600	5,577	0.00%	QL Resources Bhd	14,300	17,770	0.00%
ZERIA Pharmaceutical Co., Ltd.	100	1,431	0.00%	RHB Bank Bhd	14,000	16,605	0.00%
ZOZO, Inc.	1,000	22,521	0.01%	Sintex Bhd	1,200	995	0.00%
		34,830,319	6.34%	Sime Darby Bhd	22,800	11,661	0.00%
Kuwait 0.10% (30 June 2023: 0.11%)				Sime Darby Plantation Bhd	28,900	28,051	0.01%
Agility Public Warehousing Co. KSC	14,041	23,261	0.01%	Telekom Malaysia Bhd	4,300	5,194	0.00%
Boubyan Bank KSCP	9,676	18,895	0.00%	TIME dotCom Bhd	9,800	11,517	0.00%
Boubyan Petrochemicals Co. KSCP	10,482	19,958	0.00%	Top Glove Corp. Bhd	39,400	7,717	0.00%
Bursa Kuwait Securities Co. KPSC	842	4,724	0.00%	VS Industry Bhd	2,200	390	0.00%
Burgan Bank SAK	1,613	903	0.00%			980,794	0.18%
Gulf Bank KSCP	13,112	11,992	0.00%	Mexico 0.35% (30 June 2023: 0.35%)			
Humansoft Holding Co. KSC	1,005	11,118	0.00%	Alea SAB de CV	7,400	28,119	0.01%
Integrated Holding Co. KCSC	20,557	34,122	0.01%	America Movil SAB de CV	211,400	196,489	0.04%
Kuwait Finance House KSCP	77,327	182,716	0.03%	Arca Continental SAB de CV	6,700	73,182	0.01%
Kuwait International Bank KSCP	2,350	1,147	0.00%	Banco del Bajío SA	3,800	12,723	0.00%
Kuwait Projects Co. Holding KSCP	4,790	1,637	0.00%	Bolsa Mexicana de Valores SAB de CV	500	1,037	0.00%
Mabane Co. KPSC	10,984	30,137	0.01%	Cemex SAB de CV	126,400	98,600	0.02%
Mobile Telecommunications Co. KSCP	25,680	42,375	0.01%	Coca-Cola Femsa SAB de CV	5,920	56,363	0.01%
National Bank of Kuwait SAKP	60,410	175,774	0.03%	Concentradora Fibra Danhos SA de CV REIT	6,000	7,391	0.00%
National Industries Group Holding SAK	14,369	9,540	0.00%	Controladora Vuela Compania de Aviacion SAB de CV Class A	9,700	9,165	0.00%
Warba Bank KSCP	6,503	3,937	0.00%	Corp. Inmobiliaria Vesta SAB de CV	3,900	15,508	0.00%
		572,236	0.10%	El Puerto de Liverpool SAB de CV	1,300	8,918	0.00%
Malaysia 0.18% (30 June 2023: 0.17%)				Fibra Uno Administracion SA de CV REIT	26,500	47,728	0.01%
Alliance Bank Malaysia Bhd	11,400	8,410	0.00%	Fomento Economico Mexicano SAB de CV	17,100	223,624	0.04%
AMMB Holdings Bhd	19,300	16,843	0.00%	Genomma Lab Internacional SAB de CV Class B	1,600	1,336	0.00%
Axiata Group Bhd	45,500	23,567	0.00%	Gentera SAB de CV	19,900	27,815	0.01%
Axis REIT	10,900	4,246	0.00%	Gruma SAB de CV Class B	2,015	36,975	0.01%
Bermaz Auto Bhd	24,200	12,429	0.00%	Grupo Aeroportuario del Centro Norte SAB de CV Class B	2,539	26,926	0.01%
Bursa Malaysia Bhd	500	752	0.00%	Grupo Aeroportuario del Pacifico SAB de CV Class B	3,400	59,800	0.01%
CELCOMDIGI Bhd	37,800	33,563	0.01%	Grupo Aeroportuario del Sureste SAB de CV Class B	2,195	64,678	0.01%
CIMB Group Holdings Bhd	75,600	96,248	0.02%	Grupo Bimbo SAB de CV	19,100	96,839	0.02%
D&O Green Technologies Bhd	1,500	1,182	0.00%	Grupo Carso SAB de CV	3,400	37,990	0.01%
Fraser & Neave Holdings Bhd	500	3,064	0.00%	Grupo Comercial Chedraui SA de CV	3,300	20,027	0.00%
Frontken Corp. Bhd	1,200	846	0.00%	Grupo Elektra SAB de CV	515	35,736	0.01%
Gamuda Bhd	15,300	15,283	0.00%				
HAP Seng Consolidated Bhd	22,600	22,379	0.00%				
Hartalega Holdings Bhd	12,800	7,521	0.00%				
Hong Leong Bank Bhd	5,900	24,268	0.01%				
Hong Leong Financial Group Bhd	1,400	5,009	0.00%				
IHH Healthcare Bhd	24,900	32,676	0.01%				

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Grupo Financiero Banorte SAB de CV Class O	25,100	253,601	0.05%	Van Lanschot Kempen NV ADR	582	18,098	0.00%
Grupo Financiero Inbursa SAB de CV Class O	16,700	45,866	0.01%	Vastned Retail NV REIT	39	866	0.00%
Grupo Televisa SAB	21,700	14,595	0.00%	Wereldhave NV REIT	57	911	0.00%
Industrias Penoles SAB de CV	1,100	16,090	0.00%	Wolters Kluwer NV	2,140	304,241	0.06%
Kimberly-Clark de Mexico SAB de CV Class A	4,500	10,111	0.00%			6,478,581	1.18%
La Comer SAB de CV	900	2,328	0.00%				
Megacable Holdings SAB de CV	1,900	4,247	0.00%	New Zealand 0.11% (30 June 2023: 0.11%)			
Nemak SAB de CV	19,100	4,658	0.00%	a2 Milk Co., Ltd.	4,067	11,845	0.00%
Operadora de Sites Mexicanos SAB de CV	21,900	30,792	0.01%	Air New Zealand Ltd.	2,568	1,032	0.00%
Orbia Advance Corp. SAB de CV	5,500	12,208	0.00%	Argosy Property Ltd.	1,186	841	0.00%
Prologis Property Mexico SA de CV REIT	4,165	19,799	0.00%	Auckland International Airport Ltd.	14,374	80,088	0.02%
Promotora y Operadora de Infraestructura SAB de CV	4,250	45,992	0.01%	Chorus Ltd.	4,416	21,976	0.00%
Qualitas Controladora SAB de CV	2,600	26,394	0.00%	EBOS Group Ltd.	1,735	38,997	0.01%
Regional SAB de CV	1,800	17,261	0.00%	Fisher & Paykel Healthcare Corp., Ltd.	4,662	69,661	0.01%
Sitios Latinoamerica SAB de CV	8,925	3,621	0.00%	Fletcher Building Ltd.	10,950	33,140	0.01%
TF Administradora Industrial S de RL de CV REIT	13,300	28,541	0.01%	Freightways Group Ltd.	262	1,410	0.00%
Wal-Mart de Mexico SAB de CV	43,700	184,224	0.03%	Goodman Property Trust REIT	13,309	19,213	0.00%
		1,907,297	0.35%	Heartland Group Holdings Ltd.	643	603	0.00%
Netherlands 1.18% (30 June 2023: 1.24%)				Infratil Ltd.	7,875	50,010	0.01%
ABN AMRO Bank NV GDR	3,347	50,246	0.01%	Kiwi Property Group Ltd.	52,832	29,269	0.01%
Adyen NV	266	342,790	0.06%	Mainfreight Ltd.	815	35,760	0.01%
Aegon Ltd.	14,824	85,938	0.02%	Mercury NZ Ltd.	6,048	25,273	0.01%
Akzo Nobel NV	1,773	146,538	0.03%	Meridian Energy Ltd.	9,689	33,986	0.01%
Alfen NV	312	20,776	0.00%	Oceania Healthcare Ltd.	1,571	756	0.00%
Allfunds Group plc	2,428	17,232	0.00%	Precinct Properties Group	22,748	18,220	0.00%
APERAM SA	200	7,264	0.00%	Ryman Healthcare Ltd.	6,623	24,741	0.00%
ASM International NV	416	215,958	0.04%	Spark New Zealand Ltd.	21,896	71,813	0.01%
ASML Holding NV	3,563	2,683,081	0.49%	Stride Property Group	3,227	2,942	0.00%
ASR Nederland NV	1,431	67,498	0.01%	Summerset Group Holdings Ltd.	1,359	8,820	0.00%
Basic-Fit NV	474	14,745	0.00%	Vital Healthcare Property Trust REIT	557	779	0.00%
BE Semiconductor Industries NV	705	106,264	0.02%			581,175	0.11%
Corbion NV	381	8,157	0.00%	Norway 0.19% (30 June 2023: 0.18%)			
CTP NV	1,073	18,111	0.00%	Adevinta A.S.A Class B	2,046	22,644	0.00%
DSM-Firmenich AG	1,746	177,442	0.03%	Aker A.S.A Class A	505	33,117	0.01%
Eurocommercial Properties NV REIT	357	8,755	0.00%	Atea A.S.A	295	3,753	0.00%
EXOR NV	833	83,276	0.02%	Austevoll Seafood A.S.A	745	5,439	0.00%
Flow Traders Ltd.	61	1,210	0.00%	AutoStore Holdings Ltd.	4,127	8,119	0.00%
Galapagos NV	299	12,217	0.00%	Bakkafrost P/F	324	16,973	0.00%
IMCD NV	589	102,508	0.02%	Bonheur A.S.A	185	4,408	0.00%
ING Groep NV	32,467	485,106	0.09%	Borregaard A.S.A	796	13,434	0.00%
InPost SA	1,575	21,774	0.00%	BW LPG Ltd.	96	1,430	0.00%
JDE Peet's NV	855	23,007	0.00%	Crayon Group Holding A.S.A	239	1,993	0.00%
Just Eat Takeaway.com NV	2,059	31,347	0.01%	DNB Bank A.S.A	8,724	185,549	0.03%
Koninklijke Ahold Delhaize NV	8,469	243,378	0.04%	Elkem A.S.A	8,661	18,046	0.00%
Koninklijke KPN NV	26,672	91,866	0.02%	Entra A.S.A	600	6,818	0.00%
Koninklijke Philips NV	7,741	180,300	0.03%	Europris A.S.A	4,370	33,026	0.01%
Koninklijke Vopak NV	526	17,687	0.00%	FLEX LNG Ltd.	970	28,501	0.01%
NN Group NV	2,346	92,646	0.02%	Gjensidige Forsikring A.S.A	1,682	31,054	0.01%
NSI NV REIT	31	642	0.00%	Grieg Seafood A.S.A	85	572	0.00%
OCI NV	1,123	32,551	0.01%	Hafnia Ltd.	2,261	15,629	0.00%
PostNL NV	1,208	1,886	0.00%	Hexagon Composites A.S.A	143	407	0.00%
Prosus NV	13,830	412,258	0.08%	Leroy Seafood Group A.S.A	1,041	4,289	0.00%
Randstad NV	1,153	72,242	0.01%	Mowi A.S.A	3,819	68,440	0.01%
Signify NV	1,370	45,885	0.01%	MPC Container Ships A.S.A	1,107	1,452	0.00%
TKH Group NV	729	31,809	0.01%	NEL A.S.A	9,264	6,285	0.00%
TomTom NV	111	783	0.00%	Nordic Semiconductor A.S.A	2,849	35,347	0.01%
Universal Music Group NV	6,990	199,292	0.04%	Norsk Hydro A.S.A	10,997	74,066	0.01%
				Orkla A.S.A	5,937	46,090	0.01%
				Salmar A.S.A	603	33,797	0.01%
				Scatec A.S.A	436	3,527	0.00%
				Schibsted A.S.A Class A	797	22,963	0.00%
				Schibsted A.S.A Class B	1,066	29,033	0.01%
				Sparebank 1 Oestlandet	143	1,867	0.00%
				SpareBank 1 SMN	1,238	17,286	0.00%
				SpareBank 1 SR-Bank A.S.A	2,711	34,409	0.01%
				Storebrand A.S.A	6,093	54,020	0.01%

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Telenor A.S.A	4,816	55,294	0.01%	NOS SGPS SA	323	1,142	0.00%
TOMRA Systems A.S.A	2,032	24,700	0.01%	REN - Redes Energeticas Nacionais SGPS SA	223	573	0.00%
Veidekke A.S.A	2,615	26,316	0.01%	Sonae SGPS SA	7,740	7,733	0.00%
Wallenius Wilhelmsen A.S.A Class B	1,182	10,359	0.00%			190,182	0.03%
Yara International A.S.A	1,391	49,473	0.01%	Qatar 0.11% (30 June 2023: 0.11%)			
		1,029,925	0.19%	Al Meera Consumer Goods Co. QSC	1,026	3,725	0.00%
Pakistan 0.00% (30 June 2023: 0.00%)				Barwa Real Estate Co.	15,240	12,059	0.00%
Habib Bank Ltd.	1,255	491	0.00%	Commercial Bank PSQC	25,195	41,173	0.01%
Lucky Cement Ltd.	1,141	3,207	0.00%	Doha Bank QPSC	14,220	7,128	0.00%
Millat Tractors Ltd.	3,267	6,717	0.00%	Dukhan Bank	20,896	22,939	0.00%
		10,415	0.00%	Ezdan Holding Group QSC	1,542	362	0.00%
Philippines 0.06% (30 June 2023: 0.07%)				Industries Qatar QSC	12,712	45,038	0.01%
Ayala Land, Inc.	56,800	35,337	0.01%	Masraf Al Rayan QSC	43,138	30,710	0.01%
Bank of the Philippine Islands	19,382	36,331	0.01%	Mesaieed Petrochemical Holding Co.	31,311	15,221	0.00%
BDO Unibank, Inc.	20,718	48,825	0.01%	Ooredoo QPSC	11,433	34,227	0.01%
Converge Information & Communications Technology Solutions, Inc.	5,300	802	0.00%	Qatar Aluminum Manufacturing Co.	15,297	5,886	0.00%
Globe Telecom, Inc.	144	4,473	0.00%	Qatar Gas Transport Co., Ltd.	34,823	33,092	0.01%
GT Capital Holdings, Inc.	570	6,073	0.00%	Qatar International Islamic Bank QSC	9,118	26,395	0.00%
International Container Terminal Services, Inc.	8,820	39,310	0.01%	Qatar Islamic Bank SAQ	15,078	86,550	0.02%
JG Summit Holdings, Inc.	19,290	13,290	0.00%	Qatar National Bank QPSC	40,252	177,436	0.03%
Jollibee Foods Corp.	2,390	10,851	0.00%	Qatar Navigation QSC	18,891	49,809	0.01%
Manila Water Co., Inc.	19,200	6,449	0.00%	United Development Co. QSC	2,687	765	0.00%
Megaworld Corp.	13,000	462	0.00%	Vodafone Qatar QSC	15,446	7,975	0.00%
Metropolitan Bank & Trust Co.	31,440	29,126	0.01%			600,490	0.11%
Monde Nissin Corp.	34,700	5,251	0.00%	Romania 0.01% (30 June 2023: 0.00%)			
PLDT, Inc.	570	13,165	0.00%	Banca Transilvania SA	5,164	27,817	0.01%
Puregold Price Club, Inc.	11,600	5,635	0.00%			27,817	0.01%
Robinsons Land Corp.	2,000	576	0.00%	Russia 0.00% (30 June 2023: 0.00%)			
Security Bank Corp.	12,300	15,882	0.00%	Aeroflot PJSC	2,530	—	0.00%
SM Prime Holdings, Inc.	89,500	53,175	0.01%	Cherkizovo Group PJSC	127	—	0.00%
Universal Robina Corp.	8,380	17,887	0.00%	Credit Bank of Moscow PJSC	35,800	—	0.00%
Wilcon Depot, Inc.	16,000	6,039	0.00%	Detsky Mir PJSC	1,360	—	0.00%
		348,939	0.06%	EL5-ENERO PJSC	112,000	—	0.00%
Poland 0.10% (30 June 2023: 0.08%)				Federal Grid Co. - Rosseti PJSC	850,000	—	0.00%
Alior Bank SA	505	9,804	0.00%	Inter RAO UES PJSC	103,400	—	0.00%
Allegro.eu SA	6,703	56,807	0.01%	Magnit PJSC	236	—	0.00%
AmRest Holdings SE	86	582	0.00%	Mobile TeleSystems PJSC	3,060	—	0.00%
Asseco Poland SA	738	13,719	0.00%	Moscow Exchange MICEX-RTS PJSC	8,590	—	0.00%
Bank Millennium SA	3,210	6,820	0.00%	Novolipetsk Steel PJSC	3,590	—	0.00%
Bank Polska Kasa Opieki SA	995	38,474	0.01%	OGK-2 PJSC	443,000	—	0.00%
CCC SA	29	451	0.00%	PhosAgro PJSC	143	—	0.00%
CD Projekt SA	522	15,266	0.00%	Polyus PJSC	88	—	0.00%
Cyfrowy Polsat SA	2,258	7,080	0.00%	Rosseti Lenenergo PJSC - Preference Shares	460	—	0.00%
Dino Polska SA	462	54,128	0.01%	Rostelecom PJSC	710	—	0.00%
Grupa Azoty SA	81	509	0.00%	RusHydro PJSC	343,000	—	0.00%
Grupa Kety SA	150	28,419	0.01%	Sberbank of Russia PJSC	39,450	—	0.00%
KRUK SA	231	28,021	0.01%	Sistema AFK PAO	31,000	—	0.00%
LPP SA	12	49,407	0.01%	TGC-1 PJSC	23,500,000	—	0.00%
mBank SA	59	8,027	0.00%	VTB Bank PJSC	13,144,318	—	0.00%
Orange Polska SA	3,064	6,343	0.00%			—	0.00%
Pepco Group NV	646	4,281	0.00%	Saudi Arabia 0.44% (30 June 2023: 0.44%)			
Powszechna Kasa Oszczednosci Bank Polski SA	8,749	111,959	0.02%	Abdullah Al Othaim Markets Co.	2,320	8,104	0.00%
Powszechny Zaklad Ubezpieczen SA	5,367	64,517	0.01%	Advanced Petrochemical Co.	594	6,249	0.00%
Santander Bank Polska SA	476	59,290	0.01%	Al Hammadi Holding	217	3,455	0.00%
Warsaw Stock Exchange	841	9,090	0.00%	Al Rajhi Bank	18,983	440,406	0.08%
		572,994	0.10%	Alinma Bank	9,680	100,027	0.02%
Portugal 0.03% (30 June 2023: 0.03%)				Almarai Co. JSC	2,860	42,862	0.01%
Banco Comercial Portugues SA Class R	63,217	19,162	0.00%	Arab National Bank	5,914	39,979	0.01%
CTT-Correios de Portugal SA	344	1,326	0.00%	Arabian Cement Co.	84	773	0.00%
EDP Renovaveis SA	4,029	82,448	0.02%	Arabian Centres Co., Ltd.	391	2,144	0.00%
Jeronimo Martins SGPS SA	2,991	76,124	0.01%	Arabian Contracting Services Co.	337	21,298	0.00%
Navigator Co., SA	427	1,674	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Arabian Internet & Communications Services Co.	198	18,279	0.00%	Yanbu National Petrochemical Co.	3,909	39,611	0.01%
Bank AlBilad	4,029	48,294	0.01%			2,420,333	0.44%
Bank Al-Jazira	2,748	13,703	0.00%	Singapore 0.37% (30 June 2023: 0.37%)			
Banque Saudi Fransi	4,858	51,819	0.01%	AEM Holdings Ltd.	600	1,574	0.00%
BinDawood Holding Co.	970	1,567	0.00%	AIMS APAC REIT	1,242	1,224	0.00%
Bupa Arabia for Cooperative Insurance Co.	739	42,015	0.01%	CapitaLand Ascendas REIT	27,200	62,479	0.01%
Catrion Catering Holding Co.	623	20,999	0.00%	CapitaLand Ascott Trust	13,283	9,969	0.00%
City Cement Co.	109	612	0.00%	CapitaLand China Trust REIT	29,700	20,939	0.00%
Co. for Cooperative Insurance	812	28,236	0.01%	Capitaland India Trust	2,126	1,837	0.00%
Dallah Healthcare Co.	454	20,775	0.00%	CapitaLand Integrated Commercial Trust REIT	66,544	103,920	0.02%
Dar Al Arkan Real Estate Development Co.	3,654	13,564	0.00%	Capitaland Investment Ltd.	32,900	78,814	0.02%
Dr Sulaiman Al Habib Medical Services Group Co.	796	60,241	0.01%	CDL Hospitality Trusts	7,709	6,487	0.00%
Eastern Province Cement Co.	20	202	0.00%	City Developments Ltd.	7,200	36,298	0.01%
Elm Co.	226	49,117	0.01%	ComfortDelGro Corp., Ltd.	13,100	13,903	0.00%
Emaar Economic City	6,677	14,102	0.00%	COSCO SHIPPING International Singapore Co., Ltd.			
Etihad Etisalat Co.	5,588	73,613	0.01%		24,600	2,462	0.00%
Jarir Marketing Co.	6,870	28,652	0.01%	Cromwell European REIT	420	659	0.00%
Leejam Sports Co. JSC	79	4,260	0.00%	DBS Group Holdings Ltd.	15,200	384,984	0.07%
Methanol Chemicals Co.	7,521	40,313	0.01%	ESR-LOGOS REIT	53,977	13,094	0.00%
Mobile Telecommunications Co. Saudi Arabia	9,402	35,402	0.01%	First Resources Ltd.	800	867	0.00%
Mouwasat Medical Services Co.	608	18,126	0.00%	Frasers Centrepoint Trust REIT	4,700	8,053	0.00%
Nahdi Medical Co.	354	12,933	0.00%	Frasers Logistics & Commercial Trust REIT	34,500	30,077	0.01%
Najran Cement Co.	154	465	0.00%	Hutchison Port Holdings Trust	8,800	1,302	0.00%
National Agriculture Development Co.	468	3,482	0.00%	iFAST Corp., Ltd.	800	4,979	0.00%
National Industrialization Co.	1,909	6,261	0.00%	Keppel Corp., Ltd.	16,600	88,971	0.02%
National Medical Care Co.	556	25,858	0.01%	Keppel DC REIT	15,358	22,703	0.00%
Power & Water Utility Co. for Jubail & Yanbu	1,011	16,904	0.00%	Keppel Pacific Oak US REIT	2,800	1,050	0.00%
Qassim Cement Co.	277	4,705	0.00%	Keppel REIT	16,620	11,718	0.00%
Riyad Bank	13,050	99,354	0.02%	Lendlease Global Commercial REIT	36,900	18,043	0.00%
Riyadh Cables Group Co.	974	23,947	0.01%	Manulife US REIT	1,400	112	0.00%
SABIC Agri-Nutrients Co.	2,160	79,603	0.02%	Mapletree Industrial Trust REIT	12,522	23,827	0.01%
Sahara International Petrochemical Co.	2,885	26,196	0.01%	Mapletree Logistics Trust REIT	30,540	40,285	0.01%
Saudi Arabian Mining Co.	10,002	117,757	0.02%	Mapletree Pan Asia Commercial Trust REIT	21,000	24,994	0.01%
Saudi Awwal Bank	8,854	88,776	0.02%	Nanofilm Technologies International Ltd.	400	278	0.00%
Saudi Cement Co.	349	4,886	0.00%	NetLink NBN Trust	21,500	13,691	0.00%
Saudi Ceramic Co.	104	756	0.00%	Olam Group Ltd.	8,000	6,307	0.00%
Saudi Chemical Co. Holding	13,540	15,454	0.00%	Oversea-Chinese Banking Corp., Ltd.	27,900	274,960	0.05%
Saudi Ground Services Co.	160	1,536	0.00%	Parkway Life REIT	400	1,113	0.00%
Saudi Industrial Investment Group	2,095	12,402	0.00%	Raffles Medical Group Ltd.	25,500	20,878	0.00%
Saudi Investment Bank	3,819	16,193	0.00%	Riverstone Holdings Ltd.	700	374	0.00%
Saudi Kayan Petrochemical Co.	4,336	12,557	0.00%	SATS Ltd.	8,070	16,824	0.00%
Saudi National Bank	25,666	264,873	0.05%	Seatrium Ltd.	338,400	30,272	0.01%
Saudi Pharmaceutical Industries & Medical Appliances Corp.	87	875	0.00%	Sheng Siong Group Ltd.	6,100	7,399	0.00%
Saudi Research & Media Group	229	10,430	0.00%	SIA Engineering Co., Ltd.	4,100	7,366	0.00%
Saudi Tadawul Group Holding Co.	355	17,381	0.00%	Singapore Airlines Ltd.	17,000	84,543	0.02%
Saudi Telecom Co.	16,143	174,129	0.03%	Singapore Exchange Ltd.	5,600	41,732	0.01%
Saudia Dairy & Foodstuff Co.	179	15,895	0.00%	Singapore Post Ltd.	4,300	1,548	0.00%
Savola Group	3,050	30,378	0.01%	Singapore Telecommunications Ltd.	83,000	155,417	0.03%
Seera Group Holding	2,065	14,648	0.00%	Starhill Global REIT	13,700	5,453	0.00%
Southern Province Cement Co.	375	4,270	0.00%	StarHub Ltd.	4,300	3,618	0.00%
United Electronics Co.	227	5,333	0.00%	Suntec REIT	22,700	21,167	0.00%
Yamaha Cement Co.	2,415	22,121	0.01%	United Overseas Bank Ltd.	10,100	217,834	0.04%
Yanbu Cement Co.	128	1,176	0.00%	UOL Group Ltd.	2,100	9,998	0.00%
				Venture Corp., Ltd.	6,400	66,033	0.01%
				Wilmar International Ltd.	20,400	55,210	0.01%
						2,057,639	0.37%
				South Africa 0.38% (30 June 2023: 0.34%)			
				Absa Group Ltd.	7,035	62,977	0.01%
				Aeci Ltd.	250	1,500	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
African Rainbow Minerals Ltd.	583	6,376	0.00%	Truworths International Ltd.	2,977	12,103	0.00%
Anglo American Platinum Ltd.	420	22,140	0.00%	Vodacom Group Ltd.	4,437	25,718	0.01%
Anglogold Ashanti plc	3,826	73,938	0.01%	Vukile Property Fund Ltd. REIT	1,369	1,057	0.00%
Aspen Pharmacare Holdings Ltd.	3,480	38,725	0.01%	Woolworths Holdings Ltd.	10,941	43,196	0.01%
Astral Foods Ltd.	81	649	0.00%			2,091,678	0.38%
AVI Ltd.	1,021	4,582	0.00%	South Korea 1.51% (30 June 2023: 1.49%)			
Barloworld Ltd.	908	3,922	0.00%	ABLBio, Inc.	282	5,386	0.00%
Bid Corp., Ltd.	2,697	62,921	0.01%	Advanced Nano Products Co., Ltd.	119	11,143	0.00%
Bidvest Group Ltd.	3,435	47,388	0.01%	Advanced Process Systems Corp.	481	8,329	0.00%
Capitec Bank Holdings Ltd.	777	86,096	0.02%	AfreecaTV Co., Ltd.	9	598	0.00%
Clicks Group Ltd.	2,046	36,440	0.01%	Alteogen, Inc.	414	31,663	0.01%
Coronation Fund Managers Ltd.	440	750	0.00%	Amicogen, Inc.	1,728	10,143	0.00%
Curro Holdings Ltd.	1,995	1,271	0.00%	Amorepacific Corp.	155	17,451	0.00%
Dis-Chem Pharmacies Ltd.	3,253	5,459	0.00%	Amorepacific Corp. - Preference Shares	601	17,079	0.00%
Discovery Ltd.	4,563	35,850	0.01%	Amorepacific Group	54	1,226	0.00%
Equites Property Fund Ltd. REIT	9,110	6,949	0.00%	Ananti, Inc.	407	2,064	0.00%
FirstRand Ltd.	42,648	171,432	0.03%	Asiana Airlines, Inc.	55	477	0.00%
Fortress Real Estate Investments Ltd. Class A	4,962	3,747	0.00%	BGF Co., Ltd.	6,063	17,936	0.00%
Fortress Real Estate Investments Ltd. Class B	44,042	17,099	0.00%	BH Co., Ltd.	45	739	0.00%
Foschini Group Ltd.	1,755	10,649	0.00%	Binex Co., Ltd.	26	181	0.00%
Gold Fields Ltd.	7,366	111,887	0.02%	Binggrae Co., Ltd.	144	6,116	0.00%
Growthpoint Properties Ltd. REIT	28,359	18,113	0.00%	Bioneer Corp.	220	5,688	0.00%
Harmony Gold Mining Co., Ltd.	3,860	25,242	0.01%	BNK Financial Group, Inc.	1,826	10,123	0.00%
Hyprop Investments Ltd. REIT	398	677	0.00%	Bukwang Pharmaceutical Co., Ltd.	36	170	0.00%
Impala Platinum Holdings Ltd.	6,080	30,344	0.01%	Celllivery Therapeutics, Inc.	46	239	0.00%
Investec Ltd.	4,820	33,102	0.01%	Celltrion Pharm, Inc.	173	12,385	0.00%
JSE Ltd.	223	1,127	0.00%	Celltrion, Inc.	1,460	228,426	0.04%
KAP Ltd.	2,991	429	0.00%	Chabiotech Co., Ltd.	43	654	0.00%
Kumba Iron Ore Ltd.	333	11,195	0.00%	Cheil Worldwide, Inc.	139	2,054	0.00%
Life Healthcare Group Holdings Ltd.	7,363	7,396	0.00%	Chong Kun Dang Pharmaceutical Corp.	239	24,292	0.01%
MAS plc	3,253	3,079	0.00%	Chongkundang Holdings Corp.	127	5,838	0.00%
Momentum Metropolitan Holdings	21,504	25,740	0.01%	Chunbo Co., Ltd.	5	428	0.00%
Motus Holdings Ltd.	760	4,218	0.00%	CJ CGV Co., Ltd.	1,110	4,982	0.00%
Mr Price Group Ltd.	2,186	18,744	0.00%	CJ CheilJedang Corp.	17	4,277	0.00%
MTN Group Ltd.	21,024	132,783	0.02%	CJ CheilJedang Corp. - Preference Shares	171	17,805	0.00%
MultiChoice Group	3,386	15,001	0.00%	CJ Corp.	26	1,906	0.00%
Naspers Ltd. Class N	1,690	289,067	0.05%	CJ ENM Co., Ltd.	34	1,906	0.00%
Nedbank Group Ltd.	3,876	45,830	0.01%	CJ Freshway Corp.	57	1,056	0.00%
NEPI Rockcastle NV	3,681	25,438	0.01%	CJ Logistics Corp.	165	16,296	0.00%
Netcare Ltd.	4,966	3,867	0.00%	CMG Pharmaceutical Co., Ltd.	5,785	10,825	0.00%
Ninety One Ltd.	1,247	2,930	0.00%	Com2uS Holdings Corp.	27	776	0.00%
Northam Platinum Holdings Ltd.	2,287	17,562	0.00%	Com2uSCorp	20	765	0.00%
Old Mutual Ltd.	35,103	25,069	0.00%	Cosmax, Inc.	7	687	0.00%
Omnia Holdings Ltd.	216	772	0.00%	CosmoAM&T Co., Ltd.	210	24,018	0.01%
OUTsurance Group Ltd.	15,737	36,315	0.01%	Cosmochemical Co., Ltd.	375	11,356	0.00%
Pepkor Holdings Ltd.	27,617	29,644	0.01%	Coway Co., Ltd.	607	26,959	0.01%
Pick n Pay Stores Ltd.	1,444	1,837	0.00%	Creative & Innovative System	524	4,475	0.00%
Redefine Properties Ltd. REIT	33,914	7,140	0.00%	CrystalGenomics Invites Co., Ltd.	91	196	0.00%
Remgro Ltd.	6,528	58,000	0.01%	CS Wind Corp.	39	2,126	0.00%
Resilient Ltd. REIT	584	1,414	0.00%	Cuckoo Homesys Co., Ltd.	21	350	0.00%
Sanlam Ltd.	13,760	54,777	0.01%	Daea TI Co., Ltd.	3,330	8,856	0.00%
Santam Ltd.	347	5,438	0.00%	Daeduck Co., Ltd.	1,101	5,463	0.00%
Sappi Ltd.	2,975	7,190	0.00%	Daehan Flour Mill Co., Ltd.	6	595	0.00%
Shoprite Holdings Ltd.	5,684	85,489	0.02%	Daewoo Electronic Materials Co., Ltd.	18	1,208	0.00%
Standard Bank Group Ltd.	13,506	153,690	0.03%	Daesang Corp.	43	693	0.00%
Super Group Ltd.	561	913	0.00%	Daewoong Co., Ltd.	24	385	0.00%
Telkom SA SOC Ltd.	1,785	2,903	0.00%	Daewoong Pharmaceutical Co., Ltd.	6	544	0.00%
Tiger Brands Ltd.	1,149	12,647	0.00%	Daou Technology, Inc.	35	486	0.00%
Transaction Capital Ltd.	3,975	1,735	0.00%	DB HiTek Co., Ltd.	227	10,329	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
DB Insurance Co., Ltd.	328	21,317	0.01%	Helixmith Co., Ltd.	31	149	0.00%
Dentium Co., Ltd.	14	1,424	0.00%	HL Mando Co., Ltd.	63	1,925	0.00%
DGB Financial Group, Inc.	1,574	10,376	0.00%	HLB Life Science Co., Ltd.	664	5,903	0.00%
DIO Corp.	21	365	0.00%	HLB, Inc.	1,228	48,342	0.01%
Dong-A ST Co., Ltd.	12	644	0.00%	HMM Co., Ltd.	2,652	40,318	0.01%
Dongjin Semichem Co., Ltd.	39	1,172	0.00%	Hotel Shilla Co., Ltd.	271	13,761	0.00%
DongKook Pharmaceutical Co., Ltd.	2,097	26,312	0.01%	HPSP Co., Ltd.	458	15,594	0.00%
Dongkuk CM Co., Ltd.	40	221	0.00%	HS Industries Co., Ltd.	194	520	0.00%
Dongkuk Steel Mill Co., Ltd.	66	617	0.00%	Hugel, Inc.	13	1,508	0.00%
Dongsuh Cos, Inc.	26	367	0.00%	Humedix Co., Ltd.	277	7,259	0.00%
Dongsung Pharmaceutical Co., Ltd.	1,194	5,340	0.00%	Huons Co., Ltd.	253	7,543	0.00%
Dongwon F&B Co., Ltd.	25	635	0.00%	Huons Global Co., Ltd.	404	7,419	0.00%
Doosan Bobcat, Inc.	402	15,732	0.00%	HYBE Co., Ltd.	176	31,909	0.01%
Doosan Tesna, Inc.	16	728	0.00%	Hyosung Advanced Materials Corp.	10	3,102	0.00%
DoubleUGames Co., Ltd.	13	480	0.00%	Hyosung Chemical Corp.	3	200	0.00%
Douzone Bizon Co., Ltd.	38	854	0.00%	Hyosung TNC Corp.	6	1,700	0.00%
Duk San Neolux Co., Ltd.	19	656	0.00%	Hyundai Autoever Corp.	105	17,243	0.00%
Ecopro BM Co., Ltd.	423	94,591	0.02%	Hyundai Bioland Co., Ltd.	507	3,929	0.00%
Ecopro Co., Ltd.	177	88,919	0.02%	Hyundai Bioscience Co., Ltd.	583	11,815	0.00%
Ecopro HN Co., Ltd.	12	641	0.00%	Hyundai Department Store Co., Ltd.	13	523	0.00%
E-MART, Inc.	144	8,565	0.00%	Hyundai Elevator Co., Ltd.	220	7,576	0.00%
Enzychem Lifesciences Corp.	36	51	0.00%	Hyundai GF Holdings	131	370	0.00%
Eo Technics Co., Ltd.	18	2,137	0.00%	Hyundai Glovis Co., Ltd.	234	34,794	0.01%
Eubiologics Co., Ltd.	91	810	0.00%	Hyundai Green Food	31	276	0.00%
Eugene Investment & Securities Co., Ltd.	3,050	8,372	0.00%	Hyundai Home Shopping Network Corp.	15	501	0.00%
Eugene Technology Co., Ltd.	41	1,299	0.00%	Hyundai Marine & Fire Insurance Co., Ltd.	490	11,794	0.00%
F&F Co., Ltd.	70	4,848	0.00%	Hyundai Mipo Dockyard Co., Ltd.	180	11,866	0.00%
Fila Holdings Corp.	413	12,410	0.00%	Hyundai Mobis Co., Ltd.	593	109,124	0.02%
Foosung Co., Ltd.	72	670	0.00%	Hyundai Motor Co.	1,131	178,708	0.03%
GC Cell Corp.	14	495	0.00%	Hyundai Motor Co. - Preference Shares	108	9,577	0.00%
GemVax & Kael Co., Ltd.	35	361	0.00%	Hyundai Motor Co. (XKRX) - Preference Shares	452	39,834	0.01%
GeneOne Life Science, Inc.	144	318	0.00%	Hyundai Steel Co.	857	24,288	0.01%
Genexine, Inc.	70	538	0.00%	Ilyang Pharmaceutical Co., Ltd.	376	4,569	0.00%
Gradient Corp.	41	424	0.00%	iMarketKorea, Inc.	88	587	0.00%
Green Cross Corp.	435	42,389	0.01%	Industrial Bank of Korea	2,212	20,370	0.01%
Green Cross Holdings Corp.	1,410	17,900	0.00%	Innocean Worldwide, Inc.	228	3,788	0.00%
Hana Financial Group, Inc.	2,789	93,984	0.02%	Innox Advanced Materials Co., Ltd.	30	745	0.00%
Hana Tour Service, Inc.	163	6,594	0.00%	Inscobee, Inc.	257	245	0.00%
Hanall Biopharma Co., Ltd.	717	24,663	0.01%	Insun ENT Co., Ltd.	1,675	9,572	0.00%
Handsome Co., Ltd.	20	297	0.00%	Interflex Co., Ltd.	956	7,898	0.00%
Hanjin Kal Corp.	582	32,898	0.01%	INTOPS Co., Ltd.	26	545	0.00%
Hanjin Transportation Co., Ltd.	192	3,705	0.00%	iNtRON Biotechnology, Inc.	33	225	0.00%
Hankook Tire & Technology Co., Ltd.	436	15,370	0.00%	IS Dongseo Co., Ltd.	32	719	0.00%
Hanmi Pharm Co., Ltd.	56	15,327	0.00%	ISC Co., Ltd.	270	16,834	0.00%
Hanmi Science Co., Ltd.	219	6,666	0.00%	IsuPetasys Co., Ltd.	793	18,133	0.00%
Hanmi Semiconductor Co., Ltd.	466	22,325	0.01%	JB Financial Group Co., Ltd.	2,108	18,643	0.00%
Hanon Systems	355	2,009	0.00%	Jusung Engineering Co., Ltd.	371	9,852	0.00%
Hansae Co., Ltd.	40	654	0.00%	JW Pharmaceutical Corp.	238	6,570	0.00%
Hansol Chemical Co., Ltd.	93	16,392	0.00%	JYP Entertainment Corp.	241	18,956	0.00%
Hansol Holdings Co., Ltd.	257	573	0.00%	Kakao Corp.	2,576	108,608	0.02%
Hansol Technics Co., Ltd.	75	404	0.00%	Kakao Games Corp.	270	5,419	0.00%
Hanssem Co., Ltd.	7	291	0.00%	KakaoBank Corp.	2,060	45,586	0.01%
Hanwha Galleria Corp.	1,013	1,068	0.00%	Kakaopay Corp.	133	5,091	0.00%
Hanwha General Insurance Co., Ltd.	181	569	0.00%	KB Financial Group, Inc.	3,158	132,656	0.03%
Hanwha Investment & Securities Co., Ltd.	165	446	0.00%	KC Co., Ltd.	289	4,131	0.00%
Hanwha Life Insurance Co., Ltd.	263	578	0.00%	KCC Corp.	15	2,661	0.00%
Hanwha Solutions Corp.	937	28,738	0.01%	KH Vatec Co., Ltd.	676	7,711	0.00%
Harim Holdings Co., Ltd.	89	537	0.00%	KIWOOM Securities Co., Ltd.	24	1,854	0.00%
HD Hyundai Construction Equipment Co., Ltd.	17	682	0.00%	KMW Co., Ltd.	85	818	0.00%
HD Hyundai Infracore Co., Ltd.	1,919	12,099	0.00%	Koh Young Technology, Inc.	141	1,812	0.00%
HDC Holdings Co., Ltd.	77	412	0.00%	Kolmar Korea Co., Ltd.	30	1,249	0.00%
				Kolon Industries, Inc.	78	2,695	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Komipharm International Co., Ltd.	984	3,201	0.00%	Oscotec, Inc.	24	430	0.00%
Korea Electric Terminal Co., Ltd.	11	641	0.00%	Ottogi Corp.	18	5,590	0.00%
Korea Investment Holdings Co., Ltd.	350	16,659	0.00%	Pan Ocean Co., Ltd.	238	690	0.00%
Korea Line Corp.	361	604	0.00%	Park Systems Corp.	7	943	0.00%
Korea Petrochemical Industries Co., Ltd.	3	356	0.00%	Partron Co., Ltd.	3,133	19,802	0.01%
Korea United Pharm, Inc.	16	335	0.00%	Pearl Abyss Corp.	283	8,515	0.00%
Korea Zinc Co., Ltd.	104	40,214	0.01%	People & Technology, Inc.	315	12,327	0.00%
Korean Reinsurance Co.	146	811	0.00%	Peptron, Inc.	57	1,781	0.00%
Krafton, Inc.	221	33,221	0.01%	PharmaResearch Co., Ltd.	78	6,632	0.00%
Kum Yang Co., Ltd.	233	19,756	0.01%	Pharmicell Co., Ltd.	46	217	0.00%
Kumho Tire Co., Inc.	160	670	0.00%	PI Advanced Materials Co., Ltd.	20	474	0.00%
Kwang Dong Pharmaceutical Co., Ltd.	5,805	33,490	0.01%	Posco DX Co., Ltd.	539	31,053	0.01%
L&F Co., Ltd.	258	40,867	0.01%	POSCO Future M Co., Ltd.	262	73,032	0.01%
LEENO Industrial, Inc.	182	28,616	0.01%	Rainbow Robotics	81	11,069	0.00%
LegoChem Biosciences, Inc.	14	707	0.00%	RFHIC Corp.	48	673	0.00%
LF Corp.	47	484	0.00%	S-1 Corp.	15	699	0.00%
LG Chem Ltd.	422	163,505	0.03%	Sam Chun Dang Pharm Co., Ltd.	16	960	0.00%
LG Chem Ltd. - Preference Shares	81	19,560	0.01%	Sambu Engineering & Construction Co., Ltd.	295	527	0.00%
LG Corp.	918	61,228	0.01%	Samsung Biologics Co., Ltd.	159	93,827	0.02%
LG Display Co., Ltd.	2,234	22,099	0.01%	Samsung Card Co., Ltd.	25	628	0.00%
LG Electronics, Inc.	1,035	81,810	0.02%	Samsung Electro-Mechanics Co., Ltd.	537	63,878	0.01%
LG Electronics, Inc. - Preference Shares	318	11,309	0.00%	Samsung Electronics Co., Ltd.	43,003	2,621,116	0.48%
LG Energy Solution Ltd.	361	119,829	0.02%	Samsung Electronics Co., Ltd. - Preference Shares	7,338	354,963	0.07%
LG H&H Co., Ltd.	111	30,596	0.01%	Samsung Engineering Co., Ltd.	1,507	33,934	0.01%
LG H&H Co., Ltd. - Preference Shares	20	2,455	0.00%	Samsung Fire & Marine Insurance Co., Ltd.	267	54,524	0.01%
LG HelloVision Co., Ltd.	1,631	4,331	0.00%	Samsung Fire & Marine Insurance Co., Ltd. - Preference Shares	66	9,737	0.00%
LG Innotek Co., Ltd.	134	24,919	0.01%	Samsung Heavy Industries Co., Ltd.	6,530	39,295	0.01%
LG Uplus Corp.	3,023	24,012	0.01%	Samsung Life Insurance Co., Ltd.	697	37,396	0.01%
Lotte Energy Materials Corp.	54	1,763	0.00%	Samsung Pharmaceutical Co., Ltd.	2,160	3,648	0.00%
LOTTE Fine Chemical Co., Ltd.	65	2,927	0.00%	Samsung SDI Co., Ltd.	432	158,323	0.03%
Lotte Shopping Co., Ltd.	22	1,281	0.00%	Samsung SDI Co., Ltd. - Preference Shares	132	25,213	0.01%
LS Corp.	128	9,263	0.00%	Samsung SDS Co., Ltd.	423	55,835	0.01%
LS Electric Co., Ltd.	257	14,607	0.00%	Samsung Securities Co., Ltd.	318	9,506	0.00%
Lunit, Inc.	170	10,811	0.00%	Samwha Capacitor Co., Ltd.	129	3,816	0.00%
LX Hausys Ltd.	10	339	0.00%	Samyang Corp.	59	2,043	0.00%
LX Holdings Corp.	1,396	7,642	0.00%	Samyang Holdings Corp.	6	321	0.00%
LX Semicon Co., Ltd.	18	1,213	0.00%	SD Biosensor, Inc.	205	1,821	0.00%
Maeil Dairies Co., Ltd.	68	2,178	0.00%	Sebang Global Battery Co., Ltd.	10	452	0.00%
Mcnex Co., Ltd.	16	376	0.00%	Seegene, Inc.	58	1,031	0.00%
Medipost Co., Ltd.	35	222	0.00%	Seobu T&D	2,576	14,401	0.00%
MedPacto, Inc.	42	236	0.00%	Seojin System Co., Ltd.	36	507	0.00%
MedyTox, Inc.	52	9,731	0.00%	Seoul Semiconductor Co., Ltd.	453	3,574	0.00%
Meritz Financial Group, Inc.	831	38,133	0.01%	SFA Semicon Co., Ltd.	1,026	4,804	0.00%
Mezzion Pharma Co., Ltd.	18	545	0.00%	Shin Poong Pharmaceutical Co., Ltd.	62	651	0.00%
Mirae Asset Securities Co., Ltd.	2,112	12,512	0.00%	Shinhan Financial Group Co., Ltd.	4,227	131,776	0.03%
Modetour Network, Inc.	296	3,503	0.00%	Shinsegae International, Inc.	20	284	0.00%
Namhae Chemical Corp.	2,583	14,841	0.00%	Shinsegae, Inc.	14	1,904	0.00%
Namsun Aluminum Co., Ltd.	692	1,265	0.00%	Shinsung E&G Co., Ltd.	249	394	0.00%
Naturecell Co., Ltd.	107	664	0.00%	SIMMTECH Co., Ltd.	220	6,577	0.00%
NAVER Corp.	1,332	231,670	0.04%	Sindoh Co., Ltd.	318	8,074	0.00%
NCSOFT Corp.	149	27,824	0.01%	SK Biopharmaceuticals Co., Ltd.	399	31,105	0.01%
NEPES Corp.	199	3,039	0.00%	SK Bioscience Co., Ltd.	76	4,249	0.00%
Netmarble Corp.	31	1,398	0.00%	SK Gas Ltd.	9	1,034	0.00%
NH Investment & Securities Co., Ltd.	245	1,965	0.00%	SK Hynix, Inc.	4,737	520,448	0.10%
NHN KCP Corp.	58	463	0.00%	SK IE Technology Co., Ltd.	117	7,168	0.00%
NICE Holdings Co., Ltd.	786	8,044	0.00%				
NICE Information Service Co., Ltd.	44	324	0.00%				
NKMax Co., Ltd.	92	445	0.00%				
NongShim Co., Ltd.	61	19,277	0.00%				
Orion Corp.	196	17,669	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
SK Securities Co., Ltd.	11,225	5,587	0.00%	Linea Directa Aseguradora SA Compania de Seguros y Reaseguros	7,480	7,032	0.00%
SK Square Co., Ltd.	1,040	42,475	0.01%	Mapfre SA	11,761	25,243	0.01%
SKC Co., Ltd.	205	14,421	0.00%	Merlin Properties Socimi SA REIT	3,143	34,928	0.01%
SM Entertainment Co., Ltd.	158	11,299	0.00%	Neinor Homes SA	82	957	0.00%
SOLUM Co., Ltd.	152	3,222	0.00%	Pharma Mar SA	33	1,498	0.00%
Songwon Industrial Co., Ltd.	42	534	0.00%	Prosegur Compania de Seguridad SA	283	550	0.00%
Soulbrain Co., Ltd.	8	1,888	0.00%	Sacyr SA	5,396	18,633	0.00%
Soulbrain Holdings Co., Ltd.	19	654	0.00%	Solaria Energia y Medio Ambiente SA	483	9,929	0.00%
SPC Samlip Co., Ltd.	12	583	0.00%	Telefonica SA	45,484	177,562	0.03%
SSANGYONG C&E Co., Ltd.	844	3,768	0.00%	Unicaja Banco SA	23,327	22,934	0.00%
ST Pharm Co., Ltd.	7	369	0.00%	Vidrala SA	255	26,422	0.01%
STCUBE	125	1,153	0.00%	Viscofan SA	304	18,000	0.00%
Studio Dragon Corp.	52	2,079	0.00%			2,816,378	0.51%
Taekwang Industrial Co., Ltd.	38	17,998	0.00%				
Telcon RF Pharmaceutical, Inc.	164	111	0.00%	Sweden 0.85% (30 June 2023: 0.79%)			
TES Co., Ltd.	24	375	0.00%	AAK AB	1,685	37,586	0.01%
TKG Huchems Co., Ltd.	37	618	0.00%	AddLife AB Class B	560	6,101	0.00%
Tokai Carbon Korea Co., Ltd.	4	346	0.00%	Addnode Group AB Class B	908	7,717	0.00%
Tongyang, Inc.	592	459	0.00%	AddTech AB Class B	2,652	58,314	0.01%
Toptec Co., Ltd.	1,045	6,223	0.00%	Arjo AB Class B	1,559	6,098	0.00%
Vaxcell-Bio Therapeutics Co., Ltd.	30	523	0.00%	Assa Abloy AB Class B	8,779	253,321	0.05%
Webzen, Inc.	22	279	0.00%	Atlas Copco AB Class A	20,584	354,884	0.07%
Wemade Co., Ltd.	48	2,270	0.00%	Atlas Copco AB Class B	16,683	247,732	0.05%
Wonik Holdings Co., Ltd.	1,261	3,300	0.00%	Atrium Ljungberg AB Class B	213	4,891	0.00%
WONIK IPS Co., Ltd.	181	4,771	0.00%	Attendo AB	239	857	0.00%
Woongjin Thinkbig Co., Ltd.	2,736	5,438	0.00%	Avanza Bank Holding AB	840	19,546	0.00%
Woori Financial Group, Inc.	5,167	52,155	0.01%	Axfood AB	750	20,347	0.00%
W-Scope Chungju Plant Co., Ltd.	357	12,335	0.00%	Beijer Alma AB	771	14,505	0.00%
Wysiywyg Studios Co., Ltd.	656	1,930	0.00%	Beijer Ref AB Class B	3,105	41,717	0.01%
YG Entertainment, Inc.	20	790	0.00%	Bilia AB Class A	565	7,552	0.00%
Young Poong Corp.	4	1,603	0.00%	Billerud Aktiebolag	1,291	13,143	0.00%
Youngone Corp.	64	2,266	0.00%	BioArctic AB Class B	439	11,761	0.00%
Yuanta Securities Korea Co., Ltd.	3,549	7,027	0.00%	Biotage AB	543	7,258	0.00%
Yuhan Corp.	647	34,563	0.01%	Boliden AB	2,235	69,715	0.01%
Yungjin Pharmaceutical Co., Ltd.	1,663	2,744	0.00%	Boozt AB	80	1,080	0.00%
Zinus, Inc.	13	165	0.00%	Bravida Holding AB	848	6,841	0.00%
		8,310,766	1.51%	Bufab AB	297	11,393	0.00%
				Bure Equity AB	188	5,354	0.00%
Spain 0.51% (30 June 2023: 0.51%)				Castellum AB	3,302	47,050	0.01%
Acerinox SA	1,059	12,465	0.00%	Catena AB	185	8,687	0.00%
Aena SME SA	641	116,196	0.02%	Cibus Nordic Real Estate AB publ	313	4,163	0.00%
Almirall SA	306	2,848	0.00%	Clas Ohlson AB Class B	741	11,610	0.00%
Amadeus IT Group SA	4,044	289,832	0.05%	Cloetta AB Class B	778	1,415	0.00%
Banco Bilbao Vizcaya Argentaria SA	52,792	479,713	0.09%	Corem Property Group AB - Preference Shares	233	4,636	0.00%
Banco de Sabadell SA	50,429	62,001	0.01%	Corem Property Group AB Class B	4,630	4,852	0.00%
Banco Santander SA	143,965	601,057	0.11%	Dios Fastigheter AB	208	1,780	0.00%
Bankinter SA	7,229	46,284	0.01%	Dometic Group AB	1,882	16,859	0.00%
CaixaBank SA	35,541	146,284	0.03%	Electrolux AB Class B	2,149	23,105	0.01%
Cellnex Telecom SA	5,183	204,168	0.04%	Electrolux Professional AB Class B	1,525	8,353	0.00%
Construcciones y Auxiliars de Ferrocarriles SA	31	1,116	0.00%	Elekta AB Class B	2,173	17,780	0.00%
Corp. ACCIONA Energias Renovables SA	337	10,453	0.00%	Embracer Group AB Class B	8,529	23,070	0.00%
Distribuidora Internacional de Alimentacion SA	51,520	672	0.00%	Epiroc AB Class A	6,836	137,292	0.03%
Ebro Foods SA	322	5,520	0.00%	Epiroc AB Class B	2,445	42,821	0.01%
Faes Farma SA	1,999	6,978	0.00%	EQT AB	3,912	110,631	0.02%
Fluidra SA	1,567	32,629	0.01%	Essity AB Class B	5,775	143,202	0.03%
Fomento de Construcciones y Contratas SA	811	13,044	0.00%	Fabeg AB	2,669	28,695	0.01%
Gestamp Automocion SA	166	643	0.00%	Fastighets AB Balder Class B	4,692	33,335	0.01%
Global Dominion Access SA	238	883	0.00%	Fortnox AB	5,715	34,388	0.01%
Industria de Diseno Textil SA	9,661	420,798	0.08%	Getinge AB Class B	1,914	42,656	0.01%
Inmobiliaria Colonial Socimi SA REIT	1,887	13,653	0.00%	Granges AB	471	5,445	0.00%
Laboratorios Farmaceuticos Rovi SA	82	5,453	0.00%	H&M Hennes & Mauritz AB Class B	6,272	110,045	0.02%
				Hemnet Group AB	600	14,396	0.00%
				Hexatronic Group AB	1,285	3,482	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
HMS Networks AB	408	20,234	0.00%	Systemair AB	357	2,802	0.00%
Holmen AB Class B	711	30,062	0.01%	Tele2 AB Class B	4,624	39,698	0.01%
Hufvudstaden AB Class A	286	4,033	0.00%	Telefonaktiebolaget LM Ericsson Class A	1,762	11,172	0.00%
Husqvarna AB Class B	3,847	31,775	0.01%	Telefonaktiebolaget LM Ericsson Class B	23,922	149,948	0.03%
Industrivarden AB Class A	2,226	72,670	0.01%	Telia Co. AB	21,293	54,258	0.01%
Industrivarden AB Class C	1,079	35,193	0.01%	Thule Group AB	1,123	30,700	0.01%
Instalco AB	925	3,750	0.00%	Trelleborg AB Class B	2,054	68,807	0.01%
Intrum AB	492	3,427	0.00%	Troax Group AB	115	2,839	0.00%
Investment AB Latour Class B	1,540	40,128	0.01%	Truecaller AB Class B	1,467	5,088	0.00%
Investment AB Oresund	1,748	18,559	0.00%	Viaplay Group AB Class B	348	180	0.00%
Investor AB Class A	9,341	214,666	0.04%	Vitec Software Group AB Class B	519	30,256	0.01%
Investor AB Class B	8,330	192,962	0.04%	Vitrolife AB	310	6,029	0.00%
JM AB	573	10,092	0.00%	Volati AB	693	7,688	0.00%
Kinnevik AB Class B	1,964	21,086	0.00%	Volvo Car AB Class B	3,496	11,274	0.00%
L E Lundbergforetagen AB Class B	1,169	63,613	0.01%	Wallenstam AB Class B	1,110	6,003	0.00%
Lagercrantz Group AB Class B	2,190	29,510	0.01%	Wihlborgs Fastigheter AB	1,810	16,954	0.00%
Lindab International AB	252	4,981	0.00%			4,659,321	0.85%
Loomis AB Class B	1,056	28,166	0.01%	Switzerland 2.37% (30 June 2023: 2.41%)			
Medicover AB Class B	182	2,713	0.00%	Accelleron Industries AG	926	28,892	0.01%
MEKO AB	85	923	0.00%	Alcon, Inc.	4,573	356,647	0.07%
MIPS AB	93	3,382	0.00%	Allreal Holding AG	43	7,684	0.00%
Modern Times Group MTG AB Class B	471	4,031	0.00%	ams-OSRAM AG	6,138	15,417	0.00%
Munters Group AB	1,117	18,222	0.00%	Arbonia AG	293	3,352	0.00%
Mycronic AB	804	23,056	0.00%	Aryzta AG	9,638	17,772	0.00%
NCC AB Class A	149	1,878	0.00%	Autoneum Holding AG	7	1,134	0.00%
NCC AB Class B	142	1,775	0.00%	Bachem Holding AG Class B	229	17,686	0.00%
Nibe Industrier AB Class B	12,476	87,672	0.02%	Baloise Holding AG	431	67,493	0.01%
Nolato AB Class B	948	4,990	0.00%	Banque Cantonale Vaudoise	251	32,357	0.01%
Nordnet AB publ	958	16,303	0.00%	Barry Callebaut AG	34	57,323	0.01%
NP3 Fastigheter AB	184	4,258	0.00%	Basilea Pharmaceutica AG	22	923	0.00%
Nyfosa AB	1,351	12,856	0.00%	Belimo Holding AG	73	40,227	0.01%
OX2 AB Class B	1,870	10,261	0.00%	Bell Food Group AG	3	905	0.00%
Pandox AB Class B	439	6,565	0.00%	Bossard Holding AG	5	1,313	0.00%
Peab AB Class B	804	4,563	0.00%	Bucher Industries AG	117	49,099	0.01%
Platzer Fastigheter Holding AB Class B	110	921	0.00%	Burckhardt Compression Holding AG	16	9,638	0.00%
Ratos AB Class B	1,070	3,839	0.00%	Bystronic AG	18	10,191	0.00%
Resurs Holding AB	225	533	0.00%	Cembra Money Bank AG	295	22,993	0.00%
Sagax AB Class B	2,156	59,260	0.01%	Chocoladefabriken Lindt & Spruengli AG	17	203,802	0.04%
Sagax AB Class D	3,172	8,844	0.00%	Clariant AG	4,243	62,613	0.01%
Samhallsbyggnadsbolaget i Norden AB	2,876	1,450	0.00%	Comet Holding AG	80	25,208	0.01%
Samhallsbyggnadsbolaget i Norden AB Class D	12,032	7,192	0.00%	COSMO Pharmaceuticals NV	12	726	0.00%
Scandic Hotels Group AB	181	836	0.00%	Daetwyler Holding AG	34	7,886	0.00%
Sdiptech AB Class B	217	5,827	0.00%	DKSH Holding AG	394	27,339	0.01%
Sectra AB Class B	1,810	32,375	0.01%	DocMorris AG	24	2,103	0.00%
Securitas AB Class B	4,419	43,384	0.01%	dormakaba Holding AG ADR	46	24,813	0.01%
Sinch AB	10,618	39,542	0.01%	EFG International AG	128	1,643	0.00%
Skandinaviska Enskilda Banken AB Class A	12,297	169,730	0.03%	Emmi AG	11	11,906	0.00%
Skandinaviska Enskilda Banken AB Class C	2,345	32,437	0.01%	EMS-Chemie Holding AG	74	59,875	0.01%
Skanska AB Class B	5,142	93,372	0.02%	Flughafen Zurich AG	273	56,958	0.01%
SKF AB Class B	3,017	60,443	0.01%	Forbo Holding AG	14	17,532	0.00%
SkiStar AB	76	903	0.00%	Galenica AG	599	51,776	0.01%
SSAB AB Class A	4,645	35,361	0.01%	Geberit AG	282	180,595	0.03%
SSAB AB Class B	3,942	30,182	0.01%	Georg Fischer AG	960	69,692	0.01%
Stillfront Group AB	2,495	3,020	0.00%	Givaudan SA	70	289,764	0.05%
Storskogen Group AB Class B	9,665	8,932	0.00%	Helvetia Holding AG	416	57,286	0.01%
Svenska Cellulosa AB SCA Class B	4,535	67,837	0.01%	Huber + Suhner AG	190	15,351	0.00%
Svenska Handelsbanken AB Class A	10,590	115,065	0.02%	Idorsia Ltd.	539	1,354	0.00%
Svenska Handelsbanken AB Class B	3,650	47,301	0.01%	Implen AG	40	1,450	0.00%
Swedbank AB Class A	8,699	175,571	0.03%	Inficon Holding AG	28	40,121	0.01%
Swedish Orphan Biovitrum AB	2,099	55,652	0.01%	Interroll Holding AG	3	9,517	0.00%
				Intershop Holding AG	3	2,192	0.00%
				Julius Baer Group Ltd.	1,807	101,230	0.02%
				Kardex Holding AG	72	18,649	0.00%
				Komax Holding AG	43	10,244	0.00%
				Kuehne + Nagel International AG	446	153,568	0.03%
				Landis+Gyr Group AG	294	26,548	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
LEM Holding SA	1	2,465	0.00%	Asia Vital Components Co., Ltd.	3,063	33,584	0.01%
Leonteq AG	20	816	0.00%	ASMedia Technology, Inc.	1,098	64,934	0.01%
Logitech International SA	1,448	137,222	0.03%	Asustek Computer, Inc.	6,000	95,697	0.02%
Lonza Group AG	693	291,230	0.05%	AUO Corp.	68,400	40,451	0.01%
Medacta Group SA	11	1,642	0.00%	Bizlink Holding, Inc.	1,034	8,996	0.00%
Meyer Burger Technology AG	30,980	7,196	0.00%	Bora Pharmaceuticals Co., Ltd.	298	6,205	0.00%
Mobimo Holding AG	134	41,554	0.01%	Capital Securities Corp.	2,000	1,065	0.00%
Nestle SA	23,841	2,762,117	0.50%	Catcher Technology Co., Ltd.	8,000	50,569	0.01%
Novartis AG	18,584	1,873,967	0.34%	Cathay Financial Holding Co., Ltd.	79,570	118,614	0.02%
OC Oerlikon Corp. AG	3,422	15,434	0.00%	Center Laboratories, Inc.	1,383	1,996	0.00%
Partners Group Holding AG	193	278,155	0.05%	Century Iron & Steel Industrial Co., Ltd.	3,000	17,057	0.00%
PolyPeptide Group AG	135	2,810	0.00%	Chailease Holding Co., Ltd.	10,870	68,357	0.01%
PSP Swiss Property AG	419	58,545	0.01%	Chang Hwa Commercial Bank Ltd.	76,480	44,606	0.01%
Roche Holding AG	337	104,666	0.02%	Charoen Pokphand Enterprise	1,100	3,444	0.00%
Roche Holding AG (XSWX)	6,146	1,785,418	0.33%	CHC Healthcare Group	5,000	9,954	0.00%
Sandoz Group AG	4,212	135,421	0.03%	Cheng Loong Corp.	7,000	6,785	0.00%
Schindler Holding AG	390	97,448	0.02%	Cheng Shin Rubber Industry Co., Ltd.	26,000	38,038	0.01%
Schindler Holding AG (XSWX)	231	54,755	0.01%	Chicony Electronics Co., Ltd.	4,000	22,808	0.01%
Schweiter Technologies AG	4	2,467	0.00%	China Airlines Ltd.	33,000	23,279	0.01%
Sensirion Holding AG	31	3,072	0.00%	China Development Financial Holding Corp.	142,992	58,472	0.01%
SFS Group AG	70	8,666	0.00%	China General Plastics Corp.	1,050	763	0.00%
Siegfried Holding AG	48	49,018	0.01%	China Man-Made Fiber Corp.	4,160	1,107	0.00%
SIG Group AG	3,099	71,248	0.01%	China Motor Corp.	1,000	3,682	0.00%
SKAN Group AG	136	13,056	0.00%	China Petrochemical Development Corp.	7,852	2,500	0.00%
Softwareone Holding AG	1,101	21,454	0.00%	China Steel Chemical Corp.	2,000	7,722	0.00%
Sonova Holding AG	474	154,536	0.03%	China Steel Corp.	100,000	87,975	0.02%
St Galler Kantonalbank AG	22	12,847	0.00%	Chipbond Technology Corp.	5,000	11,779	0.00%
Stadler Rail AG	239	8,599	0.00%	ChipMOS Technologies, Inc.	1,000	1,377	0.00%
Straumann Holding AG	1,108	178,512	0.03%	Chroma ATE, Inc.	3,000	20,821	0.00%
Swatch Group AG	246	66,816	0.01%	Chun Yuan Steel Industry Co., Ltd.	31,000	18,889	0.00%
Swatch Group AG - BR	364	19,051	0.00%	Chung Hung Steel Corp.	2,000	1,698	0.00%
Swiss Life Holding AG	298	206,775	0.04%	Chunghwa Telecom Co., Ltd.	31,000	121,210	0.02%
Swiss Prime Site AG	565	60,316	0.01%	CMC Magnetics Corp.	16,920	6,340	0.00%
Swiss Re AG	2,689	302,111	0.06%	Co.-Tech Development Corp.	1,000	1,975	0.00%
Swisscom AG	201	120,841	0.02%	Compal Electronics, Inc.	45,000	58,430	0.01%
Swissquote Group Holding SA	210	51,050	0.01%	Compeq Manufacturing Co., Ltd.	10,000	23,036	0.01%
Tecan Group AG	98	39,985	0.01%	Coretronic Corp.	1,000	2,330	0.00%
Temenos AG	466	43,308	0.01%	CTBC Financial Holding Co., Ltd.	160,000	147,798	0.03%
u-blox Holding AG	72	8,546	0.00%	Cyberlink Corp.	4,000	12,773	0.00%
UBS Group AG	27,426	850,494	0.16%	Delta Electronics, Inc.	20,000	204,298	0.04%
Valiant Holding AG	113	12,808	0.00%	Dynamic Holding Co., Ltd.	4,000	11,274	0.00%
VAT Group AG	230	115,184	0.02%	E Ink Holdings, Inc.	9,000	57,770	0.01%
Vetropack Holding AG Class A	18	836	0.00%	E.Sun Financial Holding Co., Ltd.	128,457	107,988	0.02%
Vontobel Holding AG	476	30,823	0.01%	Eclat Textile Co., Ltd.	2,000	36,624	0.01%
VP Bank AG Class A	11	1,145	0.00%	EirGenix, Inc.	2,000	6,549	0.00%
VZ Holding AG	55	6,417	0.00%	Elan Microelectronics Corp.	6,000	31,769	0.01%
Ypsomed Holding AG	5	1,800	0.00%	Elite Advanced Laser Corp.	3,000	6,090	0.00%
Zehnder Group AG	14	890	0.00%	Elite Material Co., Ltd.	3,000	37,341	0.01%
Zurich Insurance Group AG	1,241	648,183	0.12%	Elite Semiconductor Microelectronics Technology, Inc.	1,000	3,193	0.00%
		13,034,502	2.37%	eMemory Technology, Inc.	1,158	92,442	0.02%
Taiwan 2.32% (30 June 2023: 2.26%)				Ennostar, Inc.	13,619	20,546	0.00%
Accton Technology Corp.	5,000	85,206	0.02%	Episil Technologies, Inc.	1,020	2,396	0.00%
Acer, Inc.	35,000	61,354	0.01%	Eternal Materials Co., Ltd.	1,900	1,802	0.00%
ADATA Technology Co., Ltd.	8,000	26,849	0.01%	Etron Technology, Inc.	3,193	5,618	0.00%
Adimmune Corp.	1,000	1,080	0.00%	Eva Airways Corp.	16,000	16,396	0.00%
Advantech Co., Ltd.	5,000	60,605	0.01%	Evergreen International Storage & Transport Corp.	2,000	2,066	0.00%
Airtac International Group	2,046	67,332	0.01%				
Alchip Technologies Ltd.	1,000	106,711	0.02%				
Andes Technology Corp.	1,000	15,640	0.00%				
AP Memory Technology Corp.	1,000	15,282	0.00%				
Apex International Co., Ltd.	1,000	1,642	0.00%				
Arcadyan Technology Corp.	4,000	22,222	0.01%				
Ardentec Corp.	1,000	2,411	0.00%				
ASE Technology Holding Co., Ltd.	30,000	131,963	0.03%				
Asia Cement Corp.	27,000	36,466	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Evergreen Marine Corp. Taiwan Ltd.	7,200	33,665	0.01%	IBF Financial Holdings Co., Ltd.	18,317	7,311	0.00%
Everlight Electronics Co., Ltd.	1,000	1,629	0.00%	Ichia Technologies, Inc.	3,000	3,490	0.00%
Far Eastern Department Stores Ltd.	14,000	11,290	0.00%	IEI Integration Corp.	1,000	2,737	0.00%
Far Eastern International Bank	3,452	1,423	0.00%	Innolux Corp.	79,910	37,233	0.01%
Far Eastern New Century Corp.	46,000	46,764	0.01%	International CSRC Investment Holdings Co. Co., Ltd.	1,000	635	0.00%
Far EasTone Telecommunications Co., Ltd.	20,000	52,003	0.01%	International Games System Co., Ltd.	1,000	23,590	0.01%
Faraday Technology Corp.	2,000	23,265	0.01%	Inventec Corp.	28,000	48,171	0.01%
Federal Corp.	2,000	1,284	0.00%	ITEQ Corp.	1,120	3,095	0.00%
Feng Hsin Steel Co., Ltd.	2,000	4,503	0.00%	Jentech Precision Industrial Co., Ltd.	1,099	27,537	0.01%
Feng TAY Enterprise Co., Ltd.	5,600	31,932	0.01%	Jess-Link Products Co., Ltd.	2,000	5,481	0.00%
First Financial Holding Co., Ltd.	86,084	76,854	0.01%	Kenda Rubber Industrial Co., Ltd.	1,050	1,057	0.00%
First Steamship Co., Ltd.	32,000	9,228	0.00%	King Slide Works Co., Ltd.	1,000	29,781	0.01%
Fitipower Integrated Technology, Inc.	650	5,454	0.00%	King Yuan Electronics Co., Ltd.	7,000	19,364	0.00%
FLEXium Interconnect, Inc.	1,000	2,877	0.00%	King's Town Bank Co., Ltd.	4,000	5,207	0.00%
FocalTech Systems Co., Ltd.	1,000	3,666	0.00%	Kinik Co.	2,000	12,512	0.00%
Formosa Chemicals & Fibre Corp.	30,000	60,898	0.01%	Kinpo Electronics	2,000	1,059	0.00%
Formosa Plastics Corp.	35,000	90,321	0.02%	Kinsus Interconnect Technology Corp.	1,000	3,249	0.00%
Formosa Taffeta Co., Ltd.	5,000	4,105	0.00%	L&K Engineering Co., Ltd.	4,000	22,157	0.01%
Fortune Electric Co., Ltd.	1,000	10,655	0.00%	Largan Precision Co., Ltd.	1,150	107,541	0.02%
Foxconn Technology Co., Ltd.	15,000	25,953	0.01%	Lien Hwa Industrial Holdings Corp.	15,841	34,427	0.01%
FSP Technology, Inc.	5,000	8,358	0.00%	Lingsen Precision Industries Ltd.	11,000	8,208	0.00%
Fubon Financial Holding Co., Ltd.	61,010	128,817	0.02%	Lite-On Technology Corp. ADR	20,000	76,245	0.01%
Fusheng Precision Co., Ltd.	1,000	6,728	0.00%	Longchen Paper & Packaging Co., Ltd.	1,031	497	0.00%
Gamania Digital Entertainment Co., Ltd.	1,000	2,411	0.00%	Lotes Co., Ltd.	1,025	35,736	0.01%
Gemtek Technology Corp.	9,000	10,117	0.00%	Lotus Pharmaceutical Co., Ltd.	1,000	8,863	0.00%
Genesys Logic, Inc.	1,000	3,910	0.00%	Lung Yen Life Service Corp.	7,000	9,169	0.00%
Genius Electronic Optical Co., Ltd.	1,000	13,701	0.00%	Macronix International Co., Ltd.	19,000	19,408	0.00%
Getac Holdings Corp.	7,000	25,317	0.01%	Makalot Industrial Co., Ltd.	1,000	11,551	0.00%
Giant Manufacturing Co., Ltd.	2,072	12,422	0.00%	MediaTek, Inc.	13,295	439,694	0.08%
Gigabyte Technology Co., Ltd.	5,000	43,336	0.01%	Medigen Vaccine Biologics Corp.	1,521	3,474	0.00%
Gigastorage Corp.	1,170	627	0.00%	Mega Financial Holding Co., Ltd.	94,426	120,607	0.02%
Global Unichip Corp.	1,000	56,695	0.01%	Merida Industry Co., Ltd.	1,000	5,946	0.00%
Globalwafers Co., Ltd.	2,000	38,253	0.01%	Microbio Co., Ltd.	1,318	2,169	0.00%
Gloria Material Technology Corp.	6,000	9,550	0.00%	Micro-Star International Co., Ltd.	8,000	53,176	0.01%
Gold Circuit Electronics Ltd.	2,900	20,599	0.00%	Mitac Holdings Corp.	2,000	2,903	0.00%
Goldsun Building Materials Co., Ltd.	11,000	10,089	0.00%	momo.com, Inc.	288	4,776	0.00%
Grand Pacific Petrochemical	1,172	580	0.00%	Nan Kang Rubber Tire Co., Ltd.	16,000	21,896	0.00%
Grape King Bio Ltd.	3,000	15,249	0.00%	Nan Ya Plastics Corp.	54,000	117,007	0.02%
Great Tree Pharmacy Co., Ltd.	1,228	13,984	0.00%	Nan Ya Printed Circuit Board Corp.	1,000	8,195	0.00%
Great Wall Enterprise Co., Ltd.	17,081	32,559	0.01%	Nantex Industry Co., Ltd.	1,000	1,225	0.00%
Greatek Electronics, Inc.	1,000	1,994	0.00%	Nanya Technology Corp.	19,000	48,289	0.01%
Gudeng Precision Industrial Co., Ltd.	1,049	12,664	0.00%	Newmax Technology Co., Ltd.	11,000	13,387	0.00%
HannStar Display Corp.	4,000	1,544	0.00%	Nichidenbo Corp.	3,000	5,679	0.00%
HannsTouch Holdings Co.	40,000	12,577	0.00%	Nien Made Enterprise Co., Ltd.	1,000	11,502	0.00%
Highwealth Construction Corp.	23,650	30,901	0.01%	Novatek Microelectronics Corp.	4,630	77,995	0.02%
Hiwin Technologies Corp.	2,091	16,011	0.00%	Nuvoton Technology Corp.	2,000	9,254	0.00%
Hon Hai Precision Industry Co., Ltd.	112,000	381,356	0.07%	O-Bank Co., Ltd.	41,000	13,332	0.00%
Hota Industrial Manufacturing Co., Ltd.	1,000	1,945	0.00%	Oneness Biotech Co., Ltd.	2,275	14,418	0.00%
Hotai Motor Co., Ltd.	3,060	70,691	0.01%	Orient Semiconductor Electronics Ltd.	13,000	23,085	0.01%
Hsin Kuang Steel Co., Ltd.	1,000	1,880	0.00%	Oriental Union Chemical Corp.	2,000	1,313	0.00%
HTC Corp.	3,000	5,015	0.00%	Pan Jit International, Inc.	1,000	2,193	0.00%
Hua Nan Financial Holdings Co., Ltd.	86,102	62,703	0.01%				

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Pan-International Industrial Corp.	1,000	1,155	0.00%	Taishin Financial Holding Co., Ltd.	103,362	60,959	0.01%
Parade Technologies Ltd.	1,162	45,434	0.01%	Taiwan Business Bank	67,346	30,063	0.01%
Pegatron Corp.	22,000	62,580	0.01%	Taiwan Cooperative Financial Holding Co., Ltd.	87,603	76,213	0.01%
Pegavision Corp.	1,085	14,017	0.00%	Taiwan Fertilizer Co., Ltd.	8,000	17,621	0.00%
PharmaEngine, Inc.	1,000	3,438	0.00%	Taiwan Glass Industry Corp.	14,000	8,644	0.00%
Pharmaessentia Corp.	3,000	33,822	0.01%	Taiwan High Speed Rail Corp.	7,000	7,002	0.00%
Phison Electronics Corp.	1,000	16,943	0.00%	Taiwan Hon Chuan Enterprise Co., Ltd.	1,000	4,073	0.00%
Polaris Group	4,000	9,853	0.00%	Taiwan Mask Corp.	3,000	6,950	0.00%
Pou Chen Corp.	38,000	38,259	0.01%	Taiwan Mobile Co., Ltd.	14,000	44,978	0.01%
Powerchip Semiconductor Manufacturing Corp.	32,000	30,707	0.01%	Taiwan Paiho Ltd.	2,000	3,754	0.00%
Powertech Technology, Inc.	6,000	27,566	0.01%	Taiwan Secom Co., Ltd.	1,000	3,812	0.00%
Poya International Co., Ltd.	1,020	18,346	0.00%	Taiwan Semiconductor Co., Ltd.	3,000	8,944	0.00%
President Chain Store Corp.	4,000	35,125	0.01%	Taiwan Semiconductor Manufacturing Co., Ltd.	217,000	4,192,861	0.76%
President Securities Corp.	1,040	666	0.00%	Taiwan Surface Mounting Technology Corp.	1,000	3,125	0.00%
Primax Electronics Ltd.	5,000	11,029	0.00%	Taiwan Union Technology Corp.	1,000	4,106	0.00%
Qisda Corp.	19,000	29,716	0.01%	Taiwan-Asia Semiconductor Corp.	3,000	4,604	0.00%
Quanta Computer, Inc.	24,000	175,559	0.03%	Tatung Co., Ltd.	17,000	23,265	0.01%
Radiant Opto-Electronics Corp.	4,000	17,334	0.00%	TCI Co., Ltd.	1,000	5,572	0.00%
Raydium Semiconductor Corp.	1,000	13,050	0.00%	Teco Electric & Machinery Co., Ltd.	15,000	22,874	0.01%
RDC Semiconductor Co., Ltd.	1,030	9,397	0.00%	Tong Hsing Electronic Industries Ltd.	1,170	6,004	0.00%
Realtek Semiconductor Corp.	4,000	61,452	0.01%	Tong Yang Industry Co., Ltd.	9,000	22,287	0.01%
RichWave Technology Corp.	1,014	6,079	0.00%	Topco Scientific Co., Ltd.	1,028	6,113	0.00%
Ruentex Development Co., Ltd.	12,780	15,720	0.00%	TPK Holding Co., Ltd.	1,000	1,180	0.00%
Ruentex Industries Ltd.	3,227	6,761	0.00%	Transcend Information, Inc.	3,000	7,879	0.00%
Run Long Construction Co., Ltd.	7,000	22,808	0.01%	Tripod Technology Corp.	3,000	19,061	0.00%
Sanyang Motor Co., Ltd.	9,000	20,938	0.00%	TSRC Corp.	1,000	785	0.00%
ScinoPharm Taiwan Ltd.	16,000	13,763	0.00%	TTY Biopharm Co., Ltd.	1,000	2,620	0.00%
SDI Corp.	1,000	3,698	0.00%	Tung Ho Steel Enterprise Corp.	2,680	6,174	0.00%
Sercomm Corp.	7,000	30,677	0.01%	TXC Corp.	1,000	3,213	0.00%
Shanghai Commercial & Savings Bank Ltd.	44,639	68,070	0.01%	U-Ming Marine Transport Corp.	1,000	1,698	0.00%
Shihlin Electric & Engineering Corp.	5,000	19,306	0.00%	Unimicron Technology Corp.	13,000	74,551	0.01%
Shin Kong Financial Holding Co., Ltd.	154,083	44,432	0.01%	Uni-President Enterprises Corp.	46,000	111,663	0.02%
Shining Building Business Co., Ltd.	30,000	10,459	0.00%	United Integrated Services Co., Ltd.	1,000	8,618	0.00%
Shinkong Synthetic Fibers Corp.	2,000	1,013	0.00%	United Microelectronics Corp.	107,000	183,386	0.03%
Sigurd Microelectronics Corp.	4,000	8,498	0.00%	United Renewable Energy Co., Ltd.	13,203	6,324	0.00%
Silergy Corp.	4,200	68,425	0.01%	UPC Technology Corp.	1,000	495	0.00%
Silicon Integrated Systems Corp.	15,000	22,287	0.01%	USI Corp.	1,000	644	0.00%
Simplo Technology Co., Ltd.	1,000	13,685	0.00%	Vanguard International Semiconductor Corp.	5,000	13,278	0.00%
Sinbon Electronics Co., Ltd.	3,000	29,227	0.01%	Via Technologies, Inc.	5,000	25,496	0.01%
Sino-American Silicon Products, Inc.	8,000	51,091	0.01%	VisEra Technologies Co., Ltd.	2,000	18,019	0.00%
SinoPac Financial Holdings Co., Ltd.	117,246	75,259	0.01%	Visual Photonics Epitaxy Co., Ltd.	2,000	10,459	0.00%
Sitronix Technology Corp.	1,000	9,058	0.00%	Voltronic Power Technology Corp.	1,000	55,718	0.01%
Solar Applied Materials Technology Corp.	1,000	1,266	0.00%	Wafer Works Corp.	1,045	1,474	0.00%
Standard Foods Corp.	1,000	1,267	0.00%	Walsin Lihwa Corp.	29,328	36,934	0.01%
Sunplus Technology Co., Ltd.	1,000	1,119	0.00%	Walsin Technology Corp.	6,000	24,047	0.01%
Synnex Technology International Corp.	20,000	45,747	0.01%	Wan Hai Lines Ltd.	12,830	22,992	0.01%
TA Chen Stainless Pipe	26,842	34,634	0.01%	Win Semiconductors Corp.	5,000	25,904	0.01%
Ta Ya Electric Wire & Cable	2,294	2,579	0.00%	Winbond Electronics Corp.	23,924	23,737	0.01%
TA-I Technology Co., Ltd.	16,000	24,946	0.01%	Wisdom Marine Lines Co., Ltd.	4,000	6,777	0.00%
Taichung Commercial Bank Co., Ltd.	13,921	7,212	0.00%	Wistron Corp.	27,000	86,743	0.02%
Taigen Biopharmaceuticals Holdings Ltd.	12,000	5,943	0.00%	Wistron NeWeb Corp.	3,214	16,337	0.00%
TaiMed Biologics, Inc.	4,000	10,687	0.00%	Wiwynn Corp.	1,000	59,465	0.01%
Tainan Spinning Co., Ltd.	35,000	18,019	0.00%				

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WPG Holdings Ltd.	20,000	53,176	0.01%	Minor International PCL	45,700	39,498	0.01%
WT Microelectronics Co., Ltd.	6,000	21,994	0.01%	Muangthai Capital PCL	1,500	1,978	0.00%
Xintec, Inc.	1,000	4,154	0.00%	Ngern Tid Lor PCL	11,137	7,341	0.00%
Yageo Corp.	3,387	65,885	0.01%	Osotspa PCL	25,100	16,178	0.00%
Yang Ming Marine Transport Corp.	16,000	26,744	0.01%	PTT Global Chemical PCL	12,700	14,325	0.00%
Yeong Guan Energy Technology Group Co., Ltd.	2,000	3,519	0.00%	Quality Houses PCL	290,300	19,051	0.00%
YFY, Inc.	7,000	7,436	0.00%	Ratchthani Leasing PCL	222,700	16,964	0.00%
Yieh Phui Enterprise Co., Ltd.	2,100	1,221	0.00%	SCB X PCL	15,200	47,204	0.01%
Yuanta Financial Holding Co., Ltd.	99,847	89,793	0.02%	SCG Packaging PCL	6,800	7,172	0.00%
Yulon Finance Corp.	1,377	8,345	0.00%	Siam Cement PCL	6,700	60,066	0.01%
Yulon Motor Co., Ltd.	5,280	12,869	0.00%	Siam City Cement PCL	200	794	0.00%
Zhen Ding Technology Holding Ltd.	4,000	14,206	0.00%	Siam Global House PCL	1,412	712	0.00%
Zinwell Corp.	15,000	10,753	0.00%	Singer Thailand PCL	6,400	2,175	0.00%
		12,732,930	2.32%	Sino-Thai Engineering & Construction PCL	2,000	492	0.00%
Thailand 0.24% (30 June 2023: 0.26%)				SPCG PCL	1,200	436	0.00%
Advanced Info Service PCL	10,400	66,119	0.01%	Sri Trang Agro-Industry PCL	900	424	0.00%
AEON Thana Sinsap Thailand PCL	100	469	0.00%	Sri Trang Gloves Thailand PCL	1,900	373	0.00%
Airports of Thailand PCL	41,100	71,947	0.01%	Srisawad Corp. PCL	11,900	14,120	0.00%
Amata Corp. PCL	26,600	20,847	0.01%	Supalai PCL	40,200	21,906	0.01%
AP Thailand PCL	5,700	1,887	0.00%	Super Energy Corp. PCL	24,700	297	0.00%
Asset World Corp. PCL	54,200	5,653	0.00%	Thai Life Insurance PCL	64,300	17,237	0.00%
Bangkok Bank PCL	6,600	30,261	0.01%	Thai Union Group PCL Class F	8,400	3,691	0.00%
Bangkok Bank PCL NVDR	2,600	11,921	0.00%	Thai Vegetable Oil PCL	770	483	0.00%
Bangkok Chain Hospital PCL	1,300	853	0.00%	Thailand Future Fund	5,300	1,017	0.00%
Bangkok Commercial Asset Management PCL	22,200	5,301	0.00%	Thanachart Capital PCL	8,200	11,892	0.00%
Bangkok Dusit Medical Services PCL Class F	97,200	79,024	0.02%	Thonburi Healthcare Group PCL	7,400	11,761	0.00%
Bangkok Expressway & Metro PCL	28,900	6,731	0.00%	Thoresen Thai Agencies PCL	2,200	412	0.00%
BCPG PCL	10,500	2,707	0.00%	Tipco Asphalt PCL	1,200	577	0.00%
Berli Jucker PCL	13,800	10,108	0.00%	Tisco Financial Group PCL	2,700	7,891	0.00%
Beyond Securities PCL	22,300	2,953	0.00%	Tisco Financial Group PCL NVDR	700	2,046	0.00%
BTS Group Holdings PCL	88,200	18,734	0.00%	TMBThanachart Bank PCL	259,900	12,716	0.00%
Bumrungrad Hospital PCL	5,300	34,472	0.01%	TOA Paint Thailand PCL	800	530	0.00%
Central Pattana PCL	47,200	96,799	0.02%	True Corp. PCL	41,691	6,168	0.00%
Central Plaza Hotel PCL	7,200	9,229	0.00%	True Corp. PCL NVDR	38,100	5,637	0.00%
Central Retail Corp. PCL	32,600	39,159	0.01%	TTW PCL	3,200	858	0.00%
Charoen Pokphand Foods PCL	50,800	29,171	0.01%	VGI PCL	7,150	404	0.00%
Chularat Hospital PCL Class F	7,400	681	0.00%	Workpoint Entertainment PCL	21,700	6,993	0.00%
Com7 PCL Class F	6,000	4,184	0.00%			1,320,542	0.24%
CP ALL PCL	54,700	89,744	0.02%	Turkey 0.09% (30 June 2023: 0.07%)			
CP Axtra PCL	7,067	5,590	0.00%	Akbank T.A.S.	21,780	26,932	0.01%
Delta Electronics Thailand PCL	23,700	61,103	0.01%	Arcelik A.S.	1,871	8,141	0.00%
Dhipaya Group Holdings PCL	3,000	2,549	0.00%	Astor Transformator Enerji Turizm Insaat Ve Petrol Sanayi Ticaret A.S. Class B	2,775	8,860	0.00%
Energy Absolute PCL	17,100	22,169	0.01%	Bera Holding A.S.	634	246	0.00%
Forth Corp. PCL	4,900	3,302	0.00%	BIM Birlesik Magazalar A.S.	4,443	45,244	0.01%
Hana Microelectronics PCL	3,700	5,772	0.00%	Borusan Birlesik Boru Fabrikalari Sanayi ve Ticaret A.S.	559	11,186	0.00%
Home Product Center PCL	73,200	25,092	0.01%	Coca-Cola Icecek A.S.	844	15,017	0.00%
Indorama Ventures PCL	16,300	13,013	0.00%	Emlak Konut Gayrimenkul Yatirim Ortakligi A.S. REIT	21,369	4,978	0.00%
Intouch Holdings PCL Class F	4,460	9,343	0.00%	Enerjisa Enerji A.S.	5,396	8,320	0.00%
Intouch Holdings PCL NVDR	3,100	6,494	0.00%	Eregli Demir ve Celik Fabrikalari T.A.S.	19,538	27,123	0.01%
Jasmine International PCL	40,400	2,486	0.00%	Ford Otomotiv Sanayi A.S.	432	10,817	0.00%
Jasmine Technology Solution PCL	2,200	5,672	0.00%	Galata Wind Enerji A.S.	6,293	4,632	0.00%
Jaymart Group Holdings PCL	6,900	3,497	0.00%	Gubre Fabrikalari T.A.S.	1,100	5,728	0.00%
JMT Network Services PCL	9,419	7,037	0.00%	Hektas Ticaret T.A.S.	10,108	6,879	0.00%
Kasikornbank PCL	8,100	32,037	0.01%	Is Finansal Kiralama A.S.	4,704	1,792	0.00%
Kasikornbank PCL NVDR	4,800	18,985	0.00%	Iskenderun Demir ve Celik A.S.	25,375	29,728	0.01%
KCE Electronics PCL	6,300	10,152	0.00%	Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class A	12,406	8,510	0.00%
Kiatnakin Phatra Bank PCL	9,900	14,575	0.00%				
Krung Thai Bank PCL	49,300	26,576	0.01%				
Krungthai Card PCL	16,400	20,901	0.01%				
Land & Houses PCL	4,900	1,170	0.00%				
Land & Houses PCL NVDR	93,200	22,254	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class D	7,231	5,817	0.00%	Multiply Group PJSC	45,606	39,487	0.01%
Karsan Otomotiv Sanayii Ve Ticaret A.S.	38,230	11,042	0.00%	National Marine Dredging Co.	1,939	15,733	0.00%
Kartonsan Karton Sanayi ve Ticaret A.S.	4,844	11,891	0.00%	Q Holding PJSC	17,518	14,929	0.00%
Kontrolmatik Enerji Ve Muhendislik A.S.	1,427	10,485	0.00%	Salik Co. PJSC	19,112	16,184	0.00%
Koza Altin Isletmeleri A.S.	18,140	11,996	0.00%			1,116,620	0.20%
Mavi Giyim Sanayi Ve Ticaret A.S. Class B	3,225	12,721	0.00%	United Kingdom 2.81% (30 June 2023: 2.88%)			
Migros Ticaret A.S.	1,591	18,047	0.00%	3i Group plc	8,450	260,792	0.05%
MLP Saglik Hizmetleri A.S. Class B	1,221	6,160	0.00%	4imprint Group plc	424	24,702	0.00%
Oyak Cimento Fabrikalari A.S.	1,054	1,979	0.00%	abrdrn plc	18,237	41,533	0.01%
Pegasus Hava Tasimaciligi A.S.	597	13,129	0.00%	Admiral Group plc	2,791	95,496	0.02%
Penta Teknoloji Urunleri Dagitim Ticaret A.S.	2,061	1,255	0.00%	AG Barr plc	507	3,316	0.00%
Petkim Petrokimya Holding A.S.	29,451	18,159	0.01%	Airtel Africa plc	7,109	11,799	0.00%
Sasa Polyester Sanayi A.S.	14,683	18,116	0.01%	AJ Bell plc	4,554	18,171	0.00%
TAV Havalimanlari Holding A.S.	651	2,370	0.00%	Antofagasta plc	3,269	69,990	0.01%
Tofas Turk Otomobil Fabrikasi A.S.	665	4,729	0.00%	AO World plc	729	914	0.00%
Turk Hava Yollari AO	4,462	34,537	0.01%	Ascential plc	2,902	10,854	0.00%
Turk Traktor ve Ziraat Makineleri A.S.	653	15,742	0.00%	Ashmore Group plc	1,865	5,297	0.00%
Turkcell Iletisim Hizmetleri A.S.	10,148	19,276	0.01%	Ashtead Group plc	3,838	267,238	0.05%
Turkiye Garanti Bankasi A.S.	6,965	13,761	0.00%	Associated British Foods plc	2,598	78,393	0.01%
Turkiye Is Bankasi A.S. Class C	21,055	16,654	0.00%	Assura plc REIT	13,498	8,280	0.00%
Turkiye Sise ve Cam Fabrikalari A.S.	10,025	15,553	0.00%	Aston Martin Lagonda Global Holdings plc	3,363	9,672	0.00%
Turkiye Vakiflar Bankasi TAO Class D	2,948	1,282	0.00%	AstraZeneca plc	13,401	1,810,861	0.33%
Ulker Biskuvi Sanayi A.S.	672	1,862	0.00%	Auction Technology Group plc	220	1,464	0.00%
Yapi ve Kredi Bankasi A.S.	34,146	22,591	0.01%	Auto Trader Group plc	6,973	64,127	0.01%
Yatas Yatak ve Yorgan Sanayi ve Ticaret A.S.	4,685	3,845	0.00%	Aviva plc	24,259	134,433	0.02%
		517,132	0.09%	B&M European Value Retail SA	7,862	56,146	0.01%
United Arab Emirates 0.20% (30 June 2023: 0.20%)				Balanced Commercial Property Trust Ltd. REIT	686	634	0.00%
Abu Dhabi Commercial Bank PJSC	25,388	63,457	0.01%	Bank of Georgia Group plc	472	23,918	0.00%
Abu Dhabi Islamic Bank PJSC	16,915	46,608	0.01%	Barclays plc	139,477	273,429	0.05%
Abu Dhabi Ports Co. PJSC	7,533	13,086	0.00%	Barratt Developments plc	10,286	73,771	0.01%
ADNOC Logistics & Services	38,273	39,912	0.01%	Beazley plc	5,425	36,100	0.01%
Air Arabia PJSC	18,696	14,355	0.00%	Bellway plc	1,062	34,767	0.01%
Aldar Properties PJSC	35,041	51,043	0.01%	Berkeley Group Holdings plc	900	53,786	0.01%
Alpha Dhabi Holding PJSC	14,434	73,885	0.01%	Big Yellow Group plc REIT	1,843	28,710	0.01%
Americana Restaurants International plc	28,867	24,601	0.01%	Bridgepoint Group plc	1,880	6,691	0.00%
Borouge plc	20,080	13,504	0.00%	British Land Co. plc REIT	9,211	46,922	0.01%
Dubai Electricity & Water Authority PJSC	92,547	61,988	0.01%	Britvic plc	3,996	42,816	0.01%
Dubai Financial Market PJSC	5,365	2,030	0.00%	BT Group plc	63,718	100,397	0.02%
Dubai Investments PJSC	36,146	22,931	0.01%	Bunzl plc	3,052	124,113	0.02%
Dubai Islamic Bank PJSC	30,703	47,817	0.01%	Burberry Group plc	3,168	57,186	0.01%
Emaar Development PJSC	7,932	15,442	0.00%	Bytes Technology Group plc	4,584	35,763	0.01%
Emaar Properties PJSC	57,070	123,067	0.02%	Carnival plc	1,614	27,015	0.01%
Emirates Central Cooling Systems Corp.	34,805	15,731	0.00%	Centamin plc	5,746	7,303	0.00%
Emirates NBD Bank PJSC	16,872	79,473	0.02%	Clarkson plc	131	5,286	0.00%
Emirates Telecommunications Group Co. PJSC	31,187	166,772	0.03%	Close Brothers Group plc	1,305	13,209	0.00%
Fertiglobe plc	7,754	6,270	0.00%	CLS Holdings plc REIT	392	510	0.00%
First Abu Dhabi Bank PJSC	37,006	140,659	0.03%	Coats Group plc	8,771	8,654	0.00%
GFH FINANCIAL GROUP BSC	9,188	2,267	0.00%	Coca-Cola HBC AG	1,873	55,036	0.01%
Ghitha Holding PJSC	467	5,389	0.00%	Compass Group plc	15,362	420,261	0.08%
				Computacenter plc	710	25,271	0.00%
				ConvaTec Group plc	13,918	43,328	0.01%
				Cranswick plc	481	23,350	0.00%
				Crest Nicholson Holdings plc	3,167	8,769	0.00%
				CRH plc	6,437	443,939	0.08%
				Croda International plc	1,273	81,952	0.02%
				Currys plc	5,952	3,832	0.00%
				Darktrace plc	2,812	13,145	0.00%
				DCC plc	753	55,464	0.01%
				Dechra Pharmaceuticals plc	1,141	56,116	0.01%
				Deliveroo plc Class A	7,682	12,496	0.00%
				Derwent London plc REIT	1,032	31,048	0.01%
				Diploma plc	1,453	66,349	0.01%
				Direct Line Insurance Group plc	10,757	24,951	0.00%
				Domino's Pizza Group plc	1,806	8,675	0.00%
				Dowlais Group plc	16,097	21,926	0.00%
				Dr. Martens plc	4,413	4,984	0.00%

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DS Smith plc	14,164	55,487	0.01%	London Stock Exchange Group plc	4,034	476,919	0.09%
Dunelm Group plc	502	7,020	0.00%	LondonMetric Property plc REIT	11,020	26,902	0.01%
easyJet plc	4,437	28,847	0.01%	LXI plc REIT	9,786	13,074	0.00%
Elementis plc	593	965	0.00%	M&G plc	27,189	77,085	0.01%
Endeavour Mining plc	1,876	42,019	0.01%	Man Group plc	12,279	36,410	0.01%
Experian plc	8,750	357,167	0.07%	Marks & Spencer Group plc	20,430	70,944	0.01%
FDM Group Holdings plc	320	1,870	0.00%	Marshalls plc	1,683	5,994	0.00%
Ferguson plc	1,801	346,339	0.06%	Mitie Group plc	19,834	25,107	0.00%
Ferrexpo plc	588	677	0.00%	Mobico Group plc	2,406	2,595	0.00%
Firstgroup plc	2,340	5,220	0.00%	Molten Ventures plc	1,043	3,691	0.00%
Frasers Group plc	1,348	15,646	0.00%	Mondi plc	5,340	104,664	0.02%
Fresnillo plc	920	6,971	0.00%	Moneysupermarket.com Group plc	2,126	7,594	0.00%
Future plc	642	6,511	0.00%	Moonpig Group plc	1,082	2,160	0.00%
Games Workshop Group plc	289	36,363	0.01%	NatWest Group plc	49,095	137,314	0.03%
Genuit Group plc	926	4,763	0.00%	NCC Group plc	1,742	2,860	0.00%
Genus plc	551	15,242	0.00%	Network International Holdings plc	2,331	11,583	0.00%
Grafton Group plc	2,272	26,389	0.01%	Next plc	1,124	116,321	0.02%
Grainger plc	3,793	12,785	0.00%	Ninety One plc	1,610	3,766	0.00%
Great Portland Estates plc REIT	731	3,914	0.00%	Ocado Group plc	6,056	58,550	0.01%
Greencore Group plc	462	568	0.00%	OSB Group plc	2,489	14,742	0.00%
Greggs plc	1,243	41,231	0.01%	Oxford Biomedica plc	238	667	0.00%
GSK plc	35,863	663,005	0.12%	Oxford Nanopore Technologies plc	4,566	12,119	0.00%
Haleon plc	48,131	197,356	0.04%	Pagegroup plc	4,565	28,341	0.01%
Halfords Group plc	1,094	2,780	0.00%	Paragon Banking Group plc	3,123	27,769	0.01%
Halma plc	3,970	115,592	0.02%	Pearson plc	5,877	72,238	0.01%
Hammerson plc REIT	26,527	9,604	0.00%	Pennon Group plc	2,763	26,470	0.01%
Hargreaves Lansdown plc	3,016	28,221	0.01%	Persimmon plc	2,556	45,259	0.01%
Hays plc	11,724	16,321	0.00%	Petershill Partners plc	2,706	5,851	0.00%
Helical plc REIT	157	443	0.00%	Pets at Home Group plc	2,397	9,723	0.00%
Helios Towers plc	2,670	3,029	0.00%	Phoenix Group Holdings plc	6,554	44,716	0.01%
Hikma Pharmaceuticals plc	1,824	41,598	0.01%	Picton Property Income Ltd. REIT	934	824	0.00%
Hilton Food Group plc	387	3,947	0.00%	Plus500 Ltd.	539	11,427	0.00%
Hiscox Ltd.	2,635	35,405	0.01%	Premier Foods plc	3,499	6,048	0.00%
Hochschild Mining plc	361	493	0.00%	Primary Health Properties plc REIT	31,255	41,358	0.01%
Home Reit plc REIT	14,092	6,835	0.00%	Prudential plc	26,850	303,674	0.06%
Howden Joinery Group plc	7,181	74,480	0.01%	PureTech Health plc	157	389	0.00%
Ibstock plc	863	1,667	0.00%	PZ Cussons plc	287	561	0.00%
IG Group Holdings plc	3,541	34,555	0.01%	Quilter plc	19,978	26,181	0.01%
Inchcape plc	2,936	26,780	0.01%	Rathbones Group plc	497	11,037	0.00%
Informa plc	11,152	111,060	0.02%	Reckitt Benckiser Group plc	6,364	439,715	0.08%
IntegraFin Holdings plc	722	2,791	0.00%	Redde Northgate plc	1,112	5,153	0.00%
InterContinental Hotels Group plc	1,534	138,648	0.03%	Redrow plc	5,224	40,990	0.01%
Intermediate Capital Group plc	2,875	61,591	0.01%	RELX plc	16,916	670,656	0.12%
International Consolidated Airlines Group SA	4,915	9,712	0.00%	Rentokil Initial plc	22,903	128,699	0.02%
International Distributions Services plc	7,799	27,053	0.01%	Rhi Magnesita NV	45	1,985	0.00%
Investec plc	4,436	30,073	0.01%	Rightmove plc	7,163	52,560	0.01%
IP Group plc	3,862	2,860	0.00%	RS GROUP plc	4,481	46,819	0.01%
ITV plc	27,313	22,033	0.00%	S4 Capital plc	3,433	2,337	0.00%
IWG plc	7,685	18,545	0.00%	Safestore Holdings plc REIT	2,143	24,150	0.00%
J Sainsbury plc	15,025	57,960	0.01%	Sage Group plc	8,991	134,389	0.02%
JD Sports Fashion plc	19,763	41,809	0.01%	Savills plc	517	6,386	0.00%
Johnson Matthey plc	1,392	30,123	0.01%	Schroders plc	6,678	36,598	0.01%
JTC plc	908	9,440	0.00%	Segro plc REIT	10,336	116,795	0.02%
Jupiter Fund Management plc	689	820	0.00%	Severn Trent plc	2,280	74,960	0.01%
Just Group plc	4,134	4,527	0.00%	Shaftesbury Capital plc REIT	9,244	16,274	0.00%
Kainos Group plc	1,168	16,662	0.00%	SIG plc	2,158	919	0.00%
Keller Group plc	101	1,133	0.00%	Sirius Real Estate Ltd.	5,738	6,898	0.00%
Kingfisher plc	18,557	57,556	0.01%	Smith & Nephew plc	7,589	104,339	0.02%
Lancashire Holdings Ltd.	1,579	12,561	0.00%	Smurfit Kappa Group plc	2,222	88,377	0.02%
Land Securities Group plc REIT	6,117	54,960	0.01%	Softcat plc	1,986	34,432	0.01%
Legal & General Group plc	54,589	174,741	0.03%	Spectris plc	822	39,600	0.01%
Liontrust Asset Management plc	206	1,654	0.00%	Spire Healthcare Group plc	381	1,100	0.00%
Lloyds Banking Group plc	583,959	355,168	0.07%	Spirent Communications plc	5,129	8,062	0.00%
				St James's Place plc	4,640	40,435	0.01%
				Standard Chartered plc	19,635	166,855	0.03%

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Supermarket Income Reit plc REIT	13,303	14,737	0.00%	Affiliated Managers Group, Inc.	385	58,297	0.01%
Synthomer plc	525	1,270	0.00%	Affirm Holdings, Inc. Class A	2,019	99,214	0.02%
Tate & Lyle plc	3,432	28,832	0.01%	Aflac, Inc.	5,253	433,372	0.08%
Taylor Wimpey plc	37,236	69,802	0.01%	AGCO Corp.	607	73,696	0.01%
TBC Bank Group plc	536	19,337	0.00%	Agilent Technologies, Inc.	2,793	388,311	0.07%
Telecom Plus plc	679	13,953	0.00%	agilon health, Inc.	2,523	31,664	0.01%
Tesco plc	64,263	237,985	0.04%	Agios Pharmaceuticals, Inc.	890	19,820	0.00%
THG plc Class B	6,550	7,111	0.00%	AGNC Investment Corp. REIT	6,274	61,548	0.01%
TI Fluid Systems plc	609	1,194	0.00%	Agree Realty Corp. REIT	782	49,227	0.01%
TP ICAP Group plc	4,531	11,281	0.00%	Air Lease Corp. Class A	805	33,762	0.01%
Trainline plc	3,369	13,821	0.00%	Air Products & Chemicals, Inc.	1,974	540,481	0.10%
Travis Perkins plc	3,729	39,389	0.01%	Airbnb, Inc. Class A	3,641	495,686	0.09%
Tritax Big Box plc REIT	16,531	35,594	0.01%	Akamai Technologies, Inc.	1,352	160,009	0.03%
Trustpilot Group plc	673	1,274	0.00%	Akero Therapeutics, Inc.	379	8,850	0.00%
TUI AG	4,177	32,641	0.01%	Alarm.com Holdings, Inc.	507	32,762	0.01%
UK Commercial Property Ltd. REIT	1,484	1,173	0.00%	Alaska Air Group, Inc.	227	8,869	0.00%
Unilever plc	22,290	1,079,781	0.20%	Albemarle Corp.	1,038	149,970	0.03%
UNITE Group plc REIT	3,802	50,600	0.01%	Albertsons Cos, Inc. Class A	3,812	87,676	0.02%
United Utilities Group plc	6,467	87,347	0.02%	Alexander & Baldwin, Inc. REIT	314	5,972	0.00%
Vanquis Banking Group plc	1,147	1,889	0.00%	Alexander's, Inc. REIT	5	1,068	0.00%
Vesuvius plc	5,749	35,266	0.01%	Alexandria Real Estate Equities, Inc. REIT	1,500	190,155	0.04%
Victrex plc	1,546	29,996	0.01%	Alight, Inc. Class A	2,793	23,824	0.00%
Virgin Money UK plc	9,483	19,880	0.00%	Align Technology, Inc.	666	182,484	0.03%
Vistry Group plc	2,823	33,019	0.01%	Alignment Healthcare, Inc.	482	4,150	0.00%
Vodafone Group plc	203,894	178,204	0.03%	Alkermes plc	1,537	42,636	0.01%
Volution Group plc	1,512	8,358	0.00%	Allegiant Travel Co.	47	3,883	0.00%
Watches of Switzerland Group plc	2,914	26,319	0.01%	Allegion plc	890	112,754	0.02%
WH Smith plc	1,068	18,162	0.00%	Allegro MicroSystems, Inc.	494	14,953	0.00%
Whitbread plc	1,938	90,324	0.02%	Allogene Therapeutics, Inc.	132	424	0.00%
Wise plc Class A	6,926	77,168	0.01%	Allstate Corp.	2,509	351,210	0.06%
Workspace Group plc REIT	1,427	10,333	0.00%	Ally Financial, Inc.	2,575	89,919	0.02%
WPP plc	9,078	87,142	0.02%	Alnylam Pharmaceuticals, Inc.	1,129	216,102	0.04%
XP Power Ltd.	15	259	0.00%	Alphabet, Inc. Class A	53,839	7,520,770	1.37%
		15,422,786	2.81%	Alphabet, Inc. Class C	45,175	6,366,513	1.16%
United States 63.09% (30 June 2023: 62.61%)				Altair Engineering, Inc. Class A	380	31,977	0.01%
10X Genomics, Inc. Class A	903	50,532	0.01%	Alteryx, Inc. Class A	508	23,957	0.00%
1st Source Corp.	36	1,978	0.00%	Amazon.com, Inc.	81,369	12,363,206	2.25%
3D Systems Corp.	2,151	13,659	0.00%	Ambarella, Inc.	322	19,735	0.00%
A O Smith Corp.	1,155	95,218	0.02%	AMC Entertainment Holdings, Inc. Class A	2,645	16,187	0.00%
AAON, Inc.	577	42,623	0.01%	Amdocs Ltd.	1,051	92,372	0.02%
Abbott Laboratories	15,533	1,709,717	0.31%	Amedisys, Inc.	210	19,963	0.00%
AbbVie, Inc.	15,961	2,473,476	0.45%	Ameresco, Inc. Class A	155	4,909	0.00%
Abercrombie & Fitch Co. Class A	477	42,081	0.01%	American Airlines Group, Inc.	1,170	16,076	0.00%
Acadia Healthcare Co., Inc.	736	57,231	0.01%	American Assets Trust, Inc. REIT	566	12,741	0.00%
ACADIA Pharmaceuticals, Inc.	1,061	33,220	0.01%	American Axle & Manufacturing Holdings, Inc.	230	2,026	0.00%
Acadia Realty Trust REIT	2,821	47,929	0.01%	American Eagle Outfitters, Inc.	1,486	31,444	0.01%
Accenture plc Class A	5,695	1,998,432	0.36%	American Equity Investment Life Holding Co.	537	29,965	0.01%
ACI Worldwide, Inc.	760	23,256	0.00%	American Express Co.	5,173	969,110	0.18%
Acuity Brands, Inc.	330	67,594	0.01%	American Financial Group, Inc.	590	70,145	0.01%
Acushnet Holdings Corp.	355	22,425	0.00%	American Homes 4 Rent REIT Class A	2,891	103,960	0.02%
AdaptHealth Corp. Class A	578	4,214	0.00%	American International Group, Inc.	6,349	430,145	0.08%
Adaptive Biotechnologies Corp.	470	2,303	0.00%	American Tower Corp. REIT	4,260	919,649	0.17%
Adeia, Inc.	399	4,944	0.00%	American Water Works Co., Inc.	1,758	232,038	0.04%
Adient plc	623	22,652	0.00%	American Woodmark Corp.	240	22,284	0.00%
Adobe, Inc.	4,152	2,477,083	0.45%	Americold Realty Trust, Inc. REIT	2,154	65,202	0.01%
ADT, Inc.	2,063	14,070	0.00%	Ameriprise Financial, Inc.	947	359,699	0.07%
Adtalem Global Education, Inc.	302	17,803	0.00%				
Advance Auto Parts, Inc.	485	29,600	0.01%				
Advanced Drainage Systems, Inc.	626	88,041	0.02%				
Advanced Energy Industries, Inc.	346	37,686	0.01%				
Advanced Micro Devices, Inc.	14,532	2,142,162	0.39%				
AerCap Holdings NV	1,729	128,499	0.02%				

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Ameris Bancorp	1,030	54,641	0.01%	Atlanta Braves Holdings, Inc. Class C	53	2,098	0.00%
Amgen, Inc.	4,868	1,402,081	0.26%	Atlantic Union Bankshares Corp.	737	26,930	0.01%
Amicus Therapeutics, Inc.	2,397	34,013	0.01%	Atlassian Corp. Class A	1,474	350,606	0.06%
Amkor Technology, Inc.	1,063	35,366	0.01%	Atmos Energy Corp.	1,234	143,021	0.03%
AMN Healthcare Services, Inc.	281	21,041	0.00%	AtriCure, Inc.	548	19,558	0.00%
Amphastar Pharmaceuticals, Inc.	402	24,864	0.00%	Aurinia Pharmaceuticals, Inc.	741	6,662	0.00%
Amylyx Pharmaceuticals, Inc.	582	8,567	0.00%	Autodesk, Inc.	1,971	479,899	0.09%
Annaly Capital Management, Inc. REIT	4,452	86,235	0.02%	Autoliv, Inc.	821	90,466	0.02%
Anywhere Real Estate, Inc.	615	4,988	0.00%	Automatic Data Processing, Inc.	3,732	869,444	0.16%
Aon plc Class A	1,791	521,217	0.10%	AutoNation, Inc.	347	52,112	0.01%
Apartment Income Corp. REIT	2,158	74,947	0.01%	AutoZone, Inc.	161	416,283	0.08%
Apartment Investment & Management Co. REIT Class A	1,926	15,081	0.00%	AvalonBay Communities, Inc. REIT	1,195	223,728	0.04%
Apellis Pharmaceuticals, Inc.	863	51,659	0.01%	Avanos Medical, Inc.	282	6,325	0.00%
API Group Corp.	2,307	79,822	0.01%	Avantor, Inc.	6,058	138,304	0.03%
Apogee Enterprises, Inc.	221	11,804	0.00%	Avery Dennison Corp.	667	134,841	0.02%
Apollo Commercial Real Estate Finance, Inc. REIT	1,215	14,264	0.00%	Avient Corp.	771	32,050	0.01%
Apollo Global Management, Inc.	4,750	442,652	0.08%	Avis Budget Group, Inc.	158	28,007	0.01%
Appfolio, Inc. Class A	174	30,144	0.01%	Avnet, Inc.	865	43,596	0.01%
Appian Corp. Class A	271	10,206	0.00%	Axalta Coating Systems Ltd.	1,868	63,456	0.01%
Apple Hospitality, Inc. REIT	1,855	30,812	0.01%	Axcelis Technologies, Inc.	276	35,794	0.01%
Apple, Inc.	132,912	25,589,547	4.66%	Axis Capital Holdings Ltd.	750	41,527	0.01%
Applied Industrial Technologies, Inc.	348	60,096	0.01%	Axon Enterprise, Inc.	640	165,331	0.03%
Applied Materials, Inc.	7,515	1,217,956	0.22%	Axonics, Inc.	518	32,235	0.01%
AppLovin Corp. Class A	1,759	70,096	0.01%	Axos Financial, Inc.	541	29,539	0.01%
AptarGroup, Inc.	593	73,307	0.01%	Axsome Therapeutics, Inc.	243	19,340	0.00%
Aptiv plc	2,422	217,302	0.04%	AZEK Co., Inc. Class A	1,228	46,971	0.01%
Aramark	2,144	60,246	0.01%	Azenta, Inc.	621	40,452	0.01%
Arbor Realty Trust, Inc. REIT	2,321	35,233	0.01%	AZZ, Inc.	432	25,095	0.00%
ArcBest Corp.	135	16,228	0.00%	B&G Foods, Inc.	397	4,168	0.00%
Arch Capital Group Ltd.	3,082	228,900	0.04%	Badger Meter, Inc.	275	42,452	0.01%
Archer-Daniels-Midland Co.	4,915	354,961	0.07%	Balchem Corp.	326	48,492	0.01%
Arcosa, Inc.	488	40,328	0.01%	BancFirst Corp.	122	11,874	0.00%
Arcus Biosciences, Inc.	274	5,233	0.00%	Bank of America Corp.	62,126	2,091,782	0.38%
Ardagh Metal Packaging SA	680	2,611	0.00%	Bank of Hawaii Corp.	582	42,172	0.01%
Ares Management Corp. Class A	1,356	161,256	0.03%	Bank of New York Mellon Corp.	6,849	356,490	0.07%
Arista Networks, Inc.	2,231	525,423	0.10%	Bank of NT Butterfield & Son Ltd.	569	18,214	0.00%
ARMOUR Residential, Inc. REIT	972	18,779	0.00%	Bank OZK	1,432	71,357	0.01%
Armstrong World Industries, Inc.	416	40,901	0.01%	BankUnited, Inc.	477	15,469	0.00%
Array Technologies, Inc.	1,032	17,338	0.00%	Banner Corp.	200	10,712	0.00%
Arrow Electronics, Inc.	519	63,448	0.01%	Bath & Body Works, Inc.	2,576	111,180	0.02%
Arrowhead Pharmaceuticals, Inc.	935	28,611	0.01%	Baxter International, Inc.	4,603	177,952	0.03%
Arthur J Gallagher & Co.	1,907	428,846	0.08%	Beacon Roofing Supply, Inc.	519	45,163	0.01%
Artisan Partners Asset Management, Inc. Class A	287	12,680	0.00%	Beam Therapeutics, Inc.	523	14,236	0.00%
Arvinas, Inc.	797	32,805	0.01%	Beauty Health Co.	490	1,524	0.00%
Asana, Inc. Class A	563	10,703	0.00%	Becton Dickinson & Co.	2,591	631,764	0.12%
Asbury Automotive Group, Inc.	183	41,170	0.01%	Belden, Inc.	521	40,247	0.01%
ASGN, Inc.	628	60,395	0.01%	BellRing Brands, Inc.	1,289	71,449	0.01%
Ashland, Inc.	545	45,949	0.01%	Berkshire Hills Bancorp, Inc.	309	7,672	0.00%
Aspen Technology, Inc.	288	63,403	0.01%	Berry Global Group, Inc.	1,122	75,612	0.01%
Associated Banc-Corp.	2,301	49,218	0.01%	Best Buy Co., Inc.	1,669	130,649	0.02%
Assurant, Inc.	562	94,691	0.02%	Beyond Meat, Inc.	260	2,314	0.00%
Assured Guaranty Ltd.	746	55,823	0.01%	Beyond, Inc.	328	9,082	0.00%
Astec Industries, Inc.	85	3,162	0.00%	BGC Group, Inc. Class A	2,283	16,483	0.00%
AT&T, Inc.	64,050	1,074,759	0.20%	BigCommerce Holdings, Inc.	636	6,188	0.00%
Atkore, Inc.	356	56,960	0.01%	BILL Holdings, Inc.	954	77,837	0.01%
Atlanta Braves Holdings, Inc. Class A	247	10,567	0.00%	BioCryst Pharmaceuticals, Inc.	1,406	8,422	0.00%
				Biogen, Inc.	1,252	323,980	0.06%
				Biohaven Ltd.	794	33,983	0.01%
				BioMarin Pharmaceutical, Inc.	1,654	159,479	0.03%
				Bio-Rad Laboratories, Inc. Class A	170	54,891	0.01%
				Bio-Techne Corp.	1,370	105,709	0.02%
				BJ's Wholesale Club Holdings, Inc.	1,126	75,059	0.01%

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Blackbaud, Inc.	404	35,027	0.01%	Casella Waste Systems, Inc. Class A	535	45,721	0.01%
Blackline, Inc.	775	48,391	0.01%	Cassava Sciences, Inc.	328	7,383	0.00%
BlackRock, Inc. Class A	1,359	1,103,236	0.20%	Cassava Sciences, Inc. - Warrants 15/11/2024	131	626	0.00%
Blackstone Mortgage Trust, Inc. REIT Class A	1,704	36,244	0.01%	Catalent, Inc.	1,462	65,688	0.01%
Blackstone, Inc.	6,542	856,479	0.16%	Caterpillar, Inc.	4,647	1,373,978	0.25%
Block, Inc.	1,373	109,332	0.02%	Cathay General Bancorp	404	18,006	0.00%
Block, Inc. Class A	4,010	310,174	0.06%	Cavco Industries, Inc.	99	34,315	0.01%
Bloom Energy Corp. Class A	1,392	20,602	0.00%	CBIZ, Inc.	448	28,040	0.01%
Blueprint Medicines Corp.	652	60,140	0.01%	Cboe Global Markets, Inc.	939	167,668	0.03%
Boise Cascade Co.	280	36,221	0.01%	CBRE Group, Inc. Class A	2,761	257,021	0.05%
BOK Financial Corp.	246	21,070	0.00%	CCC Intelligent Solutions Holdings, Inc.	1,523	17,347	0.00%
Booking Holdings, Inc.	322	1,142,205	0.21%	CDW Corp.	1,165	264,828	0.05%
Boot Barn Holdings, Inc.	186	14,277	0.00%	Celsius Holdings, Inc.	1,212	66,078	0.01%
BorgWarner, Inc.	1,881	67,434	0.01%	Cencora, Inc.	1,458	299,444	0.05%
Boston Properties, Inc. REIT	1,302	91,361	0.02%	Centene Corp.	4,764	353,536	0.06%
Boston Scientific Corp.	13,114	758,120	0.14%	Centerspace REIT	115	6,693	0.00%
Box, Inc. Class A	955	24,458	0.00%	Central Garden & Pet Co. Class A	226	9,953	0.00%
Brandywine Realty Trust REIT	1,168	6,307	0.00%	Century Aluminum Co.	381	4,625	0.00%
Braze, Inc. Class A	550	29,221	0.01%	Century Communities, Inc.	231	21,053	0.00%
Bread Financial Holdings, Inc.	366	12,056	0.00%	Cerence, Inc.	124	2,438	0.00%
Bridgebio Pharma, Inc.	1,166	47,071	0.01%	Cerevel Therapeutics Holdings, Inc.	593	25,143	0.01%
Bright Horizons Family Solutions, Inc.	500	47,120	0.01%	Ceridian HCM Holding, Inc.	1,439	96,586	0.02%
Brighthouse Financial, Inc.	488	25,825	0.01%	Certara, Inc.	1,071	18,839	0.00%
BrightSphere Investment Group, Inc.	124	2,376	0.00%	CF Industries Holdings, Inc.	1,758	139,761	0.03%
BrightSpire Capital, Inc. REIT Class A	106	789	0.00%	CH Robinson Worldwide, Inc.	1,136	98,139	0.02%
Brink's Co.	409	35,972	0.01%	ChargePoint Holdings, Inc.	3,451	8,075	0.00%
Bristol-Myers Squibb Co.	18,350	941,538	0.17%	Charles River Laboratories International, Inc.	494	116,782	0.02%
Brixmor Property Group, Inc. REIT	2,953	68,716	0.01%	Charles Schwab Corp.	13,533	931,070	0.17%
Broadcom, Inc.	3,885	4,336,631	0.79%	Chart Industries, Inc.	410	55,895	0.01%
Broadridge Financial Solutions, Inc.	1,059	217,889	0.04%	Charter Communications, Inc. Class A	901	350,201	0.06%
Broadstone Net Lease, Inc. REIT Class A	1,311	22,575	0.00%	Check Point Software Technologies Ltd.	828	126,510	0.02%
Brookline Bancorp, Inc.	700	7,637	0.00%	Chegg, Inc.	907	10,304	0.00%
Brown & Brown, Inc.	2,103	149,544	0.03%	Chemed Corp.	129	75,433	0.01%
Bruker Corp.	914	67,161	0.01%	Chimera Investment Corp. REIT	2,356	11,756	0.00%
Brunswick Corp.	771	74,594	0.01%	Chipotle Mexican Grill, Inc. Class A	246	562,592	0.10%
Buckle, Inc.	290	13,781	0.00%	Choice Hotels International, Inc.	346	39,202	0.01%
Builders FirstSource, Inc.	1,137	189,811	0.03%	Chubb Ltd.	3,621	818,346	0.15%
Bumble, Inc. Class A	609	8,977	0.00%	Church & Dwight Co., Inc.	2,231	210,963	0.04%
Bunge Global SA	1,365	137,797	0.03%	Ciena Corp.	1,309	58,918	0.01%
Burlington Stores, Inc.	629	122,328	0.02%	Cigna Group	2,621	784,858	0.14%
C3.ai, Inc. Class A	1,078	30,949	0.01%	Cimpres plc	229	18,331	0.00%
Cable One, Inc.	46	25,603	0.01%	Cincinnati Financial Corp.	1,296	134,084	0.02%
Cabot Corp.	509	42,501	0.01%	Cinemark Holdings, Inc.	778	10,962	0.00%
Cadence Bank	1,841	54,475	0.01%	Cintas Corp.	752	453,200	0.08%
Cadence Design Systems, Inc.	2,446	666,217	0.12%	Cirrus Logic, Inc.	542	45,089	0.01%
California Water Service Group	429	22,252	0.00%	Cisco Systems, Inc.	36,230	1,830,340	0.33%
Calix, Inc.	402	17,563	0.00%	Citigroup, Inc.	17,204	884,974	0.16%
Cal-Maine Foods, Inc.	566	32,483	0.01%	Citizens Financial Group, Inc.	4,016	133,090	0.02%
Camden Property Trust REIT	916	90,950	0.02%	City Holding Co.	135	14,885	0.00%
Campbell Soup Co.	1,702	73,577	0.01%	Clarivate plc	3,531	32,697	0.01%
Capital One Financial Corp.	3,389	444,366	0.08%	Clean Harbors, Inc.	510	89,000	0.02%
Capitol Federal Financial, Inc.	942	6,076	0.00%	Clear Secure, Inc. Class A	754	15,570	0.00%
Capri Holdings Ltd.	1,103	55,415	0.01%	Clorox Co.	1,223	174,388	0.03%
Cardinal Health, Inc.	2,267	228,514	0.04%	Cloudflare, Inc. Class A	2,554	212,646	0.04%
CareTrust, Inc. REIT	608	13,607	0.00%	CME Group, Inc. Class A	3,228	679,817	0.12%
Cargurus, Inc. Class A	742	17,927	0.00%	CNA Financial Corp.	121	5,120	0.00%
Carlisle Cos, Inc.	440	137,469	0.03%	CNH Industrial NV	9,698	118,122	0.02%
CarMax, Inc.	1,356	104,059	0.02%	CNO Financial Group, Inc.	1,144	31,918	0.01%
Carnival Corp.	9,741	180,598	0.03%	Coca-Cola Co.	34,506	2,033,439	0.37%
Carrier Global Corp.	7,470	429,151	0.08%	Coca-Cola Consolidated, Inc.	52	48,277	0.01%
Carter's, Inc.	273	20,445	0.00%				
Carvana Co. Class A	865	45,793	0.01%				

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Coca-Cola Europacific Partners plc	1,802	120,265	0.02%	Darling Ingredients, Inc.	1,469	73,215	0.01%
Coeur Mining, Inc.	3,235	10,546	0.00%	Datadog, Inc. Class A	2,407	292,162	0.05%
Cogent Communications Holdings, Inc.	294	22,362	0.00%	DaVita, Inc.	544	56,989	0.01%
Cognex Corp.	1,586	66,200	0.01%	Deckers Outdoor Corp.	244	163,097	0.03%
Cognizant Technology Solutions Corp. Class A	4,506	340,338	0.06%	Deere & Co.	2,380	951,691	0.17%
Cohen & Steers, Inc.	105	7,952	0.00%	Delta Air Lines, Inc.	2,016	81,104	0.02%
Coinbase Global, Inc. Class A	1,542	268,185	0.05%	Deluxe Corp.	82	1,759	0.00%
Colgate-Palmolive Co.	7,196	573,593	0.10%	Denali Therapeutics, Inc.	819	17,576	0.00%
Columbia Banking System, Inc.	2,016	53,787	0.01%	DENTSPLY SIRONA, Inc.	1,682	59,862	0.01%
Columbia Financial, Inc.	393	7,577	0.00%	Dexcom, Inc.	3,628	450,199	0.08%
Columbia Sportswear Co.	430	34,202	0.01%	DiamondRock Hospitality Co. REIT	1,184	11,118	0.00%
Comcast Corp. Class A	35,754	1,567,813	0.29%	Digital Realty Trust, Inc. REIT	2,797	376,420	0.07%
Comerica, Inc.	1,092	60,945	0.01%	Digital Turbine, Inc.	432	2,964	0.00%
Comfort Systems USA, Inc.	300	61,701	0.01%	DigitalBridge Group, Inc.	1,754	30,765	0.01%
Commerce Bancshares, Inc.	1,038	55,440	0.01%	DigitalOcean Holdings, Inc.	515	18,895	0.00%
CommScope Holding Co., Inc.	1,564	4,410	0.00%	Dillard's, Inc. Class A	44	17,761	0.00%
Community Bank System, Inc.	452	23,554	0.00%	Dine Brands Global, Inc.	19	943	0.00%
CommVault Systems, Inc.	563	44,956	0.01%	Diodes, Inc.	561	45,172	0.01%
Compass Minerals International, Inc.	169	4,279	0.00%	Discover Financial Services	2,209	248,292	0.05%
Conagra Brands, Inc.	4,213	120,745	0.02%	DISH Network Corp. Class A	1,656	9,555	0.00%
Concentrix Corp.	469	46,060	0.01%	Dlocal Ltd. Class A	764	13,515	0.00%
Confluent, Inc. Class A	1,837	42,986	0.01%	DocuSign, Inc. Class A	1,756	104,394	0.02%
CONMED Corp.	200	21,902	0.00%	Dolby Laboratories, Inc. Class A	527	45,417	0.01%
Constellation SE Class A	974	19,441	0.00%	Dollar General Corp.	2,098	285,223	0.05%
Cooper Cos, Inc.	416	157,431	0.03%	Dollar Tree, Inc.	2,008	285,236	0.05%
Copart, Inc.	7,661	375,389	0.07%	Domino's Pizza, Inc.	330	136,036	0.03%
COPT Defense Properties REIT	1,378	35,318	0.01%	Donaldson Co., Inc.	1,071	69,990	0.01%
Corcept Therapeutics, Inc.	807	26,211	0.01%	DoorDash, Inc. Class A	2,906	287,374	0.05%
Core & Main, Inc. Class A	1,660	67,081	0.01%	Dorman Products, Inc.	439	36,617	0.01%
Corebridge Financial, Inc.	1,568	33,963	0.01%	DoubleVerify Holdings, Inc.	1,038	38,178	0.01%
Corning, Inc.	6,623	201,670	0.04%	Douglas Emmett, Inc. REIT	1,336	19,372	0.00%
Corteva, Inc.	6,476	310,330	0.06%	Dover Corp.	1,292	198,723	0.04%
CorVel Corp.	149	36,834	0.01%	Doximity, Inc. Class A	1,126	31,573	0.01%
CoStar Group, Inc.	3,517	307,351	0.06%	Driven Brands Holdings, Inc.	3,199	45,618	0.01%
Costco Wholesale Corp.	3,963	2,615,897	0.48%	Dropbox, Inc. Class A	2,798	82,485	0.02%
Coty, Inc. Class A	3,076	38,204	0.01%	Dun & Bradstreet Holdings, Inc.	1,716	20,077	0.00%
Coupang, Inc. Class A	9,944	160,993	0.03%	Duolingo, Inc. Class A	229	51,949	0.01%
Coursera, Inc.	1,361	26,363	0.01%	DuPont de Nemours, Inc.	3,993	307,181	0.06%
Cousins Properties, Inc. REIT	1,094	26,639	0.01%	DXC Technology Co.	1,867	42,698	0.01%
Cracker Barrel Old Country Store, Inc.	136	10,483	0.00%	Dycom Industries, Inc.	211	24,284	0.00%
Credicorp Ltd.	553	82,911	0.02%	Dynatrace, Inc.	2,421	132,404	0.02%
Credit Acceptance Corp.	52	27,702	0.01%	E2open Parent Holdings, Inc.	1,261	5,536	0.00%
CRISPR Therapeutics AG	643	40,252	0.01%	Eagle Materials, Inc.	415	84,179	0.02%
Crocs, Inc.	472	44,090	0.01%	East West Bancorp, Inc.	1,400	100,730	0.02%
CrowdStrike Holdings, Inc. Class A	1,979	505,278	0.09%	Eastern Bankshares, Inc.	885	12,567	0.00%
Crown Castle, Inc. REIT	3,859	444,518	0.08%	EastGroup Properties, Inc. REIT	511	93,789	0.02%
Crown Holdings, Inc.	1,021	94,024	0.02%	eBay, Inc.	4,974	216,966	0.04%
CryoPort, Inc.	460	7,125	0.00%	Edgewell Personal Care Co.	299	10,952	0.00%
CSG Systems International, Inc.	209	11,121	0.00%	Edwards Lifesciences Corp.	5,411	412,589	0.08%
CSX Corp.	17,900	620,593	0.11%	Elanco Animal Health, Inc.	3,998	59,570	0.01%
CTS Corp.	182	7,961	0.00%	Elastic NV	772	87,004	0.02%
CubeSmart REIT	2,028	93,998	0.02%	Electronic Arts, Inc.	2,419	330,943	0.06%
Cullen/Frost Bankers, Inc.	529	57,391	0.01%	Element Solutions, Inc.	3,189	73,793	0.01%
CureVac NV	198	834	0.00%	Elevance Health, Inc.	2,126	1,002,537	0.18%
Cushman & Wakefield plc	893	9,644	0.00%	elf Beauty, Inc.	498	71,881	0.01%
CVB Financial Corp.	1,414	28,549	0.01%	Eli Lilly & Co.	7,632	4,448,845	0.81%
CVS Health Corp.	11,484	906,777	0.17%	Elme Communities REIT	348	5,081	0.00%
CyberArk Software Ltd.	351	76,887	0.01%	Embecta Corp.	534	10,109	0.00%
Cytokinetics, Inc.	671	56,022	0.01%	Empire State Realty Trust, Inc. REIT Class A	863	8,362	0.00%
Dana, Inc.	685	10,008	0.00%	Employers Holdings, Inc.	116	4,570	0.00%
Danaher Corp.	6,076	1,405,622	0.26%	Encompass Health Corp.	800	53,376	0.01%
				Encore Capital Group, Inc.	119	6,039	0.00%
				Encore Wire Corp.	155	33,108	0.01%
				Energizer Holdings, Inc.	490	15,523	0.00%
				Enovix Corp.	1,464	18,329	0.00%
				Enphase Energy, Inc.	1,165	153,943	0.03%

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Ensign Group, Inc.	598	67,102	0.01%	First Merchants Corp.	989	36,672	0.01%
Enstar Group Ltd.	128	37,677	0.01%	First Solar, Inc.	980	168,834	0.03%
Entegris, Inc.	1,330	159,361	0.03%	Fiserv, Inc.	5,376	714,148	0.13%
Investnet, Inc.	368	18,223	0.00%	Fisker, Inc.	1,150	2,012	0.00%
Envista Holdings Corp.	1,401	33,708	0.01%	Five Below, Inc.	458	97,627	0.02%
Enviva, Inc.	684	681	0.00%	Five9, Inc.	715	56,263	0.01%
EPAM Systems, Inc.	501	148,967	0.03%	Fiverr International Ltd.	277	7,540	0.00%
EPR Properties REIT	1,052	50,969	0.01%	FleetCor Technologies, Inc.	636	179,740	0.03%
Equifax, Inc.	1,082	267,568	0.05%	Flex Ltd.	4,002	121,901	0.02%
Equinix, Inc. REIT	828	666,863	0.12%	Floor & Decor Holdings, Inc. Class A	921	102,747	0.02%
Equitable Holdings, Inc.	3,653	121,645	0.02%	Flowers Foods, Inc.	1,679	37,794	0.01%
Equity Commonwealth REIT	1,253	24,058	0.00%	Fluence Energy, Inc. Class A	455	10,852	0.00%
Equity LifeStyle Properties, Inc. REIT	1,634	115,262	0.02%	Flywire Corp.	758	17,548	0.00%
Equity Residential REIT	3,176	194,244	0.04%	FMC Corp.	997	62,861	0.01%
Essent Group Ltd.	1,199	63,235	0.01%	FNB Corp.	5,251	72,306	0.01%
Essential Properties Realty Trust, Inc. REIT	1,337	34,174	0.01%	Foot Locker, Inc.	528	16,447	0.00%
Essential Utilities, Inc.	2,249	84,000	0.02%	Ford Motor Co.	35,959	438,340	0.08%
Essex Property Trust, Inc. REIT	592	146,780	0.03%	FormFactor, Inc.	913	38,081	0.01%
Estee Lauder Cos, Inc. Class A	2,047	299,374	0.05%	Fortinet, Inc.	5,982	350,126	0.06%
Etsy, Inc.	1,067	86,480	0.02%	Fortrea Holdings, Inc.	670	23,383	0.00%
Euronet Worldwide, Inc.	396	40,190	0.01%	Fortune Brands Innovations, Inc.	1,088	82,840	0.02%
Everbridge, Inc.	434	10,551	0.00%	Forward Air Corp.	151	9,493	0.00%
Evercore, Inc. Class A	363	62,091	0.01%	Four Corners Property Trust, Inc. REIT	468	11,840	0.00%
Everest Group Ltd.	382	135,068	0.02%	Fox Corp. Class A	2,314	68,656	0.01%
EVERTEC, Inc.	350	14,329	0.00%	Fox Corp. Class B	1,298	35,890	0.01%
Evolent Health, Inc. Class A	1,269	41,915	0.01%	Fox Factory Holding Corp.	326	21,998	0.00%
Exact Sciences Corp.	1,583	117,110	0.02%	Franklin Electric Co., Inc.	469	45,329	0.01%
Exelixis, Inc.	2,964	71,106	0.01%	Franklin Resources, Inc.	2,254	67,147	0.01%
ExService Holdings, Inc.	1,683	51,921	0.01%	Freedom Holding Corp.	161	12,977	0.00%
eXp World Holdings, Inc.	313	4,858	0.00%	Fresh Del Monte Produce, Inc.	45	1,181	0.00%
Expedia Group, Inc.	1,202	182,452	0.03%	Freshpet, Inc.	299	25,941	0.01%
Expeditors International of Washington, Inc.	1,321	168,031	0.03%	Freshworks, Inc. Class A	1,631	38,312	0.01%
Extra Space Storage, Inc. REIT	1,891	303,184	0.06%	Frontdoor, Inc.	882	31,064	0.01%
Extreme Networks, Inc.	1,279	22,562	0.00%	Frontier Communications Parent, Inc.	1,994	50,528	0.01%
F&G Annuities & Life, Inc.	117	5,382	0.00%	FTAI Aviation Ltd.	911	42,270	0.01%
F5, Inc.	506	90,564	0.02%	FTI Consulting, Inc.	322	64,126	0.01%
Fabrinet	379	72,135	0.01%	FuelCell Energy, Inc.	2,996	4,794	0.00%
FactSet Research Systems, Inc.	347	165,536	0.03%	Fulgent Genetics, Inc.	57	1,648	0.00%
Fair Isaac Corp.	219	254,918	0.05%	Fulton Financial Corp.	1,189	19,571	0.00%
Fastenal Co.	4,970	321,907	0.06%	GameStop Corp. Class A	2,515	44,088	0.01%
Fastly, Inc. Class A	1,061	18,886	0.00%	Gap, Inc.	1,986	41,527	0.01%
Federal Realty Investment Trust REIT	657	67,704	0.01%	Garmin Ltd.	1,515	194,738	0.04%
Federal Signal Corp.	527	40,442	0.01%	Gartner, Inc.	679	306,304	0.06%
FedEx Corp.	2,072	524,154	0.10%	Gates Industrial Corp. plc	1,696	22,760	0.00%
Fidelity National Financial, Inc.	2,456	125,305	0.02%	GATX Corp.	336	40,394	0.01%
Fidelity National Information Services, Inc.	5,313	319,152	0.06%	GE HealthCare Technologies, Inc.	3,525	272,553	0.05%
Fifth Third Bancorp	6,230	214,873	0.04%	Gen Digital, Inc.	5,768	131,626	0.02%
Figs, Inc. Class A	441	3,065	0.00%	Generac Holdings, Inc.	583	75,347	0.01%
First American Financial Corp.	850	54,774	0.01%	General Mills, Inc.	5,167	336,578	0.06%
First BanCorp	2,534	41,684	0.01%	Genpact Ltd.	1,490	51,718	0.01%
First Citizens BancShares, Inc. Class A	100	141,897	0.03%	Genex Corp.	1,837	59,996	0.01%
First Commonwealth Financial Corp.	487	7,519	0.00%	Gentherm, Inc.	259	13,561	0.00%
First Financial Bancorp	470	11,162	0.00%	Genuine Parts Co.	1,265	175,202	0.03%
First Financial Bankshares, Inc.	934	28,300	0.01%	Genworth Financial, Inc. Class A	4,936	32,972	0.01%
First Hawaiian, Inc.	1,126	25,740	0.01%	Getty Realty Corp. REIT	396	11,571	0.00%
First Horizon Corp.	5,842	82,723	0.02%	Gibraltar Industries, Inc.	492	38,858	0.01%
First Industrial Realty Trust, Inc. REIT	1,057	55,672	0.01%	G-III Apparel Group Ltd.	286	9,718	0.00%
First Interstate BancSystem, Inc. Class A	537	16,513	0.00%	Gilead Sciences, Inc.	11,615	940,931	0.17%
				Ginkgo Bioworks Holdings, Inc.	11,288	19,077	0.00%
				Gitlab, Inc. Class A	787	49,550	0.01%
				Glacier Bancorp, Inc.	964	39,832	0.01%
				Glaukos Corp.	328	26,073	0.01%
				Global Net Lease, Inc. REIT	1,580	15,721	0.00%
				Global Payments, Inc.	2,292	291,084	0.05%

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Global-e Online Ltd.	950	37,649	0.01%	Hewlett Packard Enterprise Co.	11,301	191,891	0.04%
GLOBALFOUNDRIES, Inc.	741	44,905	0.01%	Highwoods Properties, Inc. REIT	1,956	44,910	0.01%
Globant SA	346	82,341	0.02%	Hillenbrand, Inc.	549	26,270	0.01%
Globe Life, Inc.	692	84,230	0.02%	Hilltop Holdings, Inc.	368	12,957	0.00%
Globus Medical, Inc. Class A	1,052	56,061	0.01%	Hilton Grand Vacations, Inc.	884	35,519	0.01%
GMS, Inc.	462	38,083	0.01%	Hilton Worldwide Holdings, Inc.	2,277	414,619	0.08%
GoDaddy, Inc. Class A	1,487	157,860	0.03%	HNI Corp.	337	14,097	0.00%
Golden Ocean Group Ltd.	1,224	11,946	0.00%	Hologic, Inc.	2,108	150,617	0.03%
Goldman Sachs Group, Inc.	2,858	1,102,531	0.20%	Home BancShares, Inc.	2,848	72,140	0.01%
Goodyear Tire & Rubber Co.	3,453	49,447	0.01%	Home Depot, Inc.	8,995	3,117,217	0.57%
Grab Holdings Ltd. Class A	26,686	89,932	0.02%	Hope Bancorp, Inc.	859	10,377	0.00%
Graco, Inc.	1,407	122,071	0.02%	Horace Mann Educators Corp.	292	9,548	0.00%
Graham Holdings Co. Class B	36	25,075	0.00%	Hormel Foods Corp.	2,422	77,770	0.01%
Grand Canyon Education, Inc.	330	43,573	0.01%	Host Hotels & Resorts, Inc. REIT	6,559	127,704	0.02%
Granite Construction, Inc.	449	22,836	0.00%	Houlihan Lokey, Inc. Class A	380	45,566	0.01%
Graphic Packaging Holding Co.	3,392	83,613	0.02%	Howard Hughes Holdings, Inc.	502	42,946	0.01%
Gray Television, Inc.	306	2,742	0.00%	HP, Inc.	7,507	225,886	0.04%
Green Brick Partners, Inc.	342	17,763	0.00%	Hub Group, Inc. Class A	217	19,951	0.00%
Green Dot Corp. Class A	227	2,247	0.00%	HubSpot, Inc.	397	230,474	0.04%
Greenbrier Cos, Inc.	204	9,013	0.00%	Humana, Inc.	1,125	515,036	0.09%
Griffon Corp.	561	34,193	0.01%	Huntington Bancshares, Inc.	13,173	167,561	0.03%
Grocery Outlet Holding Corp.	1,134	30,573	0.01%	Huntsman Corp.	1,652	41,515	0.01%
Group 1 Automotive, Inc.	114	34,740	0.01%	Huron Consulting Group, Inc.	116	11,925	0.00%
Guardant Health, Inc.	1,042	28,186	0.01%	Hyatt Hotels Corp. Class A	343	44,731	0.01%
Guess?, Inc.	753	17,364	0.00%	IAC, Inc.	580	30,380	0.01%
Guidewire Software, Inc.	750	81,780	0.02%	ICON plc ADR	739	209,189	0.04%
GXO Logistics, Inc.	1,141	69,784	0.01%	ICU Medical, Inc.	209	20,846	0.00%
H&E Equipment Services, Inc.	145	7,586	0.00%	IDEX Corp.	619	134,391	0.02%
H&R Block, Inc.	1,235	59,737	0.01%	IDEXX Laboratories, Inc.	783	434,604	0.08%
Haemonetics Corp.	404	34,546	0.01%	Illinois Tool Works, Inc.	2,673	700,166	0.13%
Hain Celestial Group, Inc.	490	5,365	0.00%	Illumina, Inc.	1,500	208,860	0.04%
Halozyme Therapeutics, Inc.	1,156	42,726	0.01%	IMAX Corp.	47	706	0.00%
Hamilton Lane, Inc. Class A	344	39,023	0.01%	ImmunoGen, Inc.	2,219	65,793	0.01%
Hancock Whitney Corp.	821	39,892	0.01%	Impinj, Inc.	177	15,935	0.00%
Hanesbrands, Inc.	2,719	12,127	0.00%	Inari Medical, Inc.	515	33,434	0.01%
Hannon Armstrong Sustainable Infrastructure Capital, Inc. REIT	759	20,933	0.00%	Incyte Corp.	1,766	110,887	0.02%
Hanover Insurance Group, Inc.	311	37,762	0.01%	Independence Realty Trust, Inc. REIT	3,386	51,806	0.01%
Harley-Davidson, Inc.	1,203	44,319	0.01%	Independent Bank Corp.	652	42,908	0.01%
Harmony Biosciences Holdings, Inc.	318	10,271	0.00%	Independent Bank Group, Inc.	285	14,501	0.00%
Hartford Financial Services Group, Inc.	2,792	224,421	0.04%	Ingersoll Rand, Inc.	3,667	283,606	0.05%
Hasbro, Inc.	1,356	69,237	0.01%	Ingevity Corp.	303	14,308	0.00%
HashiCorp, Inc. Class A	998	23,593	0.00%	Ingredion, Inc.	543	58,932	0.01%
Hayward Holdings, Inc.	1,884	25,622	0.01%	Inmode Ltd.	691	15,368	0.00%
HB Fuller Co.	653	53,161	0.01%	Innospec, Inc.	201	24,771	0.00%
HCA Healthcare, Inc.	1,823	493,450	0.09%	Innovative Industrial Properties, Inc. REIT Class A	200	20,164	0.00%
Healthcare Realty Trust, Inc. REIT Class A	3,120	53,758	0.01%	Innoviva, Inc.	591	9,480	0.00%
Healthcare Services Group, Inc.	499	5,175	0.00%	Insight Enterprises, Inc.	296	52,448	0.01%
HealthEquity, Inc.	696	46,145	0.01%	Insmad, Inc.	938	29,069	0.01%
Healthpeak Properties, Inc. REIT	5,936	117,533	0.02%	Insperty, Inc.	275	32,235	0.01%
Heartland Express, Inc.	61	870	0.00%	Inspire Medical Systems, Inc.	236	48,009	0.01%
Heartland Financial USA, Inc.	203	7,635	0.00%	Installed Building Products, Inc.	194	35,467	0.01%
Hecla Mining Co.	3,636	17,489	0.00%	Insulet Corp.	603	130,839	0.02%
Helen of Troy Ltd.	203	24,524	0.00%	Integer Holdings Corp.	356	35,272	0.01%
Helios Technologies, Inc.	252	11,428	0.00%	Integra LifeSciences Holdings Corp.	778	33,882	0.01%
Henry Schein, Inc.	1,212	91,761	0.02%	Intel Corp.	38,160	1,917,540	0.35%
Herbalife Ltd.	809	12,345	0.00%	Intellia Therapeutics, Inc.	731	22,288	0.00%
Herc Holdings, Inc.	307	45,709	0.01%	Inter Parfums, Inc.	138	19,873	0.00%
Hershey Co.	1,330	247,965	0.05%	Interactive Brokers Group, Inc. Class A	892	73,947	0.01%
Hertz Global Holdings, Inc.	1,406	14,608	0.00%	Intercontinental Exchange, Inc.	5,059	649,727	0.12%

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InterDigital, Inc.	203	22,034	0.00%	Kornit Digital Ltd.	228	4,368	0.00%
International Bancshares Corp.	1,138	61,816	0.01%	Kraft Heinz Co.	7,208	266,552	0.05%
International Flavors & Fragrances, Inc.	2,475	200,401	0.04%	Krispy Kreme, Inc.	1,072	16,176	0.00%
International Paper Co.	3,320	120,018	0.02%	Kroger Co.	5,787	264,524	0.05%
Interpublic Group of Cos, Inc.	4,186	136,631	0.03%	Krystal Biotech, Inc.	225	27,913	0.01%
Intra-Cellular Therapies, Inc.	867	62,095	0.01%	Kulicke & Soffa Industries, Inc.	463	25,335	0.01%
Intuit, Inc.	2,490	1,556,325	0.28%	Kymera Therapeutics, Inc.	262	6,671	0.00%
Intuitive Surgical, Inc.	3,213	1,083,938	0.20%	Kyndryl Holdings, Inc.	2,172	45,134	0.01%
Invesco Ltd.	2,947	52,574	0.01%	Laboratory Corp. of America Holdings	756	171,831	0.03%
Invitation Homes, Inc. REIT	5,086	173,483	0.03%	Ladder Capital Corp. REIT Class A	430	4,949	0.00%
Ionis Pharmaceuticals, Inc.	1,433	72,495	0.01%	Lam Research Corp.	1,181	925,030	0.17%
IonQ, Inc.	1,434	17,767	0.00%	Lamar Advertising Co. REIT Class A	691	73,439	0.01%
Iovance Biotherapeutics, Inc.	3,145	25,569	0.01%	Lamb Weston Holdings, Inc.	1,300	140,517	0.03%
IQVIA Holdings, Inc.	1,683	389,413	0.07%	Lancaster Colony Corp.	158	26,290	0.01%
iRhythm Technologies, Inc.	438	46,884	0.01%	Landstar System, Inc.	303	58,676	0.01%
iRobot Corp.	118	4,567	0.00%	Lantheus Holdings, Inc.	536	33,232	0.01%
Iron Mountain, Inc. REIT	2,427	169,841	0.03%	Lattice Semiconductor Corp.	1,226	84,582	0.02%
Ironwood Pharmaceuticals, Inc. Class A	2,103	24,058	0.00%	Laureate Education, Inc. Class A	768	10,529	0.00%
Itron, Inc.	360	27,184	0.01%	Lazard Ltd. Class A	1,413	49,172	0.01%
J & J Snack Foods Corp.	99	16,547	0.00%	La-Z-Boy, Inc.	603	22,263	0.00%
J M Smucker Co.	901	113,868	0.02%	LCI Industries	187	23,508	0.00%
Jabil, Inc.	1,093	139,248	0.03%	Lear Corp.	511	72,158	0.01%
Jack Henry & Associates, Inc.	688	112,426	0.02%	Legalzoom.com, Inc.	1,218	13,763	0.00%
Jack in the Box, Inc.	255	20,816	0.00%	Leggett & Platt, Inc.	1,162	30,410	0.01%
Jackson Financial, Inc. Class A	561	28,723	0.01%	Lemonade, Inc.	631	10,178	0.00%
Jamf Holding Corp.	671	12,118	0.00%	Lennar Corp. Class A	1,850	275,724	0.05%
Janus Henderson Group plc	1,027	30,964	0.01%	Lennar Corp. Class B	529	70,912	0.01%
Jazz Pharmaceuticals plc	491	60,393	0.01%	Lennox International, Inc.	260	116,355	0.02%
JB Hunt Transport Services, Inc.	773	154,399	0.03%	Leslie's, Inc.	2,184	15,091	0.00%
JBG SMITH Properties REIT	2,077	35,330	0.01%	LGI Homes, Inc.	180	23,969	0.00%
JELD-WEN Holding, Inc.	331	6,249	0.00%	Liberty Broadband Corp. Class A	153	12,338	0.00%
JetBlue Airways Corp.	2,671	14,824	0.00%	Liberty Broadband Corp. Class C	1,003	80,832	0.02%
JFrog Ltd.	679	23,500	0.00%	Liberty Global Ltd. Class A	1,440	25,589	0.01%
Joby Aviation, Inc.	2,750	18,288	0.00%	Liberty Global Ltd. Class C	2,241	41,772	0.01%
John Bean Technologies Corp.	222	22,078	0.00%	Liberty Latin America Ltd. Class A	340	2,485	0.00%
John Wiley & Sons, Inc. Class A	192	6,094	0.00%	Liberty Latin America Ltd. Class C	534	3,920	0.00%
Johnson Controls International plc	5,960	343,534	0.06%	Liberty Media Corp.-Liberty Formula One Class A	1,225	71,026	0.01%
Jones Lang LaSalle, Inc.	376	71,015	0.01%	Liberty Media Corp.-Liberty Formula One Class C	745	47,032	0.01%
JPMorgan Chase & Co.	25,827	4,393,173	0.80%	Liberty Media Corp.-Liberty Live Class A	188	6,871	0.00%
Juniper Networks, Inc.	2,705	79,743	0.01%	Liberty Media Corp.-Liberty Live Class C	329	12,301	0.00%
Kadant, Inc.	65	18,220	0.00%	Liberty Media Corp.-Liberty SiriusXM	1,194	34,363	0.01%
Kaiser Aluminum Corp.	80	5,695	0.00%	Liberty Media Corp.-Liberty SiriusXM Class A	783	22,503	0.00%
Karuna Therapeutics, Inc.	300	94,953	0.02%	LifeStance Health Group, Inc.	1,654	12,951	0.00%
KB Home	445	27,795	0.01%	Ligand Pharmaceuticals, Inc.	65	4,642	0.00%
Kellanova	2,298	128,481	0.02%	Lincoln National Corp.	1,342	36,194	0.01%
Kemper Corp.	519	25,260	0.01%	Linde plc	4,327	1,777,142	0.32%
Kennedy-Wilson Holdings, Inc.	577	7,143	0.00%	Lindsay Corp.	46	5,941	0.00%
Keurig Dr Pepper, Inc.	8,294	276,356	0.05%	Lions Gate Entertainment Corp. Class A	604	6,584	0.00%
KeyCorp	7,890	113,616	0.02%	Lions Gate Entertainment Corp. Class B	418	4,259	0.00%
Keysight Technologies, Inc.	1,627	258,839	0.05%	Lithia Motors, Inc. Class A	248	81,661	0.02%
Kilroy Realty Corp. REIT	950	37,848	0.01%	Littelfuse, Inc.	223	59,666	0.01%
Kimberly-Clark Corp.	3,069	372,914	0.07%	LivaNova plc	372	19,247	0.00%
Kimco Realty Corp. REIT	6,042	128,755	0.02%	Live Nation Entertainment, Inc.	1,530	143,208	0.03%
Kinsale Capital Group, Inc.	191	63,968	0.01%	Live Oak Bancshares, Inc.	112	5,096	0.00%
Kirby Corp.	663	52,032	0.01%	Livent Corp.	1,899	34,144	0.01%
Kite Realty Group Trust REIT	2,486	56,830	0.01%				
KLA Corp.	1,228	713,836	0.13%				
Knife River Corp.	568	37,590	0.01%				
Knight-Swift Transportation Holdings, Inc. Class A	1,200	69,180	0.01%				
Kohl's Corp.	832	23,862	0.00%				
Kontoor Brands, Inc.	351	21,909	0.00%				
Korn Ferry	622	36,916	0.01%				

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LiveRamp Holdings, Inc.	627	23,751	0.00%	Meta Platforms, Inc. Class A	19,985	7,073,891	1.29%
LKQ Corp.	2,343	111,972	0.02%	Methode Electronics, Inc.	254	5,773	0.00%
Loews Corp.	1,512	105,220	0.02%	MetLife, Inc.	5,804	383,819	0.07%
Louisiana-Pacific Corp.	625	44,269	0.01%	Mettler-Toledo International, Inc.	216	261,999	0.05%
Lowe's Cos, Inc.	5,182	1,153,254	0.21%	MFA Financial, Inc. REIT	406	4,576	0.00%
LPL Financial Holdings, Inc.	698	158,879	0.03%	MGIC Investment Corp.	3,893	75,096	0.01%
LTC Properties, Inc. REIT	303	9,732	0.00%	Microchip Technology, Inc.	4,912	442,964	0.08%
Lucid Group, Inc.	6,030	25,386	0.01%	Micron Technology, Inc.	9,881	843,245	0.15%
Lululemon Athletica, Inc.	1,036	529,696	0.10%	Microsoft Corp.	67,135	25,245,445	4.59%
Lumen Technologies, Inc.	6,368	11,653	0.00%	MicroStrategy, Inc. Class A	123	77,689	0.01%
Lumentum Holdings, Inc.	496	26,000	0.01%	Mid-America Apartment Communities, Inc. REIT	981	131,905	0.02%
Luminar Technologies, Inc. Class A	2,312	7,791	0.00%	Middleby Corp.	443	65,196	0.01%
LXP Industrial Trust REIT	2,327	23,084	0.00%	MillerKnoll, Inc.	398	10,619	0.00%
Lyft, Inc. Class A	3,282	49,197	0.01%	Minerals Technologies, Inc.	568	40,504	0.01%
LyondellBasell Industries NV Class A	2,264	215,261	0.04%	Mirati Therapeutics, Inc.	592	34,780	0.01%
M&T Bank Corp.	1,473	201,919	0.04%	Mister Car Wash, Inc.	554	4,787	0.00%
Macerich Co. REIT	1,616	24,935	0.00%	MKS Instruments, Inc.	589	60,590	0.01%
Macy's, Inc.	2,014	40,522	0.01%	Moderna, Inc.	2,921	290,493	0.05%
Madison Square Garden Entertainment Corp. Class A	563	17,898	0.00%	Moelis & Co. Class A	409	22,957	0.00%
Madison Square Garden Sports Corp.	208	37,821	0.01%	Mohawk Industries, Inc.	446	46,161	0.01%
Madrigal Pharmaceuticals, Inc.	112	25,915	0.01%	Molina Healthcare, Inc.	536	193,662	0.04%
Magnite, Inc.	1,062	9,919	0.00%	Monday.com Ltd.	219	41,130	0.01%
Manhattan Associates, Inc.	548	117,995	0.02%	Mondelez International, Inc. Class A	12,138	879,155	0.16%
ManpowerGroup, Inc.	500	39,735	0.01%	MongoDB, Inc. Class A	587	239,995	0.04%
Maravai LifeSciences Holdings, Inc. Class A	723	4,736	0.00%	Monolithic Power Systems, Inc.	426	268,712	0.05%
Marcus & Millichap, Inc.	44	1,922	0.00%	Monro, Inc.	131	3,844	0.00%
Markel Group, Inc.	116	164,708	0.03%	Monster Beverage Corp.	6,671	384,316	0.07%
MarketAxess Holdings, Inc.	362	106,012	0.02%	Moody's Corp.	1,394	544,441	0.10%
Marqeta, Inc. Class A	3,654	25,505	0.01%	Morgan Stanley	10,946	1,020,715	0.19%
Marriott International, Inc. Class A	2,199	495,896	0.09%	Mosaic Co.	2,761	98,651	0.02%
Marriott Vacations Worldwide Corp.	544	46,180	0.01%	Motorola Solutions, Inc.	1,469	459,929	0.08%
Marsh & McLennan Cos, Inc.	4,349	824,005	0.15%	MP Materials Corp.	624	12,386	0.00%
Martin Marietta Materials, Inc.	560	279,390	0.05%	Mr Cooper Group, Inc.	403	26,243	0.01%
Marvell Technology, Inc.	7,533	454,315	0.08%	MSA Safety, Inc.	350	59,091	0.01%
Masco Corp.	2,274	152,313	0.03%	MSC Industrial Direct Co., Inc. Class A	488	49,415	0.01%
Masimo Corp.	411	48,173	0.01%	MSCI, Inc. Class A	686	388,036	0.07%
Masonite International Corp.	120	10,159	0.00%	Multiplan Corp.	2,085	3,002	0.00%
MasTec, Inc.	526	39,829	0.01%	Mural Oncology plc	153	906	0.00%
Masterbrand, Inc.	942	13,989	0.00%	Murphy USA, Inc.	195	69,529	0.01%
Mastercard, Inc. Class A	7,426	3,167,263	0.58%	Myriad Genetics, Inc.	858	16,422	0.00%
Match Group, Inc.	2,381	86,907	0.02%	N-able, Inc.	826	10,945	0.00%
Matson, Inc.	11	1,206	0.00%	Nasdaq, Inc.	2,974	172,908	0.03%
Matterport, Inc.	2,146	5,773	0.00%	Natera, Inc.	1,011	63,329	0.01%
Matthews International Corp. Class A	167	6,121	0.00%	National Beverage Corp.	314	15,612	0.00%
Maximus, Inc.	610	51,155	0.01%	National Health Investors, Inc. REIT	345	19,268	0.00%
MaxLinear, Inc. Class A	1,027	24,412	0.00%	National Storage Affiliates Trust REIT	791	32,803	0.01%
McCormick & Co., Inc.	2,169	148,403	0.03%	National Vision Holdings, Inc.	701	14,672	0.00%
McDonald's Corp.	6,437	1,908,635	0.35%	Navient Corp.	1,718	31,989	0.01%
McGrath RentCorp	204	24,402	0.00%	NBT Bancorp, Inc.	262	10,980	0.00%
McKesson Corp.	1,214	562,058	0.10%	nCino, Inc.	698	23,474	0.00%
MDC Holdings, Inc.	359	19,835	0.00%	NCR Atleos Corp.	415	10,080	0.00%
Medical Properties Trust, Inc. REIT	4,294	21,084	0.00%	NCR Voyix Corp.	831	14,052	0.00%
Medifast, Inc.	57	3,832	0.00%	Nelnet, Inc. Class A	84	7,410	0.00%
Medpace Holdings, Inc.	221	67,743	0.01%	Neogen Corp.	2,189	44,021	0.01%
Medtronic plc	11,933	983,041	0.18%	NeoGenomics, Inc.	1,260	20,387	0.00%
MercadoLibre, Inc.	411	645,903	0.12%	NET Lease Office Properties REIT	124	2,292	0.00%
Merck & Co., Inc.	22,757	2,480,968	0.45%	NetApp, Inc.	1,849	163,008	0.03%
Mercury General Corp.	80	2,985	0.00%	Netflix, Inc.	3,918	1,907,596	0.35%
Merit Medical Systems, Inc.	512	38,892	0.01%	NetScout Systems, Inc.	538	11,809	0.00%
Meritage Homes Corp.	429	74,732	0.01%	Neurocrine Biosciences, Inc.	810	106,726	0.02%
				Nevro Corp.	161	3,465	0.00%
				New Jersey Resources Corp.	841	37,492	0.01%

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New York Community Bancorp, Inc.	5,762	58,945	0.01%	Owens Corning	894	132,518	0.02%
New York Times Co. Class A	1,535	75,200	0.01%	Oxford Industries, Inc.	70	7,000	0.00%
Newell Brands, Inc.	2,708	23,505	0.00%	PACCAR, Inc.	4,630	452,120	0.08%
Newmark Group, Inc. Class A	684	7,497	0.00%	Pacific Biosciences of California, Inc.	2,085	20,454	0.00%
NewMarket Corp.	58	31,658	0.01%	Pacific Premier Bancorp, Inc.	983	28,615	0.01%
Newmont Corp.	10,787	446,695	0.08%	Pacira BioSciences, Inc.	396	13,361	0.00%
News Corp. Class A	438	10,753	0.00%	Packaging Corp. of America	725	118,110	0.02%
News Corp. Class B	4,340	111,625	0.02%	PagerDuty, Inc.	509	11,783	0.00%
Nexstar Media Group, Inc. Class A	298	46,712	0.01%	PageSeguro Digital Ltd. Class A	1,465	18,269	0.00%
NEXTracker, Inc. Class A	532	24,924	0.00%	Palantir Technologies, Inc. Class A	16,652	285,915	0.05%
NIKE, Inc. Class B	10,891	1,182,436	0.22%	Palo Alto Networks, Inc.	2,794	823,895	0.15%
NMI Holdings, Inc. Class A	440	13,059	0.00%	Palomar Holdings, Inc.	142	7,881	0.00%
NNN, Inc. REIT	1,691	72,882	0.01%	Papa John's International, Inc.	242	18,448	0.00%
Nomad Foods Ltd.	943	15,984	0.00%	Paramount Global Class B	5,135	75,947	0.01%
Nordson Corp.	477	126,004	0.02%	Paramount Group, Inc. REIT	584	3,019	0.00%
Nordstrom, Inc.	733	13,524	0.00%	Park Hotels & Resorts, Inc. REIT	1,236	18,911	0.00%
Northern Trust Corp.	1,784	150,534	0.03%	Park National Corp.	175	23,251	0.00%
Northwest Bancshares, Inc.	893	11,145	0.00%	Patrick Industries, Inc.	112	11,239	0.00%
Northwest Natural Holding Co.	216	8,411	0.00%	Patterson Cos, Inc.	578	16,444	0.00%
Norwegian Cruise Line Holdings Ltd.	3,512	70,380	0.01%	Paychex, Inc.	2,998	357,092	0.07%
Novanta, Inc.	379	63,827	0.01%	Paycom Software, Inc.	486	100,466	0.02%
Novocure Ltd.	795	11,869	0.00%	Paycor HCM, Inc.	493	10,644	0.00%
NU Holdings Ltd. Class A	21,432	178,529	0.03%	Paylocity Holding Corp.	350	57,698	0.01%
Nu Skin Enterprises, Inc. Class A	295	5,729	0.00%	PayPal Holdings, Inc.	9,976	612,626	0.11%
Nucor Corp.	2,196	382,192	0.07%	Pebblebrook Hotel Trust REIT	1,537	24,561	0.00%
Nutanix, Inc. Class A	2,053	97,908	0.02%	Pediatrix Medical Group, Inc.	403	3,748	0.00%
nVent Electric plc	1,446	85,444	0.02%	Pegasystems, Inc.	330	16,124	0.00%
NVIDIA Corp.	21,445	10,619,993	1.93%	Peloton Interactive, Inc. Class A	1,917	11,675	0.00%
NVR, Inc.	27	189,012	0.03%	PennyMac Financial Services, Inc.	140	12,372	0.00%
NXP Semiconductors NV	2,293	526,656	0.10%	PennyMac Mortgage Investment Trust REIT	294	4,395	0.00%
ODP Corp.	228	12,836	0.00%	Penske Automotive Group, Inc.	160	25,682	0.01%
O-I Glass, Inc.	1,396	22,866	0.00%	Pentair plc	1,477	107,393	0.02%
Okta, Inc. Class A	1,425	129,005	0.02%	Penumbra, Inc.	332	83,511	0.02%
Olaplex Holdings, Inc.	1,002	2,545	0.00%	PepsiCo, Inc.	12,256	2,081,559	0.38%
Old Dominion Freight Line, Inc.	900	364,797	0.07%	Perficient, Inc.	242	15,928	0.00%
Old National Bancorp	2,746	46,380	0.01%	Perrigo Co. plc	1,135	36,524	0.01%
Old Republic International Corp.	2,122	62,387	0.01%	Petco Health & Wellness Co., Inc. Class A	794	2,509	0.00%
Ollie's Bargain Outlet Holdings, Inc.	548	41,588	0.01%	Pfizer, Inc.	51,254	1,475,603	0.27%
Omega Healthcare Investors, Inc. REIT	1,990	61,013	0.01%	Phillips Edison & Co., Inc. REIT	1,358	49,540	0.01%
OmniAb, Inc. Class CR3	24	—	0.00%	Phinia, Inc.	348	10,541	0.00%
OmniAb, Inc. Class CR4	24	—	0.00%	Phreesia, Inc.	556	12,871	0.00%
Omniceil, Inc.	367	13,810	0.00%	Physicians Realty Trust REIT	1,903	25,329	0.01%
Omnicom Group, Inc.	2,002	173,193	0.03%	Piedmont Lithium, Inc.	2,813	825	0.00%
On Holding AG Class A	1,766	47,629	0.01%	Piedmont Lithium, Inc. ADR	138	3,896	0.00%
ON Semiconductor Corp.	3,925	327,855	0.06%	Piedmont Office Realty Trust, Inc. REIT Class A	837	5,951	0.00%
ONE Gas, Inc.	412	26,253	0.01%	Pinnacle Financial Partners, Inc.	695	60,618	0.01%
OneMain Holdings, Inc. Class A	1,111	54,661	0.01%	Pinterest, Inc. Class A	5,372	198,979	0.04%
Onto Innovation, Inc.	400	61,160	0.01%	Piper Sandler Cos	135	23,607	0.00%
Open Lending Corp.	656	5,583	0.00%	Planet Fitness, Inc. Class A	741	54,093	0.01%
Openpor Technologies, Inc.	7,292	32,668	0.01%	Playtika Holding Corp.	586	5,110	0.00%
OPENLANE, Inc.	724	10,722	0.00%	Plug Power, Inc.	4,340	19,530	0.00%
OPKO Health, Inc.	2,974	4,491	0.00%	PNC Financial Services Group, Inc.	3,599	557,305	0.10%
Option Care Health, Inc.	1,354	45,616	0.01%	Pool Corp.	321	127,986	0.02%
Oracle Corp.	13,939	1,469,589	0.27%	Popular, Inc.	660	54,166	0.01%
O'Reilly Automotive, Inc.	541	513,993	0.09%	Post Holdings, Inc.	571	50,282	0.01%
Organon & Co.	2,008	28,955	0.01%	PotlatchDeltic Corp. REIT	576	28,282	0.01%
Orion SA	490	13,588	0.00%	Power Integrations, Inc.	602	49,430	0.01%
Ormat Technologies, Inc.	387	29,331	0.01%	PowerSchool Holdings, Inc. Class A	644	15,173	0.00%
OSI Systems, Inc.	69	8,904	0.00%				
Otis Worldwide Corp.	3,665	327,908	0.06%				
Outfront Media, Inc. REIT	2,357	32,904	0.01%				
Owens & Minor, Inc.	485	9,346	0.00%				

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PRA Group, Inc.	328	8,594	0.00%	Retail Opportunity			
Premier, Inc. Class A	1,118	24,998	0.00%	Investments Corp. REIT	639	8,965	0.00%
Prestige Consumer Healthcare, Inc.	308	18,856	0.00%	REVOLUTION Medicines, Inc.	976	27,992	0.01%
PriceSmart, Inc.	139	10,533	0.00%	Revvity, Inc.	1,027	112,261	0.02%
Primerica, Inc.	339	69,753	0.01%	Rexford Industrial Realty, Inc. REIT	1,676	94,024	0.02%
Primoris Services Corp.	378	12,553	0.00%	Reynolds Consumer Products, Inc.	344	9,233	0.00%
Principal Financial Group, Inc.	2,222	174,805	0.03%	RH	145	42,265	0.01%
Privia Health Group, Inc.	1,361	31,344	0.01%	RingCentral, Inc. Class A	664	22,543	0.00%
ProAssurance Corp.	308	4,247	0.00%	Rithm Capital Corp. REIT	3,889	41,535	0.01%
Procore Technologies, Inc.	607	42,017	0.01%	Rivian Automotive, Inc. Class A	5,926	139,024	0.03%
Procter & Gamble Co.	20,987	3,075,435	0.56%	RLI Corp.	368	48,988	0.01%
PROG Holdings, Inc.	213	6,584	0.00%	RLJ Lodging Trust REIT	660	7,735	0.00%
Progress Software Corp.	838	45,503	0.01%	Robert Half, Inc.	1,166	102,515	0.02%
Progressive Corp.	5,214	830,486	0.15%	Robinhood Markets, Inc. Class A	6,572	83,727	0.02%
Progyny, Inc.	641	23,832	0.00%	ROBLOX Corp. Class A	4,048	185,075	0.03%
Prologis, Inc. REIT	8,466	1,128,518	0.21%	Rocket Lab USA, Inc.	3,655	20,212	0.00%
PROS Holdings, Inc.	441	17,106	0.00%	Rocket Pharmaceuticals, Inc.	754	22,597	0.00%
Prosperity Bancshares, Inc.	799	54,116	0.01%	Rockwell Automation, Inc.	1,064	330,351	0.06%
Prothena Corp. plc	417	15,154	0.00%	Rogers Corp.	104	13,735	0.00%
Proto Labs, Inc.	181	7,052	0.00%	Roivant Sciences Ltd.	3,102	34,835	0.01%
Provident Financial Services, Inc.	308	5,553	0.00%	Roku, Inc. Class A	1,118	102,476	0.02%
Prudential Financial, Inc.	3,184	330,213	0.06%	Rollins, Inc.	2,218	96,860	0.02%
PTC Therapeutics, Inc.	564	15,544	0.00%	Ross Stores, Inc.	3,058	423,197	0.08%
PTC, Inc.	986	172,511	0.03%	Royal Caribbean Cruises Ltd.	2,092	270,893	0.05%
Public Storage REIT	1,447	441,335	0.08%	Royal Gold, Inc.	671	81,164	0.02%
PulteGroup, Inc.	1,932	199,421	0.04%	Royalty Pharma plc Class A	3,218	90,394	0.02%
Pure Storage, Inc. Class A	2,529	90,184	0.02%	RPM International, Inc.	1,205	134,514	0.02%
PVH Corp.	577	70,463	0.01%	RPT Realty REIT	915	11,739	0.00%
Q2 Holdings, Inc.	426	18,493	0.00%	Rush Enterprises, Inc. Class A	514	25,854	0.01%
Qorvo, Inc.	838	94,367	0.02%	RXO, Inc.	1,530	35,588	0.01%
Quaker Chemical Corp.	120	25,610	0.01%	Ryan Specialty Holdings, Inc. Class A	736	31,663	0.01%
QUALCOMM, Inc.	10,071	1,456,569	0.27%	Ryder System, Inc.	380	43,723	0.01%
Qualys, Inc.	329	64,576	0.01%	Ryman Hospitality Properties, Inc. REIT	519	57,121	0.01%
QuantumScape Corp. Class A	3,121	21,691	0.00%	S&P Global, Inc.	2,880	1,268,698	0.23%
Quest Diagnostics, Inc.	944	130,159	0.02%	S&T Bancorp, Inc.	364	12,165	0.00%
QuidelOrtho Corp.	485	35,744	0.01%	Sabra Health Care, Inc. REIT	1,574	22,461	0.00%
R1 RCM, Inc.	1,636	17,293	0.00%	Sabre Corp.	3,292	14,485	0.00%
Radian Group, Inc.	1,723	49,192	0.01%	Safehold, Inc. REIT	127	2,972	0.00%
Ralph Lauren Corp. Class A	409	58,978	0.01%	Safety Insurance Group, Inc.	100	7,599	0.00%
Rambus, Inc.	1,123	76,645	0.01%	Sage Therapeutics, Inc.	493	10,683	0.00%
Rapid7, Inc.	508	29,007	0.01%	Saia, Inc.	248	108,679	0.02%
Raymond James Financial, Inc.	1,772	197,578	0.04%	Salesforce, Inc.	8,564	2,253,531	0.41%
Rayonier, Inc. REIT	1,253	41,863	0.01%	Sally Beauty Holdings, Inc.	706	9,376	0.00%
Realty Income Corp. REIT	6,803	390,628	0.07%	Sandy Spring Bancorp, Inc.	258	7,028	0.00%
Recursion Pharmaceuticals, Inc. Class A	801	7,898	0.00%	Sarepta Therapeutics, Inc.	831	80,133	0.02%
Redwood Trust, Inc. REIT	1,119	8,292	0.00%	Saul Centers, Inc. REIT	208	8,168	0.00%
Regency Centers Corp. REIT	1,512	101,304	0.02%	SBA Communications Corp. REIT Class A	957	242,781	0.04%
Regeneron Pharmaceuticals, Inc.	918	806,270	0.15%	ScanSource, Inc.	32	1,268	0.00%
REGENXBIO, Inc.	123	2,208	0.00%	Schneider National, Inc. Class B	277	7,050	0.00%
Regions Financial Corp.	9,533	184,750	0.03%	Scholastic Corp.	265	9,991	0.00%
Reinsurance Group of America, Inc.	591	95,612	0.02%	Schrodinger, Inc.	471	16,862	0.00%
Relay Therapeutics, Inc.	326	3,589	0.00%	Scilex Holding Co.	130	265	0.00%
Reliance Steel & Aluminum Co.	553	154,663	0.03%	Scorpio Tankers, Inc.	295	17,936	0.00%
Remitly Global, Inc.	1,179	22,896	0.00%	Scotts Miracle-Gro Co.	312	19,890	0.00%
RenaissanceRe Holdings Ltd.	493	96,628	0.02%	Seacoast Banking Corp. of Florida	1,099	31,278	0.01%
Renasant Corp.	576	19,400	0.00%	Seagate Technology Holdings plc	2,011	171,679	0.03%
Repligen Corp.	463	83,247	0.02%	Sealed Air Corp.	1,327	48,462	0.01%
Republic Bancorp, Inc. Class A	186	10,260	0.00%	SeaWorld Entertainment, Inc.	289	15,268	0.00%
Republic Services, Inc. Class A	1,774	292,550	0.05%	SEI Investments Co.	774	49,188	0.01%
Resideo Technologies, Inc.	1,640	30,865	0.01%	Select Medical Holdings Corp.	681	16,004	0.00%
ResMed, Inc.	1,392	239,452	0.04%				

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Selective Insurance Group, Inc.	516	51,332	0.01%	SPX Technologies, Inc.	346	34,949	0.01%
Semtech Corp.	745	16,323	0.00%	Squarespace, Inc. Class A	507	16,736	0.00%
Sensata Technologies Holding plc	1,728	64,921	0.01%	SS&C Technologies Holdings, Inc.	1,786	109,142	0.02%
Sensient Technologies Corp.	489	32,274	0.01%	St Joe Co.	174	10,471	0.00%
SentinelOne, Inc. Class A	2,257	61,932	0.01%	STAAR Surgical Co.	332	10,362	0.00%
Service Corp. International	1,184	81,045	0.02%	STAG Industrial, Inc. REIT	1,467	57,594	0.01%
Service Properties Trust REIT	1,092	9,326	0.00%	Stanley Black & Decker, Inc.	1,471	144,305	0.03%
ServiceNow, Inc.	1,826	1,290,051	0.24%	Star Bulk Carriers Corp.	532	11,310	0.00%
ServisFirst Bancshares, Inc.	410	27,318	0.01%	Starbucks Corp.	10,261	985,159	0.18%
SFL Corp., Ltd.	935	10,547	0.00%	Starwood Property Trust, Inc. REIT	2,631	55,304	0.01%
SharkNinja, Inc.	500	25,585	0.01%	State Street Corp.	2,800	216,888	0.04%
Shenandoah Telecommunications Co.	402	8,691	0.00%	Steel Dynamics, Inc.	1,364	161,088	0.03%
Sherwin-Williams Co.	2,117	660,292	0.12%	Steelcase, Inc. Class A	177	2,393	0.00%
Shift4 Payments, Inc. Class A	701	52,112	0.01%	Stem, Inc.	671	2,603	0.00%
Shoals Technologies Group, Inc. Class A	1,177	18,291	0.00%	Stepan Co.	273	25,812	0.01%
Shockwave Medical, Inc.	317	60,408	0.01%	Stericycle, Inc.	815	40,391	0.01%
Shutterstock, Inc.	349	16,850	0.00%	STERIS plc	893	196,326	0.04%
Sigma Lithium Corp.	620	19,549	0.00%	Steven Madden Ltd.	848	35,616	0.01%
Signet Jewelers Ltd.	350	37,541	0.01%	Stifel Financial Corp.	815	56,357	0.01%
Silgan Holdings, Inc.	882	39,911	0.01%	Stock Yards Bancorp, Inc.	234	12,049	0.00%
Silicon Laboratories, Inc.	284	37,565	0.01%	StoneCo Ltd. Class A	2,216	39,954	0.01%
Simmons First National Corp. Class A	2,491	49,421	0.01%	Stratasys Ltd.	152	2,171	0.00%
Simon Property Group, Inc. REIT	2,965	422,928	0.08%	Strategic Education, Inc.	152	14,040	0.00%
Simply Good Foods Co.	608	24,077	0.00%	Stryker Corp.	3,212	961,866	0.18%
Simpson Manufacturing Co., Inc.	461	91,269	0.02%	Summit Materials, Inc. Class A	1,015	39,037	0.01%
Sinclair, Inc.	171	2,228	0.00%	Sun Communities, Inc. REIT	1,115	149,020	0.03%
Sirius XM Holdings, Inc.	4,832	26,431	0.01%	Sunnova Energy International, Inc.	646	9,852	0.00%
SiriusPoint Ltd.	150	1,740	0.00%	SunPower Corp. Class A	489	2,362	0.00%
SITE Centers Corp. REIT	3,575	48,727	0.01%	Sunrun, Inc.	1,580	31,015	0.01%
SiteOne Landscape Supply, Inc.	381	61,913	0.01%	Sunstone Hotel Investors, Inc. REIT	1,479	15,870	0.00%
SiTime Corp.	109	13,307	0.00%	Super Micro Computer, Inc.	434	123,369	0.02%
Six Flags Entertainment Corp.	515	12,916	0.00%	Supernus Pharmaceuticals, Inc.	204	5,904	0.00%
SJW Group	473	30,911	0.01%	Surgery Partners, Inc.	1,254	40,115	0.01%
Skechers USA, Inc. Class A	1,238	77,177	0.01%	Sylvamo Corp.	200	9,822	0.00%
Skyline Champion Corp.	464	34,457	0.01%	Synaptics, Inc.	353	40,270	0.01%
Skyworks Solutions, Inc.	1,342	150,868	0.03%	Synchrony Financial	4,686	178,958	0.03%
SL Green Realty Corp. REIT	534	24,121	0.00%	Synopsys, Inc.	1,357	698,733	0.13%
SLM Corp.	2,174	41,567	0.01%	Synovus Financial Corp.	1,384	52,108	0.01%
Smartsheet, Inc. Class A	1,134	54,228	0.01%	Sysco Corp.	4,546	332,449	0.06%
Snap-on, Inc.	453	130,845	0.02%	T Rowe Price Group, Inc.	2,066	222,488	0.04%
Snowflake, Inc. Class A	2,802	557,598	0.10%	Take-Two Interactive Software, Inc.	1,516	244,000	0.04%
SoFi Technologies, Inc.	8,560	85,172	0.02%	Tandem Diabetes Care, Inc.	579	17,127	0.00%
SolarEdge Technologies, Inc.	495	46,332	0.01%	Tanger, Inc. REIT	1,404	38,919	0.01%
SolarWinds Corp.	71	887	0.00%	Tapestry, Inc.	2,507	92,283	0.02%
Sonoco Products Co.	738	41,232	0.01%	Target Corp.	4,091	582,640	0.11%
Sonos, Inc.	843	14,449	0.00%	Taro Pharmaceutical Industries Ltd.	22	919	0.00%
Sotera Health Co.	623	10,498	0.00%	Taylor Morrison Home Corp. Class A	972	51,856	0.01%
SouthState Corp.	682	57,595	0.01%	TD SYNnex Corp.	394	42,398	0.01%
Southwest Airlines Co.	1,097	31,681	0.01%	TechTarget, Inc.	158	5,508	0.00%
Southwest Gas Holdings, Inc.	533	33,766	0.01%	TEGNA, Inc.	3,111	47,598	0.01%
Spectrum Brands Holdings, Inc.	411	32,785	0.01%	Teladoc Health, Inc.	1,098	23,662	0.00%
Sphere Entertainment Co.	155	5,264	0.00%	Teleflex, Inc.	407	101,481	0.02%
Spire, Inc.	440	27,430	0.01%	Telephone & Data Systems, Inc.	706	12,955	0.00%
Spirit Airlines, Inc.	249	4,081	0.00%	Tempur Sealy International, Inc.	1,488	75,843	0.01%
Spirit Realty Capital, Inc. REIT	1,299	56,753	0.01%	Tenable Holdings, Inc.	1,068	49,192	0.01%
Splunk, Inc.	1,361	207,348	0.04%	Tenet Healthcare Corp.	832	62,874	0.01%
Spotify Technology SA	1,254	235,639	0.04%	Tennant Co.	69	6,396	0.00%
SpringWorks Therapeutics, Inc.	477	17,411	0.00%	Teradata Corp.	808	35,156	0.01%
Sprout Social, Inc. Class A	306	18,801	0.00%	Teradyne, Inc.	1,373	148,998	0.03%
Sprouts Farmers Market, Inc.	1,052	50,612	0.01%	Terex Corp.	502	28,845	0.01%
SPS Commerce, Inc.	404	78,311	0.01%	Terreno Realty Corp. REIT	702	43,994	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Tesla, Inc.	24,959	6,201,812	1.13%	United Therapeutics Corp.	438	96,312	0.02%
Texas Capital Bancshares, Inc.	425	27,468	0.01%	UnitedHealth Group, Inc.	8,336	4,388,654	0.80%
Texas Instruments, Inc.	8,079	1,377,146	0.25%	Uniti Group, Inc. REIT	1,858	10,739	0.00%
TFS Financial Corp.	48	705	0.00%	Unity Software, Inc.	2,686	109,831	0.02%
TG Therapeutics, Inc.	1,085	18,532	0.00%	Universal Display Corp.	466	89,127	0.02%
Thermo Fisher Scientific, Inc.	3,528	1,872,627	0.34%	Universal Health Services, Inc. Class B	506	77,135	0.01%
Thor Industries, Inc.	504	59,598	0.01%	Unum Group	1,783	80,627	0.02%
Thoughtworks Holding, Inc.	277	1,332	0.00%	Upbound Group, Inc.	499	16,951	0.00%
TJX Cos, Inc.	10,338	969,808	0.18%	Upstart Holdings, Inc.	535	21,860	0.00%
TKO Group Holdings, Inc. Class A	449	36,629	0.01%	Upwork, Inc.	712	10,587	0.00%
T-Mobile US, Inc.	4,738	759,644	0.14%	Urban Edge Properties REIT	643	11,767	0.00%
Toast, Inc. Class A	3,389	61,883	0.01%	Urban Outfitters, Inc.	465	16,596	0.00%
Toll Brothers, Inc.	1,132	116,358	0.02%	US Bancorp	14,387	622,669	0.11%
TopBuild Corp.	297	111,155	0.02%	US Foods Holding Corp.	1,844	83,736	0.02%
Topgolf Callaway Brands Corp.	1,753	25,138	0.01%	USANA Health Sciences, Inc.	26	1,394	0.00%
Toro Co.	1,046	100,406	0.02%	Vail Resorts, Inc.	355	75,782	0.01%
Towne Bank	1,386	41,247	0.01%	Valley National Bancorp	4,580	49,739	0.01%
Tractor Supply Co.	956	205,569	0.04%	Valmont Industries, Inc.	171	39,930	0.01%
Trade Desk, Inc. Class A	3,895	280,284	0.05%	Valvoline, Inc.	1,724	64,788	0.01%
Tradeweb Markets, Inc. Class A	1,043	94,788	0.02%	Varex Imaging Corp.	355	7,278	0.00%
Trane Technologies plc	2,119	516,824	0.09%	Varonis Systems, Inc. Class B	1,051	47,589	0.01%
TransMedics Group, Inc.	328	25,889	0.01%	Vaxcyte, Inc.	760	47,728	0.01%
TransUnion	1,698	116,670	0.02%	Veeva Systems, Inc. Class A	1,275	245,463	0.05%
Travel + Leisure Co.	782	30,568	0.01%	Ventas, Inc. REIT	3,586	178,726	0.03%
Travelers Cos, Inc.	2,005	381,932	0.07%	Veracyte, Inc.	319	8,776	0.00%
TreeHouse Foods, Inc.	298	12,352	0.00%	Veradigm, Inc.	576	6,042	0.00%
Trex Co., Inc.	941	77,905	0.01%	Veralto Corp.	1,861	153,086	0.03%
Tri Pointe Homes, Inc.	553	19,576	0.00%	Verint Systems, Inc.	894	24,165	0.00%
TriMas Corp.	259	6,560	0.00%	Veris Residential, Inc. REIT	1,121	17,633	0.00%
Trimble, Inc.	2,361	125,605	0.02%	VeriSign, Inc.	809	166,622	0.03%
TriNet Group, Inc.	370	44,004	0.01%	Verisk Analytics, Inc. Class A	1,238	295,709	0.05%
Trinity Industries, Inc.	441	11,726	0.00%	Verizon Communications, Inc.	38,147	1,438,142	0.26%
TripAdvisor, Inc.	726	15,631	0.00%	Verra Mobility Corp. Class A	1,095	25,218	0.01%
Triumph Financial, Inc.	135	10,824	0.00%	Vertex Pharmaceuticals, Inc.	2,321	944,392	0.17%
Tronox Holdings plc	1,028	14,556	0.00%	Vertiv Holdings Co. Class A	3,085	148,173	0.03%
Truist Financial Corp.	12,482	460,835	0.08%	Vestis Corp.	1,014	21,436	0.00%
Trupanion, Inc.	306	9,336	0.00%	VF Corp.	3,950	74,260	0.01%
Trustmark Corp.	1,465	40,844	0.01%	Viatris, Inc.	9,939	107,639	0.02%
TTEC Holdings, Inc.	159	3,446	0.00%	Viavi Solutions, Inc.	2,139	21,540	0.00%
Twilio, Inc. Class A	1,422	107,887	0.02%	Victoria's Secret & Co.	733	19,454	0.00%
Twist Bioscience Corp.	473	17,435	0.00%	Vir Biotechnology, Inc.	444	4,467	0.00%
Two Harbors Investment Corp. REIT	763	10,629	0.00%	Virgin Galactic Holdings, Inc.	1,955	4,790	0.00%
Tyler Technologies, Inc.	369	154,286	0.03%	Virtu Financial, Inc. Class A	566	11,467	0.00%
Tyson Foods, Inc. Class A	2,424	130,290	0.02%	Virtus Investment Partners, Inc.	47	11,363	0.00%
Uber Technologies, Inc.	17,715	1,090,713	0.20%	Visa, Inc. Class A	14,219	3,701,917	0.67%
Ubiquiti, Inc.	36	5,024	0.00%	Vishay Intertechnology, Inc.	1,411	33,822	0.01%
UDR, Inc. REIT	2,677	102,502	0.02%	Visteon Corp.	234	29,227	0.01%
UFP Industries, Inc.	494	62,022	0.01%	Vontier Corp.	1,529	52,827	0.01%
U-Haul Holding Co.	325	23,335	0.00%	Vornado Realty Trust REIT	1,471	41,556	0.01%
U-Haul Holding Co. (XNYS)	668	47,054	0.01%	Voya Financial, Inc.	901	65,737	0.01%
UiPath, Inc. Class A	3,619	89,896	0.02%	Vulcan Materials Co.	1,230	279,222	0.05%
Ulta Beauty, Inc.	439	215,106	0.04%	WaFd, Inc.	510	16,810	0.00%
Ultragenyx Pharmaceutical, Inc.	797	38,113	0.01%	Walgreens Boots Alliance, Inc.	7,225	188,645	0.03%
UMB Financial Corp.	362	30,245	0.01%	Walker & Dunlop, Inc.	287	31,860	0.01%
Under Armour, Inc. Class A	1,053	9,256	0.00%	Walt Disney Co.	16,708	1,508,565	0.27%
Under Armour, Inc. Class C	4,301	35,913	0.01%	Warner Bros Discovery, Inc.	19,368	220,408	0.04%
UniFirst Corp.	121	22,132	0.00%	Waste Management, Inc.	3,643	652,461	0.12%
Union Pacific Corp.	5,436	1,335,190	0.24%	Waters Corp.	538	177,126	0.03%
United Airlines Holdings, Inc.	777	32,059	0.01%	Watsco, Inc.	309	132,397	0.02%
United Bankshares, Inc.	1,190	44,685	0.01%	Watts Water Technologies, Inc. Class A	193	40,210	0.01%
United Community Banks, Inc.	897	26,246	0.01%	Wayfair, Inc. Class A	778	48,003	0.01%
United Natural Foods, Inc.	550	8,927	0.00%	WD-40 Co.	98	23,429	0.00%
United Parcel Service, Inc. Class B	6,539	1,028,127	0.19%	Webster Financial Corp.	1,596	81,013	0.02%
United States Steel Corp.	2,060	100,219	0.02%	Weis Markets, Inc.	93	5,948	0.00%
				Welltower, Inc. REIT	4,907	442,464	0.08%
				Wendy's Co.	2,045	39,837	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Werner Enterprises, Inc.	291	12,330	0.00%	Wyndham Hotels & Resorts, Inc.	991	79,686	0.01%
WesBanco, Inc.	626	19,638	0.00%	Xencor, Inc.	378	8,025	0.00%
WESCO International, Inc.	381	66,248	0.01%	Xenia Hotels & Resorts, Inc. REIT	694	9,452	0.00%
West Pharmaceutical Services, Inc.	633	222,892	0.04%	Xenon Pharmaceuticals, Inc.	717	33,025	0.01%
Westamerica Bancorp	155	8,744	0.00%	Xerox Holdings Corp.	727	13,326	0.00%
Western Alliance Bancorp	847	55,724	0.01%	XP, Inc. Class A	3,120	81,338	0.02%
Western Digital Corp.	2,693	141,032	0.03%	XPO, Inc.	961	84,174	0.02%
Western Union Co.	3,090	36,833	0.01%	Yandex NV Class A	1,320	—	0.00%
Westinghouse Air Brake Technologies Corp.	1,559	197,837	0.04%	Yelp, Inc. Class A	830	39,292	0.01%
Westlake Corp.	225	31,491	0.01%	YETI Holdings, Inc.	717	37,126	0.01%
Westrock Co.	2,628	109,115	0.02%	Yext, Inc.	1,234	7,268	0.00%
WEX, Inc.	418	81,322	0.02%	Yum! Brands, Inc.	2,434	318,026	0.06%
Whirlpool Corp.	469	57,110	0.01%	Zebra Technologies Corp. Class A	489	133,658	0.02%
White Mountains Insurance Group Ltd.	23	34,615	0.01%	Zentaris Pharmaceuticals, Inc.	284	4,303	0.00%
Williams-Sonoma, Inc.	537	108,356	0.02%	Ziff Davis, Inc.	518	34,804	0.01%
Willis Towers Watson plc	895	215,874	0.04%	Zillow Group, Inc. Class A	354	20,079	0.00%
WillScot Mobile Mini Holdings Corp.	1,977	87,977	0.02%	Zillow Group, Inc. Class C	1,458	84,360	0.02%
Wingstop, Inc.	236	60,553	0.01%	ZIM Integrated Shipping Services Ltd.	638	6,297	0.00%
Winnebago Industries, Inc.	127	9,256	0.00%	Zimmer Biomet Holdings, Inc.	1,915	233,056	0.04%
Wintrust Financial Corp.	595	55,186	0.01%	Zions Bancorp NA	1,240	54,399	0.01%
WisdomTree, Inc.	178	1,234	0.00%	Zoetis, Inc. Class A	4,157	820,467	0.15%
Wix.com Ltd.	518	63,724	0.01%	Zoom Video Communications, Inc. Class A	2,368	170,283	0.03%
WK Kellogg Co.	550	7,227	0.00%	ZoomInfo Technologies, Inc. Class A	3,121	57,707	0.01%
Wolfspeed, Inc.	1,214	52,821	0.01%	Zscaler, Inc.	766	169,715	0.03%
Wolverine World Wide, Inc.	325	2,889	0.00%	Zurn Elkay Water Solutions Corp.	1,583	46,556	0.01%
Workday, Inc. Class A	1,809	499,393	0.09%			346,796,077	63.09%
Workiva, Inc. Class A	436	44,267	0.01%	Total Equities		546,863,145	99.48%
Worthington Steel, Inc.	571	16,045	0.00%	Total Transferable Securities		546,863,145	99.48%
WP Carey, Inc. REIT	1,872	121,324	0.02%				
WR Berkley Corp.	1,885	133,307	0.02%				
WSFS Financial Corp.	811	37,249	0.01%				

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.02% (30 June 2023: 0.02%)				
Futures 0.02% (30 June 2023: 0.02%)				
S&P 500 Micro E-mini March 2024	65	\$1,518,614	47,886	0.01%
MSCI Emerging Markets Index March 2024	8	\$397,129	16,351	0.01%
Russell 2000 Micro E-mini March 2024	20	\$191,676	13,093	0.00%
Euro Stoxx 600 Index March 2024	20	€476,244	3,928	0.00%
Mini TOPIX Index March 2024	11	¥25,827,332	1,409	0.00%
Total Financial Derivative Instruments Dealt in on a Regulated Market			82,667	0.02%

OTC Financial Derivative Instruments 0.00% (30 June 2023: 0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Forward Currency Exchange Contracts 0.00% (30 June 2023: 0.00%)							
EUR	481,813	USD	(520,499)	Morgan Stanley	20/3/2024	13,406	0.00%
JPY	2,326,500	USD	(16,142)	Royal Bank of Canada	21/3/2024	564	0.00%
JPY	2,326,500	USD	(16,205)	JPMorgan Chase Bank	4/1/2024	299	0.00%
USD	168,650	HKD	(1,314,324)	Royal Bank of Canada	20/3/2024	28	0.00%
JPY	2,357,000	USD	(16,918)	Morgan Stanley	21/3/2024	7	0.00%
EUR	24,080	USD	(26,682)	Morgan Stanley	20/3/2024	2	0.00%
USD	16,849	JPY	(2,352,000)	JPMorgan Chase Bank	21/3/2024	(40)	(0.00%)
USD	52,509	EUR	(47,570)	JPMorgan Chase Bank	20/3/2024	(204)	(0.00%)
USD	133,046	EUR	(120,375)	JPMorgan Chase Bank	20/3/2024	(344)	(0.00%)
USD	49,664	JPY	(6,973,500)	JPMorgan Chase Bank	21/3/2024	(412)	(0.00%)
USD	15,949	JPY	(2,326,500)	Royal Bank of Canada	4/1/2024	(556)	(0.00%)
USD	52,090	GBP	(41,394)	Bank of New York Mellon	20/3/2024	(700)	(0.00%)
USD	25,831	MXN	(457,089)	Bank of New York Mellon	20/3/2024	(821)	(0.00%)
USD	40,518	CHF	(35,277)	Morgan Stanley	20/3/2024	(1,732)	(0.00%)
USD	69,912	AUD	(106,262)	Bank of New York Mellon	20/3/2024	(2,766)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	173,047	JPY	(24,937,784)	Morgan Stanley	21/3/2024	(6,028)	(0.00%)
Total OTC Financial Derivative Instruments						703	0.00%
Total Investments						546,946,515	99.50%
						Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities						2,760,316	0.50%
Net Assets						549,706,831	100.00%

Analysis of Total Assets	US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	543,897,682	98.87%
(b) Transferable securities dealt in on another regulated market	2,929,027	0.53%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	36,436	0.01%
(d) Total Financial Derivative Instruments dealt in on a regulated market	82,667	0.02%
(e) Total OTC Financial Derivative Instruments	14,306	0.00%
(f) Other Assets	3,110,041	0.57%
Total Assets	550,070,159	100.00%

Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	546,863,145	451,588,659
Financial Derivative Instruments	17	96,973	117,162
Cash		2,455,289	2,921,765
Receivables:			
Interest and Dividends		591,003	613,784
Investments Sold		11,128	6,013
Margin Cash Due from Broker		52,587	163,859
Other Receivables		34	379
Total Current Assets		550,070,159	455,411,621
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	13,603	43,919
Bank Overdraft		95	87
Unrealised Depreciation on Spot Currency Contracts		—	300
Payables and Other Liabilities:			
Investments Purchased		24,399	2,946
Management Fees Payable	12	101,003	88,019
Deferred Capital Gains Tax	5	224,228	68,125
Total Current Liabilities		363,328	203,396
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		549,706,831	455,208,225

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
USD Accumulating			
Net Assets	287,202,630	218,216,908	142,172,217
Number of Shares Outstanding	52,317,519	42,904,258	32,407,426
Net Asset Value Per Share¹	5.49	5.09	4.39
USD Distributing			
Net Assets	262,504,201	236,991,317	184,246,699
Number of Shares Outstanding	49,867,365	48,278,944	42,818,226
Net Asset Value Per Share¹	5.26	4.91	4.30

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

	Note	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		140,350	50,765
Dividend Income		4,125,950	3,140,396
Securities Lending Income		26,289	14,661
Other Income		298	—
Net Gain/(Loss) on Financial Instruments		38,320,950	(78,084)
Total Investment Income		42,613,837	3,127,738
Expenses			
Management Fees	12	578,887	412,018
Transaction Fees and Commissions		32,972	21,347
Other Expenses		583	—
Total Expenses		612,442	433,365
Finance Costs			
Interest Expense		313	262
Distributions	6	1,623,390	1,385,924
Total Finance Costs		1,623,703	1,386,186
Net Investment Income After Finance Costs		40,377,692	1,308,187
Taxation	5	(727,156)	(455,446)
Net Increase in Net Assets		39,650,536	852,741

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	39,650,536	852,741
Capital Transactions		
Subscriptions	80,632,705	36,077,885
Redemptions	(25,784,635)	(13,226,805)
Total Capital Transactions	54,848,070	22,851,080
Total Increase for the Period	94,498,606	23,703,821
Net Assets		
Beginning of Period	455,208,225	326,418,916
End of Period	549,706,831	350,122,737

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard ESG North America All Cap UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard ESG North America All Cap UCITS ETF seeks to track the performance of the FTSE North America All Cap Choice Index, a market capitalisation-weighted index composed of large-, mid- and small-cap stocks of companies located in the United States and Canada.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global stocks rebounded from mid-period declines to finish the six months with solid gains. The FTSE Global All Cap Index returned 7.59%.
- In this environment, the ETF's benchmark index returned 8.89% for the six months ended 31 December 2023. US stocks, which make up more than 95% of the index, drove returns.
- Among industry sectors, nine of 11 posted positive results. Technology and financial stocks, which make up almost half of the index by market value, posted the best returns.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE North America All Cap Choice Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)	
	Six Months	Ten Years or Since Inception ¹
USD Accumulating	8.94%	9.06%
Benchmark	8.89	8.91
Tracking Difference*	0.05	
USD Distributing	8.94%	9.06%
Benchmark	8.89	8.91
Tracking Difference*	0.05	

Sources: Vanguard Global Advisers, LLC, and FTSE.
Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: 16 August 2022.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Cost			Proceeds	
	Shares	US Dollars (\$)		Shares	US Dollars (\$)
Purchases			Sales		
Apple, Inc.	4,269	788,834	Apple, Inc.	5,217	989,346
Microsoft Corp.	2,163	742,116	Microsoft Corp.	2,440	840,524
Amazon.com, Inc.	2,620	352,713	Amazon.com, Inc.	2,955	405,184
NVIDIA Corp.	691	317,898	NVIDIA Corp.	779	353,705
Alphabet, Inc. Class A	1,706	222,027	Alphabet, Inc. Class A	1,962	254,500
Tesla, Inc.	803	202,764	Alphabet, Inc. Class C	1,786	233,814
Meta Platforms, Inc. Class A	643	198,676	Tesla, Inc.	906	226,736
Alphabet, Inc. Class C	1,338	175,009	Meta Platforms, Inc. Class A	725	226,210
UnitedHealth Group, Inc.	270	137,882	UnitedHealth Group, Inc.	305	154,684
Eli Lilly & Co.	246	131,121	JPMorgan Chase & Co.	996	151,880
JPMorgan Chase & Co.	806	121,373	Eli Lilly & Co.	277	144,458
Visa, Inc. Class A	461	111,449	Visa, Inc. Class A	576	142,361
Broadcom, Inc.	114	102,456	Broadcom, Inc.	141	125,876
Procter & Gamble Co.	677	101,952	Mastercard, Inc. Class A	290	117,137
Mastercard, Inc. Class A	239	95,543	Home Depot, Inc.	355	115,961
Home Depot, Inc.	289	90,174	Procter & Gamble Co.	763	114,712
Merck & Co., Inc.	737	77,958	KKR & Co., Inc.	1,545	98,780
AbbVie, Inc.	518	74,183	Merck & Co., Inc.	830	87,746
Adobe, Inc.	134	72,786	AbbVie, Inc.	584	84,995
Costco Wholesale Corp.	128	71,923	Adobe, Inc.	151	83,187

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 98.68% (30 June 2023: 99.10%)							
Equities 98.68% (30 June 2023: 99.10%)							
Basic Materials 1.82% (30 June 2023: 2.17%)							
Agnico Eagle Mines Ltd.	1,013	55,813	0.06%	Royal Gold, Inc.	145	17,539	0.02%
Alamos Gold, Inc. Class A	861	11,636	0.01%	Russel Metals, Inc.	129	4,405	0.01%
Ashland, Inc.	108	9,105	0.01%	Scotts Miracle-Gro Co.	94	5,993	0.01%
Avient Corp.	198	8,231	0.01%	Sensient Technologies Corp.	93	6,138	0.01%
B2Gold Corp.	2,849	9,053	0.01%	Sigma Lithium Corp.	124	3,910	0.01%
Balchem Corp.	72	10,710	0.01%	SSR Mining, Inc.	435	4,691	0.01%
Boise Cascade Co.	87	11,254	0.01%	Steel Dynamics, Inc.	347	40,981	0.05%
Cabot Corp.	119	9,937	0.01%	Stelco Holdings, Inc.	102	3,882	0.01%
Canfor Corp.	145	1,963	0.00%	Stella-Jones, Inc.	127	7,428	0.01%
Capstone Copper Corp.	1,013	4,955	0.01%	Stepan Co.	49	4,633	0.01%
Cascades, Inc.	192	1,854	0.00%	Sylvamo Corp.	76	3,732	0.00%
Centerra Gold, Inc.	459	2,753	0.00%	Torex Gold Resources, Inc.	192	2,129	0.00%
Century Aluminum Co.	113	1,372	0.00%	Tronox Holdings plc	258	3,653	0.00%
CF Industries Holdings, Inc.	425	33,787	0.04%	UFP Industries, Inc.	132	16,573	0.02%
Coeur Mining, Inc.	775	2,527	0.00%	United States Steel Corp.	489	23,790	0.03%
Compass Minerals International, Inc.	75	1,899	0.00%	Valvoline, Inc.	311	11,687	0.01%
Constellium SE Class A	275	5,489	0.01%	West Fraser Timber Co., Ltd.	171	14,701	0.02%
Eldorado Gold Corp.	428	5,583	0.01%	Westlake Corp.	70	9,797	0.01%
Element Solutions, Inc.	495	11,454	0.01%	Wheaton Precious Metals Corp.	999	49,526	0.06%
Equinox Gold Corp.	617	3,013	0.00%	Worthington Steel, Inc.	69	1,939	0.00%
Fastenal Co.	1,262	81,740	0.09%			1,627,467	1.82%
First Majestic Silver Corp.	626	3,860	0.00%	Consumer Discretionary 15.31% (30 June 2023: 15.77%)			
First Quantum Minerals Ltd.	1,219	10,030	0.01%	Abercrombie & Fitch Co. Class A	105	9,263	0.01%
FMC Corp.	276	17,402	0.02%	Acushnet Holdings Corp.	72	4,548	0.01%
Franco-Nevada Corp.	421	46,860	0.05%	Adient plc	207	7,527	0.01%
Hecla Mining Co.	1,308	6,291	0.01%	Adtalem Global Education, Inc.	88	5,188	0.01%
Hudbay Minerals, Inc.	517	2,858	0.00%	Advance Auto Parts, Inc.	131	7,995	0.01%
Huntsman Corp.	376	9,449	0.01%	Air Canada	393	5,570	0.01%
IAMGOLD Corp.	1,069	2,708	0.00%	Airbnb, Inc. Class A	897	122,118	0.14%
Ingevity Corp.	81	3,825	0.00%	Allegiant Travel Co.	12	991	0.00%
Innospec, Inc.	53	6,532	0.01%	Amazon.com, Inc.	19,971	3,034,394	3.39%
International Flavors & Fragrances, Inc.	565	45,748	0.05%	AMC Entertainment Holdings, Inc. Class A	444	2,717	0.00%
International Paper Co.	765	27,655	0.03%	American Airlines Group, Inc.	354	4,864	0.01%
Ivanhoe Mines Ltd. Class A	1,273	12,406	0.01%	American Axle & Manufacturing Holdings, Inc.	280	2,467	0.00%
Kaiser Aluminum Corp.	34	2,420	0.00%	American Eagle Outfitters, Inc.	393	8,316	0.01%
Kinross Gold Corp.	2,716	16,519	0.02%	Aptiv plc	599	53,742	0.06%
Linde plc	1,074	441,103	0.49%	Aramark	516	14,500	0.02%
Lithium Americas Argentina Corp.	212	1,342	0.00%	Aritzia, Inc.	204	4,254	0.00%
Lithium Americas Corp.	212	1,367	0.00%	Asbury Automotive Group, Inc.	45	10,124	0.01%
Livent Corp.	383	6,886	0.01%	Atlanta Braves Holdings, Inc. Class A	11	471	0.00%
Lundin Gold, Inc.	228	2,860	0.00%	Atlanta Braves Holdings, Inc. Class C	110	4,354	0.01%
Lundin Mining Corp.	1,490	12,249	0.01%	Autoliv, Inc.	167	18,402	0.02%
LyondellBasell Industries NV Class A	572	54,386	0.06%	AutoNation, Inc.	61	9,161	0.01%
Methanex Corp.	152	7,225	0.01%	AutoZone, Inc.	39	100,839	0.11%
Minerals Technologies, Inc.	71	5,063	0.01%	Avis Budget Group, Inc.	44	7,799	0.01%
Mosaic Co.	732	26,154	0.03%	Bath & Body Works, Inc.	507	21,882	0.02%
MP Materials Corp.	224	4,446	0.01%	Best Buy Co., Inc.	431	33,739	0.04%
NewMarket Corp.	14	7,642	0.01%	Beyond, Inc.	100	2,769	0.00%
Newmont Corp.	2,551	105,586	0.12%	BJ's Wholesale Club Holdings, Inc.	294	19,598	0.02%
Novagold Resources, Inc.	492	1,847	0.00%	Booking Holdings, Inc.	79	280,230	0.31%
Nucor Corp.	552	96,070	0.11%	Boot Barn Holdings, Inc.	63	4,836	0.01%
Nutrien Ltd.	1,097	62,105	0.07%	BorgWarner, Inc.	517	18,534	0.02%
OceanaGold Corp.	1,441	2,776	0.00%	Boyd Group Services, Inc.	46	9,715	0.01%
Orion SA	123	3,411	0.00%	Bright Horizons Family Solutions, Inc.	126	11,874	0.01%
Osisko Gold Royalties Ltd.	422	6,052	0.01%	BRP, Inc.	75	5,393	0.01%
Piedmont Lithium, Inc.	41	1,157	0.00%				
Quaker Chemical Corp.	30	6,403	0.01%				
Reliance Steel & Aluminum Co.	127	35,519	0.04%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Buckle, Inc.	70	3,326	0.00%	Green Brick Partners, Inc.	57	2,961	0.00%
Burlington Stores, Inc.	143	27,811	0.03%	Group 1 Automotive, Inc.	30	9,142	0.01%
Canada Goose Holdings, Inc.	94	1,122	0.00%	Guess?, Inc.	65	1,499	0.00%
Capri Holdings Ltd.	253	12,711	0.01%	H&R Block, Inc.	324	15,672	0.02%
CarMax, Inc.	350	26,859	0.03%	Hanesbrands, Inc.	757	3,376	0.00%
Carnival Corp.	2,199	40,769	0.05%	Harley-Davidson, Inc.	290	10,684	0.01%
Carter's, Inc.	80	5,991	0.01%	Hasbro, Inc.	285	14,552	0.02%
Carvana Co. Class A	210	11,117	0.01%	Helen of Troy Ltd.	53	6,403	0.01%
Cavco Industries, Inc.	19	6,586	0.01%	Hertz Global Holdings, Inc.	296	3,075	0.00%
Central Garden & Pet Co. Class A	93	4,096	0.00%	Hilton Grand Vacations, Inc.	182	7,313	0.01%
Century Communities, Inc.	64	5,833	0.01%	Hilton Worldwide Holdings, Inc.	553	100,696	0.11%
Chegg, Inc.	260	2,954	0.00%	HNI Corp.	102	4,267	0.01%
Chipotle Mexican Grill, Inc. Class A	61	139,505	0.16%	Home Depot, Inc.	2,217	768,301	0.86%
Choice Hotels International, Inc.	67	7,591	0.01%	Hyatt Hotels Corp. Class A	98	12,780	0.01%
Cinemark Holdings, Inc.	233	3,283	0.00%	IMAX Corp.	93	1,397	0.00%
Columbia Sportswear Co.	78	6,204	0.01%	Inter Parfums, Inc.	41	5,904	0.01%
Copart, Inc.	1,898	93,002	0.10%	Interpublic Group of Cos, Inc.	853	27,842	0.03%
Costco Wholesale Corp.	982	648,199	0.72%	iRobot Corp.	65	2,515	0.00%
Coty, Inc. Class A	848	10,532	0.01%	Jack in the Box, Inc.	43	3,510	0.00%
Coupang, Inc. Class A	2,421	39,196	0.04%	JetBlue Airways Corp.	185	1,027	0.00%
Coursera, Inc.	296	5,734	0.01%	John Wiley & Sons, Inc. Class A	77	2,444	0.00%
Cracker Barrel Old Country Store, Inc.	50	3,854	0.00%	KB Home	161	10,056	0.01%
Crocs, Inc.	135	12,610	0.01%	Kohl's Corp.	240	6,883	0.01%
Dana, Inc.	300	4,383	0.01%	Kontoor Brands, Inc.	120	7,490	0.01%
Deckers Outdoor Corp.	58	38,769	0.04%	Krispy Kreme, Inc.	201	3,033	0.00%
Delta Air Lines, Inc.	357	14,362	0.02%	Laureate Education, Inc. Class A	278	3,811	0.00%
Dillard's, Inc. Class A	8	3,229	0.00%	La-Z-Boy, Inc.	91	3,360	0.00%
Dine Brands Global, Inc.	33	1,638	0.00%	LCI Industries	53	6,663	0.01%
Dollar General Corp.	485	65,936	0.07%	Lear Corp.	130	18,357	0.02%
Dollar Tree, Inc.	461	65,485	0.07%	Leggett & Platt, Inc.	295	7,720	0.01%
Dollarama, Inc.	594	43,016	0.05%	Lennar Corp. Class A	560	83,462	0.09%
Domino's Pizza, Inc.	78	32,154	0.04%	Lennar Corp. Class B	11	1,475	0.00%
Dorman Products, Inc.	55	4,588	0.01%	Leslie's, Inc.	383	2,647	0.00%
Driven Brands Holdings, Inc.	145	2,068	0.00%	LGI Homes, Inc.	45	5,992	0.01%
Duolingo, Inc. Class A	65	14,745	0.02%	Liberty Media Corp.-Liberty Formula One Class A	43	2,493	0.00%
eBay, Inc.	1,182	51,559	0.06%	Liberty Media Corp.-Liberty Formula One Class C	438	27,651	0.03%
Electronic Arts, Inc.	599	81,949	0.09%	Liberty Media Corp.-Liberty Live Class A	34	1,243	0.00%
elf Beauty, Inc.	117	16,888	0.02%	Liberty Media Corp.-Liberty Live Class C	112	4,188	0.00%
Estee Lauder Cos, Inc. Class A	509	74,441	0.08%	Liberty Media Corp.-Liberty SiriusXM	352	10,131	0.01%
Etsy, Inc.	271	21,965	0.02%	Liberty Media Corp.-Liberty SiriusXM Class A	150	4,311	0.01%
Expedia Group, Inc.	305	46,296	0.05%	Linamar Corp.	100	4,855	0.01%
Figs, Inc. Class A	266	1,849	0.00%	Lions Gate Entertainment Corp. Class A	129	1,406	0.00%
Fisker, Inc.	403	705	0.00%	Lions Gate Entertainment Corp. Class B	258	2,629	0.00%
Five Below, Inc.	121	25,792	0.03%	Lithia Motors, Inc. Class A	60	19,757	0.02%
Floor & Decor Holdings, Inc. Class A	230	25,659	0.03%	Live Nation Entertainment, Inc.	346	32,386	0.04%
Foot Locker, Inc.	175	5,451	0.01%	LKQ Corp.	589	28,148	0.03%
Ford Motor Co.	8,683	105,846	0.12%	Lowe's Cos, Inc.	1,281	285,087	0.32%
Fox Corp. Class A	571	16,942	0.02%	Lucid Group, Inc.	1,600	6,736	0.01%
Fox Corp. Class B	279	7,714	0.01%	Lululemon Athletica, Inc.	247	126,289	0.14%
Fox Factory Holding Corp.	94	6,343	0.01%	Luminar Technologies, Inc. Class A	575	1,938	0.00%
Frontdoor, Inc.	175	6,163	0.01%	Lyft, Inc. Class A	744	11,153	0.01%
GameStop Corp. Class A	591	10,360	0.01%	Macy's, Inc.	597	12,012	0.01%
Gap, Inc.	430	8,991	0.01%	Madison Square Garden Entertainment Corp. Class A	81	2,575	0.00%
Garmin Ltd.	340	43,704	0.05%	Madison Square Garden Sports Corp.	40	7,273	0.01%
Gentex Corp.	521	17,016	0.02%	Magna International, Inc.	591	35,090	0.04%
Gentherm, Inc.	70	3,665	0.00%	Marriott International, Inc. Class A	540	121,775	0.14%
Genuine Parts Co.	310	42,935	0.05%				
G-III Apparel Group Ltd.	86	2,922	0.00%				
Gildan Activewear, Inc. Class A	378	12,562	0.01%				
Goodyear Tire & Rubber Co.	610	8,735	0.01%				
Grab Holdings Ltd. Class A	6,560	22,107	0.02%				
Graham Holdings Co. Class B	8	5,572	0.01%				
Grand Canyon Education, Inc.	66	8,715	0.01%				
Gray Television, Inc.	166	1,487	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Marriott Vacations Worldwide Corp.	79	6,706	0.01%	SharkNinja, Inc.	122	6,243	0.01%
Matthews International Corp. Class A	63	2,309	0.00%	Signet Jewelers Ltd.	97	10,404	0.01%
McDonald's Corp.	1,616	479,160	0.54%	Sinclair, Inc.	86	1,121	0.00%
MDC Holdings, Inc.	132	7,293	0.01%	Sirius XM Holdings, Inc.	1,471	8,046	0.01%
MercadoLibre, Inc.	102	160,297	0.18%	SiteOne Landscape Supply, Inc.	99	16,087	0.02%
Meritage Homes Corp.	80	13,936	0.02%	Six Flags Entertainment Corp.	157	3,938	0.00%
MillerKnoll, Inc.	159	4,242	0.00%	Skechers USA, Inc. Class A	295	18,390	0.02%
Mister Car Wash, Inc.	166	1,434	0.00%	Skyline Champion Corp.	115	8,540	0.01%
Monro, Inc.	73	2,142	0.00%	Sonos, Inc.	275	4,713	0.01%
Murphy USA, Inc.	44	15,689	0.02%	Southwest Airlines Co.	331	9,559	0.01%
National Vision Holdings, Inc.	161	3,370	0.00%	Sphere Entertainment Co.	55	1,868	0.00%
Netflix, Inc.	957	465,944	0.52%	Spirit Airlines, Inc.	62	1,016	0.00%
New York Times Co. Class A	358	17,538	0.02%	Spotify Technology SA	310	58,252	0.07%
Newell Brands, Inc.	841	7,300	0.01%	Starbucks Corp.	2,502	240,217	0.27%
News Corp. Class A	813	19,959	0.02%	Steelcase, Inc. Class A	204	2,758	0.00%
News Corp. Class B	286	7,356	0.01%	Steven Madden Ltd.	167	7,014	0.01%
Nexstar Media Group, Inc. Class A	72	11,286	0.01%	Strategic Education, Inc.	48	4,434	0.01%
NIKE, Inc. Class B	2,637	286,299	0.32%	Take-Two Interactive Software, Inc.	365	58,747	0.07%
Nordstrom, Inc.	257	4,742	0.01%	Tapestry, Inc.	508	18,699	0.02%
North West Co., Inc.	103	3,067	0.00%	Taylor Morrison Home Corp. Class A	232	12,377	0.01%
Norwegian Cruise Line Holdings Ltd.	936	18,757	0.02%	TEGNA, Inc.	440	6,732	0.01%
NVR, Inc.	7	49,003	0.05%	Tempur Sealy International, Inc.	369	18,808	0.02%
ODP Corp.	67	3,772	0.00%	Tesla, Inc.	6,116	1,519,704	1.70%
Ollie's Bargain Outlet Holdings, Inc.	137	10,397	0.01%	Thor Industries, Inc.	116	13,717	0.02%
Omnicom Group, Inc.	437	37,805	0.04%	TJX Cos, Inc.	2,553	239,497	0.27%
On Holding AG Class A	467	12,595	0.01%	TKO Group Holdings, Inc. Class A	136	11,095	0.01%
OPENLANE, Inc.	236	3,495	0.00%	Toll Brothers, Inc.	236	24,258	0.03%
O'Reilly Automotive, Inc.	131	124,460	0.14%	Topgolf Callaway Brands Corp.	314	4,503	0.01%
Oxford Industries, Inc.	33	3,300	0.00%	Tractor Supply Co.	242	52,037	0.06%
Papa John's International, Inc.	76	5,793	0.01%	Trade Desk, Inc. Class A	975	70,161	0.08%
Paramount Global Class B	1,276	18,872	0.02%	Travel + Leisure Co.	155	6,059	0.01%
Peloton Interactive, Inc. Class A	733	4,464	0.01%	Tri Pointe Homes, Inc.	210	7,434	0.01%
Penske Automotive Group, Inc.	45	7,223	0.01%	TripAdvisor, Inc.	230	4,952	0.01%
Petco Health & Wellness Co., Inc. Class A	175	553	0.00%	Uber Technologies, Inc.	4,363	268,630	0.30%
Phinia, Inc.	106	3,211	0.00%	U-Haul Holding Co.	175	12,327	0.01%
Planet Fitness, Inc. Class A	187	13,651	0.02%	U-Haul Holding Co. (XNYS)	54	3,877	0.00%
Playtika Holding Corp.	54	471	0.00%	Ultra Beauty, Inc.	109	53,409	0.06%
Pool Corp.	84	33,492	0.04%	Under Armour, Inc. Class A	438	3,850	0.00%
PowerSchool Holdings, Inc. Class A	120	2,827	0.00%	Under Armour, Inc. Class C	427	3,565	0.00%
PriceSmart, Inc.	55	4,168	0.00%	United Airlines Holdings, Inc.	179	7,386	0.01%
PROG Holdings, Inc.	98	3,029	0.00%	Upbound Group, Inc.	115	3,907	0.00%
PulteGroup, Inc.	475	49,029	0.05%	Urban Outfitters, Inc.	146	5,211	0.01%
PVH Corp.	132	16,120	0.02%	Vail Resorts, Inc.	83	17,718	0.02%
QuantumScape Corp. Class A	760	5,282	0.01%	VF Corp.	774	14,551	0.02%
Ralph Lauren Corp. Class A	89	12,834	0.01%	Victoria's Secret & Co.	169	4,485	0.01%
RB Global, Inc.	401	26,965	0.03%	Visteon Corp.	61	7,619	0.01%
Restaurant Brands International, Inc.	683	53,626	0.06%	Walt Disney Co.	4,055	366,126	0.41%
RH	35	10,202	0.01%	Warner Bros Discovery, Inc.	4,873	55,455	0.06%
Rivian Automotive, Inc. Class A	1,467	34,416	0.04%	Wayfair, Inc. Class A	179	11,044	0.01%
ROBLOX Corp. Class A	1,030	47,092	0.05%	Wendy's Co.	383	7,461	0.01%
Rollins, Inc.	565	24,674	0.03%	Whirlpool Corp.	118	14,369	0.02%
Ross Stores, Inc.	743	102,824	0.12%	Williams-Sonoma, Inc.	141	28,451	0.03%
Royal Caribbean Cruises Ltd.	518	67,076	0.08%	Wingstop, Inc.	66	16,934	0.02%
Rush Enterprises, Inc. Class A	131	6,589	0.01%	Winnebago Industries, Inc.	65	4,737	0.01%
Sabre Corp.	687	3,023	0.00%	Wolverine World Wide, Inc.	165	1,467	0.00%
Sally Beauty Holdings, Inc.	256	3,400	0.00%	Wyndham Hotels & Resorts, Inc.	181	14,554	0.02%
Scholastic Corp.	54	2,036	0.00%	YETI Holdings, Inc.	195	10,097	0.01%
SeaWorld Entertainment, Inc.	77	4,068	0.00%	Yum! Brands, Inc.	620	81,009	0.09%
Service Corp. International	326	22,315	0.03%			13,719,797	15.31%
				Consumer Staples 4.71% (30 June 2023: 5.18%)			
				Albertsons Cos, Inc. Class A	920	21,160	0.02%
				Archer-Daniels-Midland Co.	1,181	85,292	0.10%
				B&G Foods, Inc.	135	1,417	0.00%
				Beauty Health Co.	177	550	0.00%

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BellRing Brands, Inc.	294	16,296	0.02%	United Natural Foods, Inc.	122	1,980	0.00%
Beyond Meat, Inc.	120	1,068	0.00%	US Foods Holding Corp.	504	22,887	0.03%
Bunge Global SA	321	32,405	0.04%	USANA Health Sciences, Inc.	23	1,233	0.00%
Cal-Maine Foods, Inc.	92	5,280	0.01%	Walgreens Boots Alliance, Inc.	1,585	41,384	0.05%
Campbell Soup Co.	424	18,329	0.02%	WD-40 Co.	29	6,933	0.01%
Celsius Holdings, Inc.	318	17,337	0.02%	Weis Markets, Inc.	34	2,175	0.00%
Church & Dwight Co., Inc.	541	51,157	0.06%	WK Kellogg Co.	144	1,892	0.00%
Clorox Co.	274	39,070	0.04%			4,223,192	4.71%
Coca-Cola Co.	8,634	508,802	0.57%	Energy 0.15% (30 June 2023: 0.22%)			
Coca-Cola Consolidated, Inc.	11	10,212	0.01%	Ameresco, Inc. Class A	70	2,217	0.00%
Coca-Cola Europacific Partners plc	447	29,833	0.03%	Arcosa, Inc.	107	8,842	0.01%
Colgate-Palmolive Co.	1,816	144,753	0.16%	Array Technologies, Inc.	337	5,662	0.01%
Conagra Brands, Inc.	1,053	30,179	0.03%	Ballard Power Systems, Inc.	524	1,951	0.00%
Corteva, Inc.	1,577	75,570	0.08%	ChargePoint Holdings, Inc.	613	1,434	0.00%
CVS Health Corp.	2,839	224,167	0.25%	Enphase Energy, Inc.	294	38,849	0.04%
Darling Ingredients, Inc.	351	17,494	0.02%	Enviva, Inc.	71	71	0.00%
Edgewell Personal Care Co.	117	4,286	0.00%	First Solar, Inc.	235	40,486	0.05%
Energizer Holdings, Inc.	152	4,815	0.01%	Fluence Energy, Inc. Class A	131	3,124	0.00%
Flowers Foods, Inc.	408	9,184	0.01%	FuelCell Energy, Inc.	913	1,461	0.00%
Fresh Del Monte Produce, Inc.	71	1,864	0.00%	NEXTracker, Inc. Class A	109	5,107	0.01%
Freshpet, Inc.	99	8,589	0.01%	Plug Power, Inc.	1,158	5,211	0.01%
General Mills, Inc.	1,290	84,031	0.09%	Shoals Technologies Group, Inc. Class A	368	5,719	0.01%
George Weston Ltd.	146	18,214	0.02%	SolarEdge Technologies, Inc.	121	11,326	0.01%
Grocery Outlet Holding Corp.	209	5,635	0.01%	Stem, Inc.	346	1,342	0.00%
Hain Celestial Group, Inc.	220	2,409	0.00%	SunPower Corp. Class A	182	879	0.00%
Herbalife Ltd.	215	3,281	0.00%			133,681	0.15%
Hershey Co.	333	62,085	0.07%	Financials 11.85% (30 June 2023: 11.03%)			
Hormel Foods Corp.	641	20,582	0.02%	1st Source Corp.	42	2,308	0.00%
Ingredion, Inc.	146	15,845	0.02%	Affiliated Managers Group, Inc.	75	11,356	0.01%
J & J Snack Foods Corp.	32	5,348	0.01%	Aflac, Inc.	1,307	107,827	0.12%
J M Smucker Co.	227	28,688	0.03%	AGNC Investment Corp. REIT	1,452	14,244	0.02%
Kellanova	575	32,148	0.04%	Allstate Corp.	580	81,188	0.09%
Keurig Dr Pepper, Inc.	2,110	70,305	0.08%	Ally Financial, Inc.	600	20,952	0.02%
Kimberly-Clark Corp.	746	90,646	0.10%	American Equity Investment Life Holding Co.	177	9,877	0.01%
Kraft Heinz Co.	1,777	65,713	0.07%	American Express Co.	1,286	240,919	0.27%
Kroger Co.	1,443	65,960	0.07%	American Financial Group, Inc.	161	19,141	0.02%
Lamb Weston Holdings, Inc.	322	34,805	0.04%	American International Group, Inc.	1,578	106,909	0.12%
Lancaster Colony Corp.	44	7,321	0.01%	Ameriprise Financial, Inc.	227	86,221	0.10%
Loblaw Cos Ltd.	331	32,201	0.04%	Ameris Bancorp	145	7,692	0.01%
Maple Leaf Foods, Inc.	153	2,929	0.00%	Annaly Capital Management, Inc. REIT	1,096	21,230	0.02%
McCormick & Co., Inc.	556	38,042	0.04%	Aon plc Class A	439	127,758	0.14%
McKesson Corp.	300	138,894	0.16%	Apollo Commercial Real Estate Finance, Inc. REIT	307	3,604	0.00%
Medifast, Inc.	23	1,546	0.00%	Apollo Global Management, Inc.	1,154	107,541	0.12%
Metro, Inc.	508	26,425	0.03%	Arbor Realty Trust, Inc. REIT	402	6,102	0.01%
Mondelez International, Inc. Class A	3,016	218,449	0.24%	Arch Capital Group Ltd.	791	58,748	0.07%
Monster Beverage Corp.	1,647	94,884	0.11%	Ares Management Corp. Class A	362	43,049	0.05%
National Beverage Corp.	49	2,436	0.00%	ARMOUR Residential, Inc. REIT	104	2,009	0.00%
Nomad Foods Ltd.	310	5,254	0.01%	Arthur J Gallagher & Co.	468	105,244	0.12%
Nu Skin Enterprises, Inc. Class A	102	1,981	0.00%	Artisan Partners Asset Management, Inc. Class A	139	6,141	0.01%
Olaplex Holdings, Inc.	314	798	0.00%	Associated Banc-Corp.	335	7,166	0.01%
PepsiCo, Inc.	3,055	518,861	0.58%	Assurant, Inc.	117	19,713	0.02%
Post Holdings, Inc.	113	9,951	0.01%	Assured Guaranty Ltd.	122	9,129	0.01%
Premium Brands Holdings Corp.	86	6,133	0.01%	Atlantic Union Bankshares Corp.	160	5,846	0.01%
Primo Water Corp.	340	5,147	0.01%	Axis Capital Holdings Ltd.	171	9,468	0.01%
Procter & Gamble Co.	5,218	764,646	0.85%	Axos Financial, Inc.	122	6,661	0.01%
Reynolds Consumer Products, Inc.	115	3,087	0.00%	BancFirst Corp.	48	4,672	0.01%
Saputo, Inc.	532	10,825	0.01%	Bank of America Corp.	15,279	514,444	0.57%
Simply Good Foods Co.	198	7,841	0.01%	Bank of Hawaii Corp.	87	6,304	0.01%
Spectrum Brands Holdings, Inc.	79	6,302	0.01%	Bank of Montreal	1,602	159,289	0.18%
Sprouts Farmers Market, Inc.	226	10,873	0.01%				
Sysco Corp.	1,122	82,052	0.09%				
Target Corp.	1,021	145,411	0.16%				
TreeHouse Foods, Inc.	110	4,559	0.01%				
Tyson Foods, Inc. Class A	615	33,056	0.04%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of New York Mellon Corp.	1,707	88,849	0.10%	Fairfax Financial Holdings Ltd.	48	44,502	0.05%
Bank of Nova Scotia	2,679	131,045	0.15%	Fidelity National Financial, Inc.	574	29,285	0.03%
Bank of NT Butterfield & Son Ltd.	116	3,713	0.00%	Fifth Third Bancorp	1,502	51,804	0.06%
Bank OZK	240	11,959	0.01%	First American Financial Corp.	222	14,306	0.02%
BankUnited, Inc.	161	5,221	0.01%	First BanCorp	383	6,300	0.01%
Banner Corp.	72	3,856	0.00%	First Citizens BancShares, Inc. Class A	24	34,055	0.04%
Berkshire Hills Bancorp, Inc.	105	2,607	0.00%	First Commonwealth Financial Corp.	219	3,381	0.00%
BGC Group, Inc. Class A	794	5,733	0.01%	First Financial Bancorp	204	4,845	0.01%
BlackRock, Inc. Class A	330	267,894	0.30%	First Financial Bankshares, Inc.	282	8,545	0.01%
Blackstone Mortgage Trust, Inc. REIT Class A	382	8,125	0.01%	First Hawaiian, Inc.	295	6,744	0.01%
Blackstone, Inc.	1,580	206,854	0.23%	First Horizon Corp.	1,231	17,431	0.02%
BOK Financial Corp.	66	5,653	0.01%	First Interstate BancSystem, Inc. Class A	179	5,504	0.01%
Brighthouse Financial, Inc.	146	7,726	0.01%	First Merchants Corp.	128	4,746	0.01%
BrightSphere Investment Group, Inc.	65	1,245	0.00%	First National Financial Corp.	41	1,193	0.00%
BrightSpire Capital, Inc. REIT Class A	263	1,957	0.00%	FNB Corp.	787	10,837	0.01%
Broadridge Financial Solutions, Inc.	259	53,289	0.06%	Franklin Resources, Inc.	630	18,768	0.02%
Brookline Bancorp, Inc.	183	1,997	0.00%	Freedom Holding Corp.	37	2,982	0.00%
Brown & Brown, Inc.	524	37,262	0.04%	Fulton Financial Corp.	353	5,810	0.01%
Cadence Bank	402	11,895	0.01%	Genworth Financial, Inc. Class A	1,008	6,733	0.01%
Canadian Imperial Bank of Commerce	2,008	97,156	0.11%	Glacier Bancorp, Inc.	241	9,958	0.01%
Canadian Western Bank	201	4,706	0.01%	Globe Life, Inc.	194	23,614	0.03%
Capitol Federal Financial, Inc.	319	2,058	0.00%	Goldman Sachs Group, Inc.	707	272,739	0.30%
Cathay General Bancorp	150	6,685	0.01%	Great-West Lifeco, Inc.	603	20,057	0.02%
Cboe Global Markets, Inc.	232	41,426	0.05%	Hamilton Lane, Inc. Class A	82	9,302	0.01%
Charles Schwab Corp.	3,287	226,146	0.25%	Hancock Whitney Corp.	190	9,232	0.01%
Chimera Investment Corp. REIT	482	2,405	0.00%	Hanover Insurance Group, Inc.	78	9,471	0.01%
Chubb Ltd.	900	203,400	0.23%	Hartford Financial Services Group, Inc.	654	52,569	0.06%
CI Financial Corp.	343	3,865	0.00%	Heartland Financial USA, Inc.	89	3,347	0.00%
Cincinnati Financial Corp.	340	35,176	0.04%	Hilltop Holdings, Inc.	99	3,486	0.00%
Citigroup, Inc.	4,240	218,106	0.24%	Home BancShares, Inc.	417	10,563	0.01%
Citizens Financial Group, Inc.	1,032	34,200	0.04%	Hope Bancorp, Inc.	242	2,923	0.00%
City Holding Co.	33	3,639	0.00%	Horace Mann Educators Corp.	84	2,747	0.00%
CME Group, Inc. Class A	796	167,638	0.19%	Houlihan Lokey, Inc. Class A	114	13,670	0.02%
CNA Financial Corp.	61	2,581	0.00%	Huntington Bancshares, Inc.	3,185	40,513	0.05%
CNO Financial Group, Inc.	246	6,863	0.01%	iA Financial Corp., Inc.	223	15,276	0.02%
Cohen & Steers, Inc.	54	4,089	0.00%	I GM Financial, Inc.	174	4,620	0.01%
Coinbase Global, Inc. Class A	375	65,220	0.07%	Independent Bank Corp.	97	6,384	0.01%
Columbia Banking System, Inc.	462	12,326	0.01%	Independent Bank Group, Inc.	77	3,918	0.00%
Columbia Financial, Inc.	73	1,407	0.00%	Intact Financial Corp.	396	61,223	0.07%
Comerica, Inc.	291	16,241	0.02%	Interactive Brokers Group, Inc. Class A	230	19,067	0.02%
Commerce Bancshares, Inc.	267	14,260	0.02%	Intercontinental Exchange, Inc.	1,256	161,308	0.18%
Community Bank System, Inc.	115	5,993	0.01%	International Bancshares Corp.	114	6,192	0.01%
Corebridge Financial, Inc.	512	11,090	0.01%	Invesco Ltd.	805	14,361	0.02%
Credicorp Ltd.	151	22,639	0.03%	Jackson Financial, Inc. Class A	182	9,318	0.01%
Credit Acceptance Corp.	14	7,458	0.01%	Janus Henderson Group plc	305	9,196	0.01%
Cullen/Frost Bankers, Inc.	130	14,104	0.02%	JPMorgan Chase & Co.	6,398	1,088,300	1.21%
CVB Financial Corp.	286	5,774	0.01%	Kemper Corp.	134	6,522	0.01%
Definity Financial Corp.	158	4,498	0.01%	KeyCorp	2,063	29,707	0.03%
Discover Financial Services	552	62,045	0.07%	Kinsale Capital Group, Inc.	48	16,076	0.02%
East West Bancorp, Inc.	311	22,376	0.03%	Ladder Capital Corp. REIT Class A	261	3,004	0.00%
Eastern Bankshares, Inc.	346	4,913	0.01%	Laurentian Bank of Canada	92	1,945	0.00%
Employers Holdings, Inc.	62	2,443	0.00%	Lazard Ltd. Class A	247	8,596	0.01%
Encore Capital Group, Inc.	50	2,537	0.00%	Lemonade, Inc.	120	1,936	0.00%
Enstar Group Ltd.	26	7,653	0.01%	Lincoln National Corp.	375	10,114	0.01%
Equitable Holdings, Inc.	772	25,708	0.03%	Live Oak Bancshares, Inc.	79	3,595	0.00%
Essent Group Ltd.	234	12,341	0.01%	Loews Corp.	409	28,462	0.03%
Evercore, Inc. Class A	79	13,513	0.02%				
Everest Group Ltd.	95	33,590	0.04%				
F&G Annuities & Life, Inc.	36	1,656	0.00%				
FactSet Research Systems, Inc.	85	40,549	0.05%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
LPL Financial Holdings, Inc.	167	38,013	0.04%	Royal Bank of Canada	3,113	316,352	0.35%
M&T Bank Corp.	366	50,171	0.06%	Ryan Specialty Holdings, Inc. Class A	213	9,163	0.01%
Manulife Financial Corp.	4,039	89,687	0.10%	S&P Global, Inc.	711	313,210	0.35%
Markel Group, Inc.	29	41,177	0.05%	S&T Bancorp, Inc.	81	2,707	0.00%
MarketAxess Holdings, Inc.	82	24,014	0.03%	Safety Insurance Group, Inc.	32	2,432	0.00%
Marsh & McLennan Cos, Inc.	1,097	207,849	0.23%	Sandy Spring Bancorp, Inc.	94	2,561	0.00%
Mercury General Corp.	55	2,052	0.00%	Seacoast Banking Corp. of Florida	180	5,123	0.01%
MetLife, Inc.	1,406	92,979	0.10%	SEI Investments Co.	225	14,299	0.02%
MFA Financial, Inc. REIT	234	2,637	0.00%	Selective Insurance Group, Inc.	131	13,032	0.01%
MGIC Investment Corp.	602	11,613	0.01%	ServisFirst Bancshares, Inc.	111	7,396	0.01%
Moelis & Co. Class A	150	8,420	0.01%	Simmons First National Corp. Class A	273	5,416	0.01%
Moody's Corp.	351	137,087	0.15%	SiriusPoint Ltd.	197	2,285	0.00%
Morgan Stanley	2,666	248,605	0.28%	SLM Corp.	493	9,426	0.01%
Mr Cooper Group, Inc.	144	9,377	0.01%	SoFi Technologies, Inc.	2,093	20,825	0.02%
MSCI, Inc. Class A	170	96,161	0.11%	SouthState Corp.	168	14,188	0.02%
Nasdaq, Inc.	755	43,896	0.05%	Starwood Property Trust, Inc. REIT	657	13,810	0.02%
National Bank of Canada	745	57,064	0.06%	State Street Corp.	684	52,983	0.06%
Navient Corp.	187	3,482	0.00%	Stifel Financial Corp.	219	15,144	0.02%
NBT Bancorp, Inc.	105	4,401	0.01%	Stock Yards Bancorp, Inc.	65	3,347	0.00%
Nelnet, Inc. Class A	30	2,647	0.00%	Sun Life Financial, Inc.	1,300	67,751	0.08%
New York Community Bancorp, Inc.	1,564	16,000	0.02%	Synovus Financial Corp.	322	12,123	0.01%
NMI Holdings, Inc. Class A	178	5,283	0.01%	T Rowe Price Group, Inc.	488	52,553	0.06%
Northern Trust Corp.	453	38,224	0.04%	Texas Capital Bancshares, Inc.	106	6,851	0.01%
Northwest Bancshares, Inc.	271	3,382	0.00%	TFS Financial Corp.	101	1,484	0.00%
NU Holdings Ltd. Class A	5,186	43,199	0.05%	Thomson Reuters Corp.	343	50,394	0.06%
Old National Bancorp	647	10,928	0.01%	TMX Group Ltd.	614	14,924	0.02%
Old Republic International Corp.	577	16,964	0.02%	Toronto-Dominion Bank	4,037	262,133	0.29%
OneMain Holdings, Inc. Class A	246	12,103	0.01%	Towne Bank	148	4,404	0.01%
Onex Corp.	149	10,456	0.01%	Tradeweb Markets, Inc. Class A	254	23,084	0.03%
Open Lending Corp.	215	1,830	0.00%	Travelers Cos, Inc.	505	96,197	0.11%
Pacific Premier Bancorp, Inc.	217	6,317	0.01%	Triumph Financial, Inc.	48	3,849	0.00%
Palomar Holdings, Inc.	52	2,886	0.00%	Truist Financial Corp.	2,934	108,323	0.12%
Park National Corp.	31	4,119	0.00%	Trupanion, Inc.	83	2,532	0.00%
PennyMac Financial Services, Inc.	54	4,772	0.01%	Trustmark Corp.	143	3,987	0.00%
PennyMac Mortgage Investment Trust REIT	189	2,826	0.00%	Two Harbors Investment Corp. REIT	201	2,800	0.00%
Pinnacle Financial Partners, Inc.	165	14,391	0.02%	UMB Financial Corp.	98	8,188	0.01%
Piper Sandler Cos	38	6,645	0.01%	United Bankshares, Inc.	287	10,777	0.01%
PNC Financial Services Group, Inc.	885	137,042	0.15%	United Community Banks, Inc.	254	7,432	0.01%
Popular, Inc.	156	12,803	0.01%	Unum Group	435	19,671	0.02%
Power Corp. of Canada	1,172	33,677	0.04%	Upstart Holdings, Inc.	156	6,374	0.01%
PRA Group, Inc.	78	2,044	0.00%	US Bancorp	3,457	149,619	0.17%
Primerica, Inc.	80	16,461	0.02%	Valley National Bancorp	953	10,350	0.01%
Principal Financial Group, Inc.	535	42,088	0.05%	Virtu Financial, Inc. Class A	205	4,153	0.00%
ProAssurance Corp.	100	1,379	0.00%	Virtus Investment Partners, Inc.	15	3,626	0.00%
Progressive Corp.	1,296	206,427	0.23%	Voya Financial, Inc.	218	15,905	0.02%
Prosperity Bancshares, Inc.	194	13,140	0.01%	WaFd, Inc.	140	4,614	0.01%
Provident Financial Services, Inc.	158	2,849	0.00%	Walker & Dunlop, Inc.	68	7,549	0.01%
Prudential Financial, Inc.	806	83,590	0.09%	Webster Financial Corp.	374	18,984	0.02%
Radian Group, Inc.	338	9,650	0.01%	WesBanco, Inc.	122	3,827	0.00%
Raymond James Financial, Inc.	418	46,607	0.05%	Westamerica BanCorp	56	3,159	0.00%
Redwood Trust, Inc. REIT	225	1,667	0.00%	Western Alliance Bancorp	239	15,724	0.02%
Regions Financial Corp.	2,069	40,097	0.04%	White Mountains Insurance Group Ltd.	5	7,525	0.01%
Reinsurance Group of America, Inc.	147	23,782	0.03%	Willis Towers Watson plc	229	55,235	0.06%
RenaissanceRe Holdings Ltd.	111	21,756	0.02%	Wintrust Financial Corp.	135	12,521	0.01%
Reasant Corp.	119	4,008	0.00%	WisdomTree, Inc.	280	1,940	0.00%
Republic Bancorp, Inc. Class A	24	1,324	0.00%	WR Berkley Corp.	441	31,188	0.04%
Rithm Capital Corp. REIT	1,072	11,449	0.01%	WSFS Financial Corp.	131	6,017	0.01%
RLI Corp.	88	11,715	0.01%	XP, Inc. Class A	714	18,614	0.02%
Robinhood Markets, Inc. Class A	1,469	18,715	0.02%	Zions Bancorp NA	317	13,907	0.02%
						10,619,101	11.85%

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Health Care 12.68% (30 June 2023: 13.46%)							
10X Genomics, Inc. Class A	202	11,304	0.01%	Corcept Therapeutics, Inc.	168	5,457	0.01%
Abbott Laboratories	3,837	422,339	0.47%	CorVel Corp.	20	4,944	0.01%
AbbVie, Inc.	3,912	606,243	0.68%	CRISPR Therapeutics AG	167	10,454	0.01%
Acadia Healthcare Co., Inc.	197	15,319	0.02%	CureVac NV	143	602	0.00%
ACADIA Pharmaceuticals, Inc.	254	7,953	0.01%	Cytokinetics, Inc.	202	16,865	0.02%
AdaptHealth Corp. Class A	209	1,524	0.00%	Danaher Corp.	1,460	337,756	0.38%
Adaptive Biotechnologies Corp.	222	1,088	0.00%	DaVita, Inc.	120	12,571	0.01%
Agilent Technologies, Inc.	649	90,230	0.10%	Denali Therapeutics, Inc.	266	5,708	0.01%
agilon health, Inc.	633	7,944	0.01%	DENTSPLY SIRONA, Inc.	469	16,692	0.02%
Agius Pharmaceuticals, Inc.	121	2,695	0.00%	Dexcom, Inc.	855	106,097	0.12%
Akero Therapeutics, Inc.	112	2,615	0.00%	Doximity, Inc. Class A	261	7,318	0.01%
Align Technology, Inc.	169	46,306	0.05%	Edwards Lifesciences Corp.	1,332	101,565	0.11%
Alignment Healthcare, Inc.	212	1,825	0.00%	Elanco Animal Health, Inc.	1,086	16,181	0.02%
Alkermes plc	357	9,903	0.01%	Elevance Health, Inc.	525	247,569	0.28%
Allogene Therapeutics, Inc.	214	687	0.00%	Eli Lilly & Co.	1,876	1,093,558	1.22%
Alnylam Pharmaceuticals, Inc.	274	52,446	0.06%	Embecka Corp.	127	2,404	0.00%
Amedisys, Inc.	71	6,749	0.01%	Encompass Health Corp.	219	14,612	0.02%
Amgen, Inc.	1,184	341,016	0.38%	Ensign Group, Inc.	120	13,465	0.02%
Amicus Therapeutics, Inc.	618	8,769	0.01%	Envista Holdings Corp.	362	8,710	0.01%
Amphastar Pharmaceuticals, Inc.	83	5,134	0.01%	Evolent Health, Inc. Class A	235	7,762	0.01%
Amylyx Pharmaceuticals, Inc.	106	1,560	0.00%	Exact Sciences Corp.	395	29,222	0.03%
Apellis Pharmaceuticals, Inc.	221	13,229	0.02%	Exelixis, Inc.	686	16,457	0.02%
Arcus Biosciences, Inc.	124	2,368	0.00%	Fortrea Holdings, Inc.	199	6,945	0.01%
Arrowhead Pharmaceuticals, Inc.	226	6,916	0.01%	Fulgent Genetics, Inc.	48	1,388	0.00%
Arvinas, Inc.	105	4,322	0.01%	GE HealthCare Technologies, Inc.	862	66,650	0.07%
AtriCure, Inc.	110	3,926	0.00%	Gilead Sciences, Inc.	2,773	224,641	0.25%
Aurinia Pharmaceuticals, Inc.	298	2,679	0.00%	Ginkgo Bioworks Holdings, Inc.	3,467	5,859	0.01%
Avanos Medical, Inc.	100	2,243	0.00%	Glaukos Corp.	108	8,585	0.01%
Avantor, Inc.	1,492	34,062	0.04%	Globus Medical, Inc. Class A	258	13,749	0.02%
Axonics, Inc.	113	7,032	0.01%	Guardant Health, Inc.	253	6,844	0.01%
Axsome Therapeutics, Inc.	77	6,128	0.01%	Haemonetics Corp.	112	9,577	0.01%
Azenta, Inc.	132	8,598	0.01%	Halozyne Therapeutics, Inc.	286	10,571	0.01%
Bausch Health Cos, Inc.	681	5,490	0.01%	Harmony Biosciences Holdings, Inc.	69	2,229	0.00%
Baxter International, Inc.	1,118	43,222	0.05%	HCA Healthcare, Inc.	441	119,370	0.13%
Beam Therapeutics, Inc.	152	4,137	0.00%	Healthcare Services Group, Inc.	165	1,711	0.00%
Becton Dickinson & Co.	642	156,539	0.18%	HealthEquity, Inc.	184	12,199	0.01%
BioCryst Pharmaceuticals, Inc.	435	2,606	0.00%	Henry Schein, Inc.	289	21,880	0.02%
Biogen, Inc.	319	82,548	0.09%	Hologic, Inc.	537	38,369	0.04%
Biohaven Ltd.	151	6,463	0.01%	Humana, Inc.	277	126,813	0.14%
BioMarin Pharmaceutical, Inc.	414	39,918	0.04%	ICON plc ADR	180	50,953	0.06%
Bio-Rad Laboratories, Inc. Class A	45	14,530	0.02%	ICU Medical, Inc.	45	4,488	0.01%
Bio-Techne Corp.	344	26,543	0.03%	IDEXX Laboratories, Inc.	183	101,574	0.11%
Blueprint Medicines Corp.	133	12,268	0.01%	illumina, Inc.	350	48,734	0.05%
Boston Scientific Corp.	3,243	187,478	0.21%	ImmunoGen, Inc.	526	15,596	0.02%
Bridgebio Pharma, Inc.	246	9,931	0.01%	Inari Medical, Inc.	117	7,596	0.01%
Bristol-Myers Squibb Co.	4,516	231,716	0.26%	Incyte Corp.	409	25,681	0.03%
Bruker Corp.	234	17,194	0.02%	Inmode Ltd.	173	3,848	0.00%
Cardinal Health, Inc.	546	55,037	0.06%	Innoviva, Inc.	133	2,133	0.00%
Cassava Sciences, Inc.	81	1,823	0.00%	Insmed, Inc.	295	9,142	0.01%
Cassava Sciences, Inc. - Warrants 15/11/2024	32	153	0.00%	Inspire Medical Systems, Inc.	65	13,223	0.02%
Catalent, Inc.	398	17,882	0.02%	Insulet Corp.	153	33,198	0.04%
Cencora, Inc.	357	73,321	0.08%	Integer Holdings Corp.	71	7,035	0.01%
Centene Corp.	1,183	87,790	0.10%	Integra LifeSciences Holdings Corp.	154	6,707	0.01%
Cerevel Therapeutics Holdings, Inc.	155	6,572	0.01%	Intellia Therapeutics, Inc.	193	5,885	0.01%
Certara, Inc.	251	4,415	0.01%	Intra-Cellular Therapies, Inc.	204	14,610	0.02%
Charles River Laboratories International, Inc.	112	26,477	0.03%	Intuitive Surgical, Inc.	775	261,454	0.29%
Chemed Corp.	33	19,297	0.02%	Ionis Pharmaceuticals, Inc.	316	15,986	0.02%
Cigna Group	648	194,044	0.22%	Iovance Biotherapeutics, Inc.	483	3,927	0.00%
CONMED Corp.	67	7,337	0.01%	IQVIA Holdings, Inc.	404	93,477	0.10%
Cooper Cos, Inc.	108	40,871	0.05%	iRhythm Technologies, Inc.	69	7,386	0.01%
				Ironwood Pharmaceuticals, Inc. Class A	293	3,352	0.00%
				Jazz Pharmaceuticals plc	135	16,605	0.02%
				Karuna Therapeutics, Inc.	79	25,004	0.03%
				Krystal Biotech, Inc.	47	5,831	0.01%
				Kymera Therapeutics, Inc.	83	2,113	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Laboratory Corp. of America Holdings	188	42,731	0.05%	Shockwave Medical, Inc.	80	15,245	0.02%
Lantheus Holdings, Inc.	149	9,238	0.01%	Sotera Health Co.	220	3,707	0.00%
LifeStance Health Group, Inc.	232	1,817	0.00%	SpringWorks Therapeutics, Inc.	150	5,475	0.01%
Ligand Pharmaceuticals, Inc.	37	2,643	0.00%	STAAR Surgical Co.	108	3,371	0.00%
LivaNova plc	114	5,898	0.01%	STERIS plc	219	48,147	0.05%
Madrigal Pharmaceuticals, Inc.	33	7,636	0.01%	Stryker Corp.	788	235,974	0.26%
Maravai LifeSciences Holdings, Inc. Class A	263	1,723	0.00%	Supernus Pharmaceuticals, Inc.	106	3,068	0.00%
Masimo Corp.	96	11,252	0.01%	Surgery Partners, Inc.	151	4,830	0.01%
Medpace Holdings, Inc.	52	15,940	0.02%	Tandem Diabetes Care, Inc.	137	4,052	0.00%
Medtronic plc	2,945	242,609	0.27%	Taro Pharmaceutical Industries Ltd.	24	1,003	0.00%
Merck & Co., Inc.	5,631	613,892	0.69%	Teladoc Health, Inc.	364	7,844	0.01%
Merit Medical Systems, Inc.	128	9,723	0.01%	Teleflex, Inc.	104	25,931	0.03%
Mirati Therapeutics, Inc.	122	7,167	0.01%	Tenet Healthcare Corp.	223	16,852	0.02%
Moderna, Inc.	735	73,096	0.08%	TG Therapeutics, Inc.	316	5,397	0.01%
Molina Healthcare, Inc.	128	46,248	0.05%	Thermo Fisher Scientific, Inc.	856	454,356	0.51%
Multiplan Corp.	941	1,355	0.00%	TransMedics Group, Inc.	69	5,446	0.01%
Mural Oncology plc	38	225	0.00%	Twist Bioscience Corp.	132	4,866	0.01%
Myriad Genetics, Inc.	183	3,503	0.00%	Ultragenyx Pharmaceutical, Inc.	177	8,464	0.01%
Natera, Inc.	239	14,971	0.02%	United Therapeutics Corp.	100	21,989	0.02%
Neogen Corp.	467	9,391	0.01%	UnitedHealth Group, Inc.	2,060	1,084,528	1.21%
NeoGenomics, Inc.	268	4,336	0.01%	Universal Health Services, Inc. Class B	134	20,427	0.02%
Neurocrine Biosciences, Inc.	214	28,197	0.03%	Varex Imaging Corp.	87	1,783	0.00%
Nevro Corp.	87	1,872	0.00%	Vaxcyte, Inc.	206	12,937	0.01%
Novocure Ltd.	227	3,389	0.00%	Veeva Systems, Inc. Class A	320	61,606	0.07%
OmniAb, Inc. Class CR3	3	—	0.00%	Veracyte, Inc.	164	4,512	0.01%
OmniAb, Inc. Class CR4	3	—	0.00%	Vertex Pharmaceuticals, Inc.	570	231,927	0.26%
Omnicell, Inc.	100	3,763	0.00%	Viartis, Inc.	2,649	28,689	0.03%
OPKO Health, Inc.	922	1,392	0.00%	Vir Biotechnology, Inc.	191	1,921	0.00%
Option Care Health, Inc.	371	12,499	0.01%	West Pharmaceutical Services, Inc.	164	57,748	0.06%
Organon & Co.	558	8,046	0.01%	Xencor, Inc.	125	2,654	0.00%
Owens & Minor, Inc.	158	3,045	0.00%	Xenon Pharmaceuticals, Inc.	164	7,554	0.01%
Pacific Biosciences of California, Inc.	549	5,386	0.01%	Zentalis Pharmaceuticals, Inc.	127	1,924	0.00%
Pacira BioSciences, Inc.	95	3,205	0.00%	Zimmer Biomet Holdings, Inc.	464	56,469	0.06%
Patterson Cos, Inc.	189	5,377	0.01%	Zoetis, Inc. Class A	1,027	202,699	0.23%
Pediatrix Medical Group, Inc.	174	1,618	0.00%			11,363,846	12.68%
Penumbra, Inc.	80	20,123	0.02%				
Perrigo Co. plc	295	9,493	0.01%	Industrials 10.49% (30 June 2023: 10.75%)			
Pfizer, Inc.	12,530	360,739	0.40%	A O Smith Corp.	271	22,341	0.03%
Phreesia, Inc.	118	2,732	0.00%	AAON, Inc.	148	10,933	0.01%
Premier, Inc. Class A	260	5,814	0.01%	Accenture plc Class A	1,400	491,274	0.55%
Prestige Consumer Healthcare, Inc.	113	6,918	0.01%	ACI Worldwide, Inc.	236	7,222	0.01%
Privia Health Group, Inc.	237	5,458	0.01%	Acuity Brands, Inc.	69	14,133	0.02%
Progyny, Inc.	173	6,432	0.01%	ADT, Inc.	497	3,390	0.00%
Prothena Corp. plc	92	3,343	0.00%	Advanced Drainage Systems, Inc.	151	21,237	0.02%
PTC Therapeutics, Inc.	154	4,244	0.01%	AerCap Holdings NV	458	34,039	0.04%
Quest Diagnostics, Inc.	248	34,194	0.04%	Affirm Holdings, Inc. Class A	500	24,570	0.03%
QuidelOrtho Corp.	116	8,549	0.01%	AGCO Corp.	138	16,755	0.02%
R1 RCM, Inc.	342	3,615	0.00%	Air Lease Corp. Class A	232	9,730	0.01%
Recursion Pharmaceuticals, Inc. Class A	288	2,840	0.00%	Alaska Air Group, Inc.	75	2,930	0.00%
Regeneron Pharmaceuticals, Inc.	227	199,372	0.22%	Alight, Inc. Class A	924	7,882	0.01%
REGENXBIO, Inc.	80	1,436	0.00%	Allegion plc	194	24,578	0.03%
Relay Therapeutics, Inc.	221	2,433	0.00%	American Woodmark Corp.	34	3,157	0.00%
Repligen Corp.	123	22,115	0.02%	AMN Healthcare Services, Inc.	84	6,290	0.01%
ResMed, Inc.	321	55,218	0.06%	API Group Corp.	456	15,778	0.02%
REVOLUTION Medicines, Inc.	319	9,149	0.01%	Apogee Enterprises, Inc.	52	2,777	0.00%
Revvity, Inc.	273	29,842	0.03%	Applied Industrial Technologies, Inc.	85	14,679	0.02%
Rocket Pharmaceuticals, Inc.	129	3,866	0.00%	AptarGroup, Inc.	145	17,925	0.02%
Roivant Sciences Ltd.	770	8,647	0.01%	ArcBest Corp.	50	6,011	0.01%
Royalty Pharma plc Class A	823	23,118	0.03%	Ardagh Metal Packaging SA	322	1,236	0.00%
Sage Therapeutics, Inc.	116	2,514	0.00%	Armstrong World Industries, Inc.	98	9,635	0.01%
Sana Biotechnology, Inc.	174	710	0.00%	ASGN, Inc.	102	9,809	0.01%
Sarepta Therapeutics, Inc.	198	19,093	0.02%				
Scilex Holding Co.	48	98	0.00%				
Select Medical Holdings Corp.	235	5,522	0.01%				

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Astec Industries, Inc.	47	1,748	0.00%	FTAI Aviation Ltd.	219	10,162	0.01%
Atkore, Inc.	83	13,280	0.02%	FTI Consulting, Inc.	74	14,737	0.02%
Automatic Data Processing, Inc.	917	213,634	0.24%	Gates Industrial Corp. plc	266	3,570	0.00%
Axalta Coating Systems Ltd.	488	16,577	0.02%	GATX Corp.	78	9,377	0.01%
Axon Enterprise, Inc.	156	40,300	0.05%	Generac Holdings, Inc.	135	17,447	0.02%
AZEK Co., Inc. Class A	292	11,169	0.01%	Genpact Ltd.	391	13,572	0.02%
AZZ, Inc.	55	3,195	0.00%	Gibraltar Industries, Inc.	67	5,292	0.01%
Badger Meter, Inc.	64	9,880	0.01%	Global Payments, Inc.	572	72,644	0.08%
Beacon Roofing Supply, Inc.	129	11,226	0.01%	GMS, Inc.	91	7,501	0.01%
Belden, Inc.	95	7,339	0.01%	Golden Ocean Group Ltd.	271	2,645	0.00%
Berry Global Group, Inc.	264	17,791	0.02%	Graco, Inc.	370	32,101	0.04%
BILL Holdings, Inc.	227	18,521	0.02%	Granite Construction, Inc.	98	4,984	0.01%
Block, Inc. Class A	1,199	92,743	0.10%	Graphic Packaging Holding Co.	673	16,589	0.02%
Bloom Energy Corp. Class A	428	6,334	0.01%	Green Dot Corp. Class A	90	891	0.00%
Bread Financial Holdings, Inc.	112	3,689	0.00%	Greenbrier Cos, Inc.	72	3,181	0.00%
Brink's Co.	102	8,971	0.01%	Griffon Corp.	95	5,790	0.01%
Brunswick Corp.	157	15,190	0.02%	GXO Logistics, Inc.	258	15,779	0.02%
Builders FirstSource, Inc.	273	45,575	0.05%	H&E Equipment Services, Inc.	74	3,872	0.00%
Canadian National Railway Co.	1,290	162,938	0.18%	Hayward Holdings, Inc.	294	3,998	0.00%
Canadian Pacific Kansas City Ltd.	2,064	164,106	0.18%	HB Fuller Co.	118	9,606	0.01%
Capital One Financial Corp.	839	110,010	0.12%	Heartland Express, Inc.	94	1,340	0.00%
Cargojet, Inc.	17	1,536	0.00%	Helios Technologies, Inc.	75	3,401	0.00%
Carlisle Cos, Inc.	108	33,742	0.04%	Herc Holdings, Inc.	61	9,082	0.01%
Carrier Global Corp.	1,842	105,823	0.12%	Hillenbrand, Inc.	149	7,130	0.01%
Caterpillar, Inc.	1,132	334,698	0.37%	Hub Group, Inc. Class A	69	6,344	0.01%
CBIZ, Inc.	102	6,384	0.01%	Huron Consulting Group, Inc.	40	4,112	0.00%
CH Robinson Worldwide, Inc.	254	21,943	0.02%	IDEX Corp.	167	36,257	0.04%
Chart Industries, Inc.	94	12,815	0.01%	Illinois Tool Works, Inc.	664	173,928	0.19%
Cimpress plc	37	2,962	0.00%	Ingersoll Rand, Inc.	895	69,219	0.08%
Cintas Corp.	192	115,711	0.13%	Insperty, Inc.	79	9,260	0.01%
CNH Industrial NV	2,164	26,358	0.03%	Installed Building Products, Inc.	52	9,507	0.01%
Cognex Corp.	381	15,903	0.02%	Itron, Inc.	97	7,324	0.01%
Comfort Systems USA, Inc.	78	16,042	0.02%	Jack Henry & Associates, Inc.	161	26,309	0.03%
Core & Main, Inc. Class A	299	12,083	0.01%	JB Hunt Transport Services, Inc.	182	36,353	0.04%
Crown Holdings, Inc.	235	21,641	0.02%	JELD-WEN Holding, Inc.	194	3,663	0.00%
CryoPort, Inc.	82	1,270	0.00%	Joby Aviation, Inc.	393	2,613	0.00%
CSX Corp.	4,380	151,855	0.17%	John Bean Technologies Corp.	72	7,160	0.01%
Deere & Co.	588	235,124	0.26%	Johnson Controls International plc	1,508	86,921	0.10%
Deluxe Corp.	88	1,888	0.00%	Kadant, Inc.	25	7,008	0.01%
Dlocal Ltd. Class A	212	3,750	0.00%	Keysight Technologies, Inc.	393	62,522	0.07%
Donaldson Co., Inc.	268	17,514	0.02%	Kirby Corp.	132	10,359	0.01%
Dover Corp.	308	47,374	0.05%	Knife River Corp.	124	8,206	0.01%
DuPont de Nemours, Inc.	1,015	78,084	0.09%	Knight-Swift Transportation Holdings, Inc. Class A	346	19,947	0.02%
Dycom Industries, Inc.	61	7,021	0.01%	Korn Ferry	113	6,707	0.01%
Eagle Materials, Inc.	77	15,619	0.02%	Kornit Digital Ltd.	118	2,261	0.00%
Element Fleet Management Corp.	866	14,160	0.02%	Landstar System, Inc.	79	15,298	0.02%
Encore Wire Corp.	34	7,262	0.01%	Legalzoom.com, Inc.	265	2,995	0.00%
Enovix Corp.	313	3,919	0.00%	Lennox International, Inc.	71	31,774	0.04%
Equifax, Inc.	270	66,768	0.07%	Lindsay Corp.	26	3,358	0.00%
Euronet Worldwide, Inc.	103	10,453	0.01%	Littelfuse, Inc.	53	14,181	0.02%
EVERTEC, Inc.	146	5,977	0.01%	Louisiana-Pacific Corp.	142	10,058	0.01%
ExService Holdings, Inc.	356	10,983	0.01%	ManpowerGroup, Inc.	109	8,662	0.01%
Expeditors International of Washington, Inc.	327	41,594	0.05%	Marqeta, Inc. Class A	1,052	7,343	0.01%
Fair Isaac Corp.	54	62,857	0.07%	Martin Marietta Materials, Inc.	137	68,351	0.08%
Federal Signal Corp.	129	9,899	0.01%	Masco Corp.	497	33,289	0.04%
FedEx Corp.	515	130,280	0.15%	Masonite International Corp.	48	4,064	0.00%
Fidelity National Information Services, Inc.	1,310	78,692	0.09%	MasTec, Inc.	138	10,449	0.01%
Finning International, Inc.	315	9,154	0.01%	Masterbrand, Inc.	301	4,470	0.01%
Fiserv, Inc.	1,325	176,013	0.20%	Mastercard, Inc. Class A	1,840	784,778	0.88%
FleetCor Technologies, Inc.	159	44,935	0.05%	Matson, Inc.	18	1,973	0.00%
Flywire Corp.	239	5,533	0.01%	Maximus, Inc.	134	11,237	0.01%
Fortune Brands Innovations, Inc.	280	21,319	0.02%	McGrath RentCorp	57	6,818	0.01%
Forward Air Corp.	56	3,521	0.00%	Mettler-Toledo International, Inc.	48	58,222	0.07%
Franklin Electric Co., Inc.	102	9,858	0.01%				

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Middleby Corp.	118	17,366	0.02%	Trinity Industries, Inc.	171	4,547	0.01%
MKS Instruments, Inc.	147	15,122	0.02%	TTEC Holdings, Inc.	42	910	0.00%
Mohawk Industries, Inc.	117	12,110	0.01%	UniFirst Corp.	32	5,853	0.01%
MSA Safety, Inc.	81	13,675	0.02%	Union Pacific Corp.	1,352	332,078	0.37%
MSC Industrial Direct Co., Inc. Class A	106	10,734	0.01%	United Parcel Service, Inc. Class B	1,606	252,511	0.28%
Mullen Group Ltd.	173	1,842	0.00%	Valmont Industries, Inc.	47	10,975	0.01%
NCR Atleos Corp.	148	3,595	0.00%	Veralto Corp.	486	39,978	0.04%
Nikola Corp.	1,413	1,236	0.00%	Verisk Analytics, Inc. Class A	317	75,719	0.08%
Nordson Corp.	126	33,284	0.04%	Verra Mobility Corp. Class A	301	6,932	0.01%
Nuvei Corp.	143	3,775	0.00%	Vestis Corp.	257	5,433	0.01%
nVent Electric plc	365	21,568	0.02%	Virgin Galactic Holdings, Inc.	782	1,916	0.00%
O-I Glass, Inc.	346	5,667	0.01%	Visa, Inc. Class A	3,535	920,337	1.03%
Old Dominion Freight Line, Inc.	218	88,362	0.10%	Vontier Corp.	346	11,954	0.01%
OSI Systems, Inc.	37	4,775	0.01%	Vulcan Materials Co.	293	66,514	0.07%
Otis Worldwide Corp.	913	81,686	0.09%	Waters Corp.	131	43,129	0.05%
Owens Corning	194	28,757	0.03%	Watsco, Inc.	73	31,278	0.04%
PACCAR, Inc.	1,134	110,735	0.12%	Watts Water Technologies, Inc. Class A	59	12,292	0.01%
Packaging Corp. of America	195	31,767	0.04%	Werner Enterprises, Inc.	136	5,762	0.01%
Pagseguro Digital Ltd. Class A	417	5,200	0.01%	WESCO International, Inc.	98	17,040	0.02%
Patrick Industries, Inc.	45	4,516	0.01%	Western Union Co.	829	9,882	0.01%
Paychex, Inc.	712	84,806	0.10%	Westinghouse Air Brake Technologies Corp.	394	49,999	0.06%
Paylocity Holding Corp.	92	15,166	0.02%	Westrock Co.	562	23,334	0.03%
PayPal Holdings, Inc.	2,437	149,656	0.17%	Westshore Terminals Investment Corp.	81	1,684	0.00%
Pentair plc	363	26,394	0.03%	WEX, Inc.	95	18,482	0.02%
Primoris Services Corp.	113	3,753	0.00%	WillScot Mobile Mini Holdings Corp.	422	18,779	0.02%
Proto Labs, Inc.	56	2,182	0.00%	Winpak Ltd.	75	2,326	0.00%
Remitly Global, Inc.	282	5,476	0.01%	XPO, Inc.	252	22,073	0.02%
Resideo Technologies, Inc.	321	6,041	0.01%	Zebra Technologies Corp. Class A	113	30,886	0.03%
Robert Half, Inc.	227	19,958	0.02%	ZIM Integrated Shipping Services Ltd.	177	1,747	0.00%
Rocket Lab USA, Inc.	612	3,384	0.00%	Zurn Elkay Water Solutions Corp.	325	9,558	0.01%
Rockwell Automation, Inc.	254	78,862	0.09%			9,399,262	10.49%
RPM International, Inc.	281	31,368	0.04%	Information Technology 8.36% (30 June 2023: 0.00%)			
RXO, Inc.	259	6,024	0.01%	Advanced Micro Devices, Inc.	3,554	523,895	0.58%
Ryder System, Inc.	95	10,931	0.01%	Apple, Inc.	32,687	6,293,228	7.02%
Saia, Inc.	59	25,855	0.03%	Applied Materials, Inc.	1,853	300,316	0.34%
Schneider National, Inc. Class B	121	3,079	0.00%	Arista Networks, Inc.	555	130,708	0.15%
Scorpio Tankers, Inc.	108	6,566	0.01%	Autodesk, Inc.	477	116,140	0.13%
Sealed Air Corp.	318	11,613	0.01%	Fortinet, Inc.	1,452	84,986	0.09%
Sensata Technologies Holding plc	333	12,511	0.01%	VeriSign, Inc.	196	40,368	0.05%
SFL Corp., Ltd.	239	2,696	0.00%			7,489,641	8.36%
Sherwin-Williams Co.	528	164,683	0.18%	Materials 0.23% (30 June 2023: 0.00%)			
Shift4 Payments, Inc. Class A	120	8,921	0.01%	Air Products & Chemicals, Inc.	491	134,436	0.15%
Silgan Holdings, Inc.	192	8,688	0.01%	Albemarle Corp.	259	37,420	0.04%
Simpson Manufacturing Co., Inc.	94	18,610	0.02%	Avery Dennison Corp.	178	35,984	0.04%
Snap-on, Inc.	115	33,217	0.04%			207,840	0.23%
Sonoco Products Co.	214	11,956	0.01%	Real Estate 3.35% (30 June 2023: 3.38%)			
SPX Technologies, Inc.	96	9,697	0.01%	Acadia Realty Trust REIT	197	3,347	0.00%
Stanley Black & Decker, Inc.	339	33,256	0.04%	Agree Realty Corp. REIT	223	14,038	0.02%
Star Bulk Carriers Corp.	121	2,572	0.00%	Alexander & Baldwin, Inc. REIT	151	2,872	0.00%
StoneCo Ltd. Class A	633	11,413	0.01%	Alexander's, Inc. REIT	6	1,281	0.00%
Summit Materials, Inc. Class A	261	10,038	0.01%	Alexandria Real Estate Equities, Inc. REIT	379	48,046	0.05%
Synchrony Financial	908	34,677	0.04%	Allied Properties REIT	293	4,484	0.00%
Tennant Co.	41	3,800	0.00%	American Assets Trust, Inc. REIT	113	2,544	0.00%
Terex Corp.	150	8,619	0.01%	American Homes 4 Rent REIT Class A	736	26,467	0.03%
TFI International, Inc.	179	24,468	0.03%	American Tower Corp. REIT	1,032	222,788	0.25%
TopBuild Corp.	70	26,198	0.03%	Americold Realty Trust, Inc. REIT	598	18,101	0.02%
Toro Co.	230	22,078	0.03%	Anywhere Real Estate, Inc.	240	1,946	0.00%
Toromont Industries Ltd.	180	15,849	0.02%	Apartment Income Corp. REIT	327	11,357	0.01%
Trane Technologies plc	505	123,170	0.14%				
Transcontinental, Inc. Class A	143	1,486	0.00%				
TransUnion	427	29,339	0.03%				
Trex Co., Inc.	240	19,870	0.02%				
TriMas Corp.	92	2,330	0.00%				
Trimble, Inc.	546	29,047	0.03%				
TriNet Group, Inc.	71	8,444	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Apartment Investment & Management Co. REIT Class A	338	2,646	0.00%	Highwoods Properties, Inc. REIT	229	5,258	0.01%
Apple Hospitality, Inc. REIT	470	7,807	0.01%	Host Hotels & Resorts, Inc. REIT	1,564	30,451	0.03%
AvalonBay Communities, Inc. REIT	313	58,600	0.07%	Howard Hughes Holdings, Inc.	73	6,245	0.01%
Boardwalk REIT	82	4,436	0.00%	Independence Realty Trust, Inc. REIT	501	7,665	0.01%
Boston Properties, Inc. REIT	347	24,349	0.03%	Innovative Industrial Properties, Inc. REIT Class A	61	6,150	0.01%
Brandywine Realty Trust REIT	342	1,847	0.00%	Invitation Homes, Inc. REIT	1,351	46,083	0.05%
Brixmor Property Group, Inc. REIT	664	15,451	0.02%	Iron Mountain, Inc. REIT	640	44,787	0.05%
Broadstone Net Lease, Inc. REIT Class A	415	7,146	0.01%	JBG SMITH Properties REIT	235	3,997	0.00%
Camden Property Trust REIT	230	22,837	0.03%	Jones Lang LaSalle, Inc.	105	19,831	0.02%
Canadian Apartment Properties REIT	372	13,767	0.02%	Kennedy-Wilson Holdings, Inc.	276	3,417	0.00%
CareTrust, Inc. REIT	213	4,767	0.01%	Kilroy Realty Corp. REIT	259	10,319	0.01%
CBRE Group, Inc. Class A	675	62,836	0.07%	Kimco Realty Corp. REIT	1,339	28,534	0.03%
Centerspace REIT	30	1,746	0.00%	Kite Realty Group Trust REIT	479	10,950	0.01%
Chartwell Retirement Residences	557	4,951	0.01%	Lamar Advertising Co. REIT Class A	192	20,406	0.02%
Choice Properties REIT	550	5,819	0.01%	LTC Properties, Inc. REIT	97	3,116	0.00%
Colliers International Group, Inc.	71	9,024	0.01%	LXP Industrial Trust REIT	647	6,418	0.01%
COPT Defense Properties REIT	245	6,279	0.01%	Macerich Co. REIT	474	7,314	0.01%
CoStar Group, Inc.	894	78,127	0.09%	Marcus & Millichap, Inc.	52	2,271	0.00%
Cousins Properties, Inc. REIT	334	8,133	0.01%	Medical Properties Trust, Inc. REIT	1,316	6,462	0.01%
Crown Castle, Inc. REIT	957	110,237	0.12%	Mid-America Apartment Communities, Inc. REIT	257	34,556	0.04%
CubeSmart REIT	495	22,943	0.03%	National Health Investors, Inc. REIT	91	5,082	0.01%
Cushman & Wakefield plc	346	3,737	0.00%	National Storage Affiliates Trust REIT	176	7,299	0.01%
DiamondRock Hospitality Co. REIT	456	4,282	0.00%	NET Lease Office Properties REIT	31	573	0.00%
Digital Realty Trust, Inc. REIT	670	90,169	0.10%	Newmark Group, Inc. Class A	328	3,595	0.00%
DigitalBridge Group, Inc.	365	6,402	0.01%	NNN, Inc. REIT	401	17,283	0.02%
Douglas Emmett, Inc. REIT	361	5,234	0.01%	NorthWest Healthcare Properties REIT	518	2,027	0.00%
Dream Industrial REIT	533	5,643	0.01%	Omega Healthcare Investors, Inc. REIT	544	16,679	0.02%
EastGroup Properties, Inc. REIT	102	18,721	0.02%	Opendoor Technologies, Inc.	1,183	5,300	0.01%
Elme Communities REIT	181	2,643	0.00%	Outfront Media, Inc. REIT	317	4,425	0.00%
Empire State Realty Trust, Inc. REIT Class A	307	2,975	0.00%	Paramount Group, Inc. REIT	377	1,949	0.00%
EPR Properties REIT	165	7,994	0.01%	Park Hotels & Resorts, Inc. REIT	474	7,252	0.01%
Equinix, Inc. REIT	207	166,716	0.19%	Pebblebrook Hotel Trust REIT	280	4,474	0.00%
Equity Commonwealth REIT	227	4,358	0.00%	Phillips Edison & Co., Inc. REIT	254	9,266	0.01%
Equity LifeStyle Properties, Inc. REIT	393	27,722	0.03%	Physicians Realty Trust REIT	530	7,054	0.01%
Equity Residential REIT	825	50,457	0.06%	Piedmont Office Realty Trust, Inc. REIT Class A	254	1,806	0.00%
Essential Properties Realty Trust, Inc. REIT	348	8,895	0.01%	PotlatchDeltic Corp. REIT	174	8,543	0.01%
Essex Property Trust, Inc. REIT	141	34,960	0.04%	Primaris REIT	234	2,449	0.00%
eXp World Holdings, Inc.	144	2,235	0.00%	Prologis, Inc. REIT	2,046	272,732	0.30%
Extra Space Storage, Inc. REIT	462	74,072	0.08%	Public Storage REIT	348	106,140	0.12%
Federal Realty Investment Trust REIT	179	18,446	0.02%	Rayonier, Inc. REIT	321	10,725	0.01%
First Capital REIT	461	5,363	0.01%	Realty Income Corp. REIT	1,609	92,389	0.10%
First Industrial Realty Trust, Inc. REIT	293	15,432	0.02%	Regency Centers Corp. REIT	400	26,800	0.03%
FirstService Corp.	85	13,837	0.02%	Retail Opportunity Investments Corp. REIT	276	3,872	0.00%
Four Corners Property Trust, Inc. REIT	191	4,832	0.01%	Rexford Industrial Realty, Inc. REIT	471	26,423	0.03%
Getty Realty Corp. REIT	112	3,273	0.00%	RioCan REIT	662	9,348	0.01%
Global Net Lease, Inc. REIT	422	4,199	0.00%	RLJ Lodging Trust REIT	349	4,090	0.00%
Granite REIT	134	7,752	0.01%	RPT Realty REIT	174	2,232	0.00%
H&R REIT	599	4,497	0.01%	Ryman Hospitality Properties, Inc. REIT	127	13,978	0.02%
Hannon Armstrong Sustainable Infrastructure Capital, Inc. REIT	240	6,619	0.01%	Sabra Health Care, Inc. REIT	510	7,278	0.01%
Healthcare Realty Trust, Inc. REIT Class A	842	14,508	0.02%	Safehold, Inc. REIT	100	2,340	0.00%
Healthpeak Properties, Inc. REIT	1,211	23,978	0.03%	Saul Centers, Inc. REIT	27	1,060	0.00%
				SBA Communications Corp. REIT Class A	237	60,124	0.07%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Service Properties Trust REIT	336	2,869	0.00%	CGI, Inc.	454	48,874	0.05%
Simon Property Group, Inc. REIT	721	102,843	0.11%	Check Point Software Technologies Ltd.	207	31,628	0.04%
SITE Centers Corp. REIT	427	5,820	0.01%	Cirrus Logic, Inc.	122	10,149	0.01%
SL Green Realty Corp. REIT	139	6,279	0.01%	Clarivate plc	1,043	9,658	0.01%
SmartCentres REIT	286	5,399	0.01%	Clear Secure, Inc. Class A	189	3,903	0.00%
Spirit Realty Capital, Inc. REIT	312	13,631	0.02%	Cloudflare, Inc. Class A	645	53,703	0.06%
St Joe Co.	73	4,393	0.00%	Cognizant Technology Solutions Corp. Class A	1,123	84,820	0.09%
STAG Industrial, Inc. REIT	410	16,097	0.02%	CommVault Systems, Inc.	95	7,586	0.01%
Sun Communities, Inc. REIT	272	36,353	0.04%	Concentrix Corp.	100	9,821	0.01%
Sunstone Hotel Investors, Inc. REIT	456	4,893	0.01%	Confluent, Inc. Class A	410	9,594	0.01%
Tanger, Inc. REIT	219	6,071	0.01%	Constellation Software, Inc.	44	109,625	0.12%
Terreno Realty Corp. REIT	180	11,281	0.01%	Constellation Software, Inc. - Warrants 31/3/2040	41	—	0.00%
Tricon Residential, Inc.	516	4,719	0.01%	Corning, Inc.	1,682	51,217	0.06%
UDR, Inc. REIT	726	27,799	0.03%	CrowdStrike Holdings, Inc. Class A	473	120,766	0.14%
Uniti Group, Inc. REIT	547	3,162	0.00%	CSG Systems International, Inc.	68	3,618	0.00%
Urban Edge Properties REIT	256	4,685	0.01%	CTS Corp.	68	2,974	0.00%
Ventas, Inc. REIT	883	44,009	0.05%	CyberArk Software Ltd.	92	20,153	0.02%
Veris Residential, Inc. REIT	183	2,879	0.00%	Datadog, Inc. Class A	604	73,314	0.08%
Vornado Realty Trust REIT	392	11,074	0.01%	Descartes Systems Group, Inc.	188	15,873	0.02%
Welltower, Inc. REIT	1,190	107,302	0.12%	Digital Turbine, Inc.	224	1,537	0.00%
WP Carey, Inc. REIT	469	30,396	0.03%	DigitalOcean Holdings, Inc.	136	4,990	0.01%
Xenia Hotels & Resorts, Inc. REIT	237	3,228	0.00%	Diodes, Inc.	102	8,213	0.01%
Zillow Group, Inc. Class A	120	6,806	0.01%	DocuSign, Inc. Class A	448	26,634	0.03%
Zillow Group, Inc. Class C	344	19,904	0.02%	Dolby Laboratories, Inc. Class A	131	11,290	0.01%
		3,001,679	3.35%	DoorDash, Inc. Class A	678	67,047	0.08%
Technology 26.74% (30 June 2023: 33.86%)				DoubleVerify Holdings, Inc.	302	11,108	0.01%
3D Systems Corp.	267	1,695	0.00%	Dropbox, Inc. Class A	572	16,863	0.02%
Adeia, Inc.	245	3,036	0.00%	Dun & Bradstreet Holdings, Inc.	599	7,008	0.01%
Adobe, Inc.	1,016	606,146	0.68%	DXC Technology Co.	445	10,177	0.01%
Advanced Energy Industries, Inc.	82	8,931	0.01%	Dye & Durham Ltd.	87	947	0.00%
Akamai Technologies, Inc.	331	39,174	0.04%	Dynatrace, Inc.	532	29,095	0.03%
Alarm.com Holdings, Inc.	103	6,656	0.01%	E2open Parent Holdings, Inc.	347	1,523	0.00%
Allegro MicroSystems, Inc.	166	5,025	0.01%	Elastic NV	176	19,835	0.02%
Alphabet, Inc. Class A	13,146	1,836,365	2.05%	Enghouse Systems Ltd.	95	2,529	0.00%
Alphabet, Inc. Class C	11,153	1,571,792	1.75%	Entegris, Inc.	330	39,541	0.04%
Altair Engineering, Inc. Class A	120	10,098	0.01%	Envestnet, Inc.	116	5,744	0.01%
Alteryx, Inc. Class A	137	6,461	0.01%	EPAM Systems, Inc.	123	36,573	0.04%
Ambarella, Inc.	87	5,332	0.01%	Everbridge, Inc.	89	2,164	0.00%
Amdocs Ltd.	263	23,115	0.03%	F5, Inc.	131	23,446	0.03%
Amkor Technology, Inc.	251	8,351	0.01%	Fabrinet	81	15,417	0.02%
Appfolio, Inc. Class A	42	7,276	0.01%	Fastly, Inc. Class A	261	4,646	0.01%
Appian Corp. Class A	92	3,465	0.00%	Five9, Inc.	157	12,354	0.01%
AppLovin Corp. Class A	465	18,530	0.02%	Fiverr International Ltd.	71	1,933	0.00%
Arrow Electronics, Inc.	123	15,037	0.02%	Flex Ltd.	961	29,272	0.03%
Asana, Inc. Class A	183	3,479	0.00%	FormFactor, Inc.	164	6,840	0.01%
Aspen Technology, Inc.	61	13,429	0.02%	Freshworks, Inc. Class A	363	8,527	0.01%
Atlassian Corp. Class A	344	81,824	0.09%	Gartner, Inc.	170	76,689	0.09%
Avnet, Inc.	200	10,080	0.01%	Gen Digital, Inc.	1,225	27,954	0.03%
Axcelis Technologies, Inc.	70	9,078	0.01%	Gitlab, Inc. Class A	194	12,214	0.01%
BigCommerce Holdings, Inc.	150	1,459	0.00%	Global-e Online Ltd.	207	8,203	0.01%
Blackbaud, Inc.	95	8,236	0.01%	GLOBALFOUNDRIES, Inc.	174	10,544	0.01%
BlackBerry Ltd.	1,185	4,224	0.00%	Globant SA	91	21,656	0.02%
Blackline, Inc.	124	7,743	0.01%	GoDaddy, Inc. Class A	326	34,608	0.04%
Box, Inc. Class A	308	7,888	0.01%	Guidewire Software, Inc.	181	19,736	0.02%
Braze, Inc. Class A	115	6,110	0.01%	HashiCorp, Inc. Class A	214	5,059	0.01%
Broadcom, Inc.	956	1,067,135	1.19%	Hewlett Packard Enterprise Co.	2,830	48,053	0.05%
Bumble, Inc. Class A	217	3,199	0.00%	HP, Inc.	1,911	57,502	0.06%
C3.ai, Inc. Class A	180	5,168	0.01%	HubSpot, Inc.	101	58,635	0.07%
Cadence Design Systems, Inc.	600	163,422	0.18%	IAC, Inc.	163	8,538	0.01%
Cargurus, Inc. Class A	224	5,412	0.01%	Impinj, Inc.	50	4,501	0.01%
CCC Intelligent Solutions Holdings, Inc.	465	5,296	0.01%	Insight Enterprises, Inc.	63	11,163	0.01%
CDW Corp.	299	67,969	0.08%	Intel Corp.	9,355	470,089	0.52%
Celestica, Inc.	262	7,711	0.01%	Intuit, Inc.	605	378,143	0.42%
Cerence, Inc.	92	1,809	0.00%				
Ceridian HCM Holding, Inc.	327	21,948	0.02%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
IonQ, Inc.	359	4,448	0.01%	Semtech Corp.	140	3,067	0.00%
Jabil, Inc.	277	35,290	0.04%	SentinelOne, Inc. Class A	509	13,967	0.02%
Jamf Holding Corp.	166	2,998	0.00%	ServiceNow, Inc.	451	318,627	0.36%
JFrog Ltd.	169	5,849	0.01%	Shopify, Inc. Class A	2,562	200,437	0.22%
Kinaxis, Inc.	61	6,879	0.01%	Shutterstock, Inc.	53	2,559	0.00%
KLA Corp.	304	176,715	0.20%	Silicon Laboratories, Inc.	70	9,259	0.01%
Kulicke & Soffa Industries, Inc.	121	6,621	0.01%	SiTime Corp.	40	4,883	0.01%
Kyndryl Holdings, Inc.	502	10,432	0.01%	Skyworks Solutions, Inc.	352	39,572	0.04%
Lam Research Corp.	292	228,712	0.26%	Smartsheet, Inc. Class A	278	13,294	0.02%
Lattice Semiconductor Corp.	301	20,766	0.02%	Snowflake, Inc. Class A	697	138,703	0.16%
Lightspeed Commerce, Inc.	300	6,329	0.01%	SolarWinds Corp.	98	1,224	0.00%
LiveRamp Holdings, Inc.	151	5,720	0.01%	Splunk, Inc.	344	52,408	0.06%
Magnite, Inc.	307	2,867	0.00%	Sprout Social, Inc. Class A	101	6,205	0.01%
Manhattan Associates, Inc.	136	29,284	0.03%	SPS Commerce, Inc.	81	15,701	0.02%
Marvell Technology, Inc.	1,890	113,986	0.13%	Squarespace, Inc. Class A	116	3,829	0.00%
Match Group, Inc.	617	22,520	0.03%	SS&C Technologies Holdings, Inc.	481	29,394	0.03%
Matterport, Inc.	478	1,286	0.00%	Stratasys Ltd.	147	2,099	0.00%
MaxLinear, Inc. Class A	173	4,112	0.00%	Super Micro Computer, Inc.	102	28,995	0.03%
Meta Platforms, Inc. Class A	4,903	1,735,466	1.94%	Synaptics, Inc.	89	10,153	0.01%
Methode Electronics, Inc.	73	1,659	0.00%	Synopsys, Inc.	337	173,525	0.19%
Microchip Technology, Inc.	1,190	107,314	0.12%	TD SYNNEX Corp.	118	12,698	0.01%
Micron Technology, Inc.	2,424	206,864	0.23%	TechTarget, Inc.	52	1,813	0.00%
Microsoft Corp.	16,497	6,203,532	6.92%	Tenable Holdings, Inc.	251	11,561	0.01%
MicroStrategy, Inc. Class A	27	17,054	0.02%	Teradata Corp.	222	9,659	0.01%
Monday.com Ltd.	54	10,142	0.01%	Teradyne, Inc.	340	36,897	0.04%
MongoDB, Inc. Class A	148	60,510	0.07%	Texas Instruments, Inc.	2,013	343,136	0.38%
Monolithic Power Systems, Inc.	102	64,340	0.07%	Thoughtworks Holding, Inc.	197	948	0.00%
N-able, Inc.	138	1,828	0.00%	Toast, Inc. Class A	784	14,316	0.02%
nCino, Inc.	153	5,145	0.01%	Twilio, Inc. Class A	374	28,375	0.03%
NCR Voyix Corp.	296	5,005	0.01%	Tyler Technologies, Inc.	92	38,467	0.04%
NetApp, Inc.	466	41,083	0.05%	UiPath, Inc. Class A	851	21,139	0.02%
NetScout Systems, Inc.	144	3,161	0.00%	Unity Software, Inc.	651	26,619	0.03%
Novanta, Inc.	78	13,136	0.01%	Universal Display Corp.	103	19,700	0.02%
Nutanix, Inc. Class A	539	25,705	0.03%	Upwork, Inc.	284	4,223	0.00%
NVIDIA Corp.	5,267	2,608,324	2.91%	Varonis Systems, Inc. Class B	239	10,822	0.01%
NXP Semiconductors NV	573	131,607	0.15%	Veradigm, Inc.	239	2,507	0.00%
Okta, Inc. Class A	340	30,780	0.03%	Verint Systems, Inc.	139	3,757	0.00%
ON Semiconductor Corp.	954	79,688	0.09%	Vertiv Holdings Co. Class A	759	36,455	0.04%
Onto Innovation, Inc.	108	16,513	0.02%	Vishay Intertechnology, Inc.	288	6,903	0.01%
Open Text Corp.	594	25,087	0.03%	Western Digital Corp.	720	37,706	0.04%
Oracle Corp.	3,419	360,465	0.40%	Wix.com Ltd.	118	14,516	0.02%
PagerDuty, Inc.	208	4,815	0.01%	Wolfspeed, Inc.	273	11,878	0.01%
Palantir Technologies, Inc. Class A	4,222	72,492	0.08%	Workday, Inc. Class A	445	122,847	0.14%
Palo Alto Networks, Inc.	679	200,224	0.22%	Workiva, Inc. Class A	107	10,864	0.01%
Paycom Software, Inc.	114	23,566	0.03%	Xerox Holdings Corp.	274	5,022	0.01%
Paycor HCM, Inc.	150	3,238	0.00%	Yelp, Inc. Class A	152	7,196	0.01%
Pegasystems, Inc.	98	4,788	0.01%	Yext, Inc.	258	1,520	0.00%
Perficient, Inc.	77	5,068	0.01%	Ziff Davis, Inc.	104	6,988	0.01%
Pinterest, Inc. Class A	1,298	48,078	0.05%	Zoom Video Communications, Inc. Class A	565	40,629	0.05%
Power Integrations, Inc.	124	10,182	0.01%	ZoomInfo Technologies, Inc. Class A	658	12,166	0.01%
Procore Technologies, Inc.	178	12,321	0.01%	Zscaler, Inc.	196	43,426	0.05%
Progress Software Corp.	92	4,996	0.01%			23,954,288	26.74%
PROS Holdings, Inc.	95	3,685	0.00%				
PTC, Inc.	253	44,265	0.05%	Telecommunications 2.32% (30 June 2023: 2.56%)			
Pure Storage, Inc. Class A	637	22,715	0.03%	AT&T, Inc.	15,875	266,382	0.30%
Q2 Holdings, Inc.	130	5,643	0.01%	BCE, Inc.	676	26,746	0.03%
Qorvo, Inc.	217	24,436	0.03%	Cable One, Inc.	12	6,679	0.01%
QUALCOMM, Inc.	2,473	357,670	0.40%	Calix, Inc.	130	5,680	0.01%
Qualys, Inc.	82	16,095	0.02%	Charter Communications, Inc. Class A	223	86,676	0.10%
Rambus, Inc.	239	16,312	0.02%	Ciena Corp.	329	14,808	0.02%
Rapid7, Inc.	136	7,766	0.01%	Cisco Systems, Inc.	8,991	454,225	0.51%
RingCentral, Inc. Class A	190	6,451	0.01%	Cogeco Communications, Inc.	19	855	0.00%
Rogers Corp.	37	4,887	0.01%	Cogent Communications Holdings, Inc.	99	7,530	0.01%
Salesforce, Inc.	2,098	552,068	0.62%	Comcast Corp. Class A	8,851	388,116	0.43%
ScanSource, Inc.	50	1,981	0.00%	CommScope Holding Co., Inc.	425	1,199	0.00%
Schrodinger, Inc.	118	4,224	0.01%				
Seagate Technology Holdings plc	463	39,526	0.04%				

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DISH Network Corp. Class A	573	3,306	0.00%	Atmos Energy Corp.	328	38,015	0.04%
Extreme Networks, Inc.	277	4,886	0.01%	Boralex, Inc. Class A	174	4,444	0.01%
Frontier Communications Parent, Inc.	542	13,734	0.02%	Brookfield Infrastructure Corp. Class A	269	9,535	0.01%
InterDigital, Inc.	59	6,404	0.01%	California Water Service Group	128	6,640	0.01%
Juniper Networks, Inc.	706	20,813	0.02%	Casella Waste Systems, Inc. Class A	124	10,597	0.01%
Liberty Broadband Corp. Class A	32	2,580	0.00%	Clean Harbors, Inc.	112	19,545	0.02%
Liberty Broadband Corp. Class C	262	21,115	0.02%	Essential Utilities, Inc.	538	20,094	0.02%
Liberty Global Ltd. Class A	494	8,778	0.01%	GFL Environmental, Inc.	444	15,392	0.02%
Liberty Global Ltd. Class C	443	8,258	0.01%	Hydro One Ltd.	703	21,166	0.02%
Liberty Latin America Ltd. Class A	90	658	0.00%	Innergex Renewable Energy, Inc.	342	2,384	0.00%
Liberty Latin America Ltd. Class C	318	2,334	0.00%	New Jersey Resources Corp.	214	9,540	0.01%
Lumen Technologies, Inc.	2,193	4,013	0.00%	Northwest Natural Holding Co.	85	3,310	0.00%
Lumentum Holdings, Inc.	143	7,496	0.01%	ONE Gas, Inc.	118	7,519	0.01%
Motorola Solutions, Inc.	365	114,278	0.13%	Ormat Technologies, Inc.	118	8,943	0.01%
Quebecor, Inc. Class B	112	2,677	0.00%	Republic Services, Inc. Class A	457	75,364	0.09%
Roku, Inc. Class A	273	25,023	0.03%	SJW Group	67	4,379	0.01%
Shenandoah Telecommunications Co.	96	2,076	0.00%	Southwest Gas Holdings, Inc.	135	8,552	0.01%
Telephone & Data Systems, Inc.	226	4,147	0.00%	Spire, Inc.	114	7,107	0.01%
TELUS Corp.	1,060	18,956	0.02%	Stericycle, Inc.	204	10,110	0.01%
T-Mobile US, Inc.	1,160	185,983	0.21%	Sunnova Energy International, Inc.	225	3,431	0.00%
Ubiquiti, Inc.	8	1,116	0.00%	Sunrun, Inc.	467	9,167	0.01%
Verizon Communications, Inc.	9,330	351,741	0.39%	Superior Plus Corp.	419	3,060	0.00%
Viavi Solutions, Inc.	479	4,824	0.01%	Waste Connections, Inc.	569	85,380	0.10%
		2,074,092	2.32%	Waste Management, Inc.	902	161,548	0.18%
Utilities 0.67% (30 June 2023: 0.72%)				Total Equities		88,415,996	98.68%
American Water Works Co., Inc.	431	56,888	0.06%	Total Transferable Securities		88,415,996	98.68%

	Number of Contracts Long/(Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.04% (30 June 2023: 0.03%)				
Futures 0.04% (30 June 2023: 0.03%)				
S&P 500 Micro E-mini March 2024	41	\$957,863	30,237	0.03%
NASDAQ 100 Micro E-mini March 2024	5	\$163,104	7,131	0.01%
Total Financial Derivative Instruments Dealt in on a Regulated Market			37,368	0.04%
Total Investments			88,453,364	98.72%

	Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities	1,142,515	1.28%
Net Assets	89,595,879	100.00%

	US Dollars (\$)	% of Total Assets
Analysis of Total Assets		
(a) Transferable securities admitted to an official stock exchange listing	87,718,902	97.71%
(b) Transferable securities dealt in on another regulated market	697,094	0.78%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market	37,368	0.04%
(e) Total OTC Financial Derivative Instruments	—	0.00%
(f) Other Assets	1,320,640	1.47%
Total Assets	89,774,004	100.00%

Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	88,415,996	83,590,778
Financial Derivative Instruments	17	37,368	21,613
Cash		1,227,985	669,802
Receivables:			
Interest and Dividends		73,187	47,055
Capital Shares Issued		17	—
Investments Sold		—	1,661
Margin Cash Due from Broker		19,451	27,050
Total Current Assets		89,774,004	84,357,959
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Payables and Other Liabilities:			
Capital Shares Redeemed		169,671	—
Investments Purchased		12	—
Management Fees Payable	12	8,442	7,983
Total Current Liabilities		178,125	7,983
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		89,595,879	84,349,976

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023
USD Accumulating¹		
Net Assets	73,640,212	69,966,054
Number of Shares Outstanding	13,071,688	13,530,163
Net Asset Value Per Share²	5.63	5.17
USD Distributing¹		
Net Assets	15,955,667	14,383,922
Number of Shares Outstanding	2,876,634	2,809,943
Net Asset Value Per Share²	5.55	5.12

¹ The share class launched on 16 August 2022.

² The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting.

The accompanying notes form an integral part of the financial statements.

Statement of Operations

	Note	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Period Ended 31 December 2022 ¹
Investment Income/(Loss)			
Interest Income		29,547	2,957
Dividend Income		612,375	77,654
Net Gain/(Loss) on Financial Instruments		7,110,483	(1,628,331)
Total Investment Income/(Loss)		7,752,405	(1,547,720)
Expenses			
Management Fees	12	50,127	5,718
Transaction Fees and Commissions		783	441
Total Expenses		50,910	6,159
Finance Costs			
Distributions	6	79,994	26,838
Total Finance Costs		79,994	26,838
Net Investment Income/(Loss) After Finance Costs		7,621,501	(1,580,717)
Taxation	5	(97,879)	(18,867)
Net Increase/(Decrease) in Net Assets		7,523,622	(1,599,584)

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Period Ended 31 December 2022 ¹
Increase/(Decrease) in Net Assets		
Net Increase/(Decrease) in Net Assets From Operations	7,523,622	(1,599,584)
Capital Transactions		
Subscriptions	14,909,954	29,986,821
Redemptions	(17,187,673)	(1,726,813)
Total Capital Transactions	(2,277,719)	28,260,008
Total Increase for the Period	5,245,903	26,660,424
Net Assets		
Beginning of Period	84,349,976	—
End of Period	89,595,879	26,660,424

¹ The Fund launched during the period. See Note 1.

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard FTSE 100 UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard FTSE 100 UCITS ETF seeks to track the performance of the FTSE 100 Index, a widely recognised benchmark of the UK market's most highly capitalised blue-chip companies.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global stocks rebounded from mid-period declines to finish the six months ended 31 December 2023 with solid gains.
- In this environment, the ETF's benchmark index, which represents the UK market's largest companies, returned 4.54% for the six months.
- The majority of the 11 sectors in the benchmark posted positive returns for the six months. Industrials, energy and financials contributed the most. Benchmark returns in the commentary above are in British pounds.

Benchmark: FTSE 100 Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
GBP Accumulating	4.48%	—	5.15%
Benchmark	4.54	—	5.22
Tracking Difference*	-0.06		
GBP Distributing	4.48%	6.68%	5.21%
Benchmark	4.54	6.76	5.29
Tracking Difference*	-0.06		

Sources: Vanguard Global Advisers, LLC, and FTSE.
Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: GBP Accumulating, 14 May 2019.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Shares	Cost GBP (£)		Shares	Proceeds GBP (£)
Purchases			Sales		
Intermediate Capital Group plc	682,323	11,319,739	CRH plc	1,783,549	77,441,405
AstraZeneca plc	107,762	11,150,327	Shell plc	583,604	14,731,239
Marks & Spencer Group plc	4,893,713	10,785,656	Hiscox Ltd.	805,965	8,446,513
Dechra Pharmaceuticals plc	275,135	10,488,986	Persimmon plc	764,360	8,247,444
Diploma plc	325,575	10,196,368	HSBC Holdings plc	1,319,184	8,126,830
Howden Joinery Group plc	1,313,061	9,756,731	abrdrn plc	4,758,934	7,785,616
Hikma Pharmaceuticals plc	400,371	8,237,924	Johnson Matthey plc	434,013	7,553,996
London Stock Exchange Group plc	90,706	7,608,177	BP plc	1,492,668	7,129,048
Shell plc	284,187	7,265,241	Hargreaves Lansdown plc	939,355	6,767,787
Unilever plc	182,443	7,107,774	AstraZeneca plc	51,300	5,330,070
HSBC Holdings plc	837,928	5,083,709	Unilever plc	87,000	3,304,695
Diageo plc	158,944	4,653,268	Lloyds Banking Group plc	6,308,051	2,843,872
Rio Tinto plc	79,449	4,345,137	Compass Group plc	121,598	2,554,114
GSK plc	293,902	4,235,250	Glencore plc	517,024	2,262,430
British American Tobacco plc	160,840	4,128,285	Barclays plc	1,543,959	2,234,163
RELX plc	135,291	4,020,220	Diageo plc	76,700	2,155,270
Haleon plc	1,056,441	3,487,623	RELX plc	65,800	2,085,202
BP plc	717,544	3,344,831	Rio Tinto plc	37,800	2,077,488
Reckitt Benckiser Group plc	52,015	2,879,013	GSK plc	139,600	2,032,297
Glencore plc	635,281	2,865,695	BT Group plc	1,663,417	1,966,077
National Grid plc	268,249	2,774,427			
BAE Systems plc	221,534	2,342,968			
Compass Group plc	108,394	2,250,372			
Experian plc	66,827	1,954,588			
Anglo American plc	87,993	1,939,232			

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Number of Shares	Fair Value GBP (£)	% of Total Net Assets		Number of Shares	Fair Value GBP (£)	% of Total Net Assets
Transferable Securities 99.19% (30 June 2023: 98.63%)				London Stock Exchange			
Equities 98.08% (30 June 2023: 97.69%)				Group plc			
Basic Materials 8.33% (30 June 2023: 8.05%)				M&G plc			
Anglo American plc	2,963,181	58,392,445	1.22%	NatWest Group plc	13,495,850	29,609,895	0.62%
Antofagasta plc	849,482	14,267,050	0.30%	Phoenix Group Holdings plc	1,795,823	9,611,245	0.20%
Croda International plc	342,271	17,284,685	0.36%	Prudential plc	6,758,079	59,957,677	1.25%
Endeavour Mining plc	448,274	7,876,174	0.16%	Schroders plc	2,058,707	8,850,381	0.18%
Evraz plc	466,326	5	0.00%	St James's Place plc	1,328,964	9,084,798	0.19%
Fresnillo plc	458,038	2,722,578	0.06%	Standard Chartered plc	5,395,824	35,968,563	0.75%
Glencore plc	30,256,150	142,839,284	2.98%			865,359,288	18.03%
Rio Tinto plc	2,674,628	156,251,768	3.25%				
		399,633,989	8.33%	Health Care 12.96% (30 June 2023: 12.98%)			
Consumer Discretionary 11.59% (30 June 2023: 11.07%)				AstraZeneca plc			
B&M European Value Retail				ConvaTec Group plc	4,011,067	9,795,026	0.20%
SA	2,289,781	12,827,353	0.27%	Dechra Pharmaceuticals plc	271,285	10,466,175	0.22%
Barratt Developments plc	2,399,760	13,501,050	0.28%	GSK plc	9,879,205	143,268,231	2.99%
Berkeley Group Holdings plc	256,189	12,010,140	0.25%	Haleon plc	13,516,728	43,476,556	0.91%
Burberry Group plc	877,226	12,421,520	0.26%	Hikma Pharmaceuticals plc	394,771	7,062,453	0.15%
Compass Group plc	4,202,211	90,179,448	1.88%	NMC Health plc	189,609	2	0.00%
Entain plc	1,557,555	15,485,212	0.32%	Smith & Nephew plc	2,143,725	23,120,074	0.48%
Flutter Entertainment plc	433,051	60,367,309	1.26%			621,843,649	12.96%
Frasers Group plc	310,055	2,823,051	0.06%	Industrials 10.94% (30 June 2023: 11.18%)			
Howden Joinery Group plc	1,294,761	10,534,176	0.22%	Ashtead Group plc	1,071,268	58,512,658	1.22%
Informa plc	3,414,547	26,674,441	0.56%	BAE Systems plc	7,485,368	83,125,012	1.73%
InterContinental Hotels				Bunzl plc	828,048	26,414,731	0.55%
Group plc	405,443	28,745,909	0.60%	DCC plc	242,574	14,015,926	0.29%
International Consolidated				Diploma plc	321,025	11,499,115	0.24%
Airlines Group SA	9,119,446	14,135,141	0.29%	DS Smith plc	3,147,265	9,671,545	0.20%
JD Sports Fashion plc	6,054,405	10,047,285	0.21%	Experian plc	2,250,189	72,051,052	1.50%
Kingfisher plc	4,671,878	11,366,679	0.24%	Halma plc	929,622	21,232,566	0.44%
Next plc	297,820	24,177,028	0.50%	IMI plc	631,556	10,635,403	0.22%
Pearson plc	1,752,985	16,902,281	0.35%	Intertek Group plc	395,911	16,810,381	0.35%
RELX plc	4,655,578	144,788,476	3.02%	Melrose Industries plc	3,285,034	18,639,283	0.39%
Taylor Wimpey plc	8,610,171	12,661,256	0.26%	Mondi plc	1,188,823	18,278,154	0.38%
Whitbread plc	472,491	17,274,271	0.36%	Rentokil Initial plc	6,187,410	27,274,103	0.57%
WPP plc	2,554,884	19,238,277	0.40%	Rolls-Royce Holdings plc	20,556,812	61,608,766	1.28%
		556,160,303	11.59%	RS GROUP plc	1,157,259	9,484,895	0.20%
Consumer Staples 15.99% (30 June 2023: 16.95%)				Smiths Group plc			
Associated British Foods plc	825,793	19,546,520	0.41%	Smurfit Kappa Group plc	639,044	19,938,173	0.42%
British American Tobacco plc	5,462,150	125,383,653	2.61%	Spirax-Sarco Engineering plc	180,488	18,960,264	0.40%
Coca-Cola HBC AG	482,862	11,129,969	0.23%	Weir Group plc	636,219	12,002,271	0.25%
Diageo plc	5,427,853	155,019,482	3.23%			525,245,185	10.94%
Imperial Brands plc	2,188,385	39,533,175	0.82%	Real Estate 1.24% (30 June 2023: 1.02%)			
J Sainsbury plc	4,256,372	12,879,782	0.27%	Land Securities Group plc			
Marks & Spencer Group plc	4,825,513	13,144,697	0.27%	REIT	1,810,936	12,763,477	0.27%
Occado Group plc	1,489,794	11,298,598	0.24%	Rightmove plc	1,998,753	11,504,822	0.24%
Reckitt Benckiser Group plc	1,759,078	95,342,028	1.99%	Segro plc REIT	3,002,113	26,610,730	0.55%
Tesco plc	17,349,110	50,399,164	1.05%	UNITE Group plc REIT	848,004	8,853,162	0.18%
Unilever plc	6,156,444	233,944,872	4.87%			59,732,191	1.24%
		767,621,940	15.99%	Technology 0.94% (30 June 2023: 0.76%)			
Energy 12.68% (30 June 2023: 12.25%)				Auto Trader Group plc			
BP plc	40,966,792	190,966,701	3.98%	Sage Group plc	2,514,916	29,487,390	0.61%
Shell plc	16,237,088	417,536,718	8.70%			45,361,876	0.94%
		608,503,419	12.68%	Telecommunications 1.24% (30 June 2023: 1.32%)			
Financials 18.03% (30 June 2023: 18.10%)				Airtel Africa plc			
3i Group plc	2,338,228	56,608,500	1.18%	BT Group plc	15,457,527	19,105,504	0.40%
Admiral Group plc	751,845	20,179,520	0.42%	Vodafone Group plc	53,651,745	36,783,636	0.77%
Aviva plc	6,701,795	29,132,703	0.61%			59,371,356	1.24%
Barclays plc	36,906,088	56,754,182	1.18%	Utilities 4.14% (30 June 2023: 4.01%)			
Beazley plc	1,619,970	8,456,243	0.18%	Centrica plc	13,433,577	18,894,326	0.39%
HSBC Holdings plc	47,845,484	304,058,051	6.33%	National Grid plc	9,022,507	95,458,124	1.99%
Intermediate Capital Group				Severn Trent plc	649,397	16,747,949	0.35%
plc	682,323	11,466,438	0.24%	SSE plc	2,677,208	49,688,980	1.04%
Legal & General Group plc	14,560,761	36,562,071	0.76%	United Utilities Group plc	1,673,978	17,735,797	0.37%
Lloyds Banking Group plc	155,820,726	74,342,068	1.55%			198,525,176	4.14%
				Total Equities			
						4,707,358,372	98.08%

	Number of Shares	Fair Value GBP (£)	% of Total Net Assets		Number of Shares	Fair Value GBP (£)	% of Total Net Assets
Collective Investment Schemes 1.11% (30 June 2023: 0.94%)							
Financials 1.11% (30 June 2023: 0.94%)							
F&C Investment Trust plc	1,262,670	12,146,885	0.25%	Scottish Mortgage Investment Trust plc	3,455,025	27,916,602	0.58%
Pershing Square Holdings Ltd.	373,169	13,374,377	0.28%			53,437,864	1.11%
				Total Collective Investment Schemes		53,437,864	1.11%
				Total Transferable Securities		4,760,796,236	99.19%
				Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) GBP (£)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.02% (30 June 2023: (0.01%))							
Futures 0.02% (30 June 2023: (0.01%))							
FTSE 100 Index March 2024				496	£37,688,394	783,846	0.02%
Total Financial Derivative Instruments Dealt in on a Regulated Market						783,846	0.02%
OTC Financial Derivative Instruments (0.00%) (30 June 2023: 0.00%)							
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) GBP (£)	% of Total Net Assets
Forward Currency Exchange Contracts (0.00%) (30 June 2023: 0.00%)							
GBP	426,819	EUR	(495,025)	Barclays Bank plc	20/3/2024	(3,315)	(0.00%)
Total OTC Financial Derivative Instruments						(3,315)	(0.00%)
Total Investments						4,761,576,767	99.21%
						Fair Value GBP (£)	% of Total Net Assets
Other Assets and Liabilities						37,942,131	0.79%
Net Assets						4,799,518,898	100.00%
Analysis of Total Assets						GBP (£)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					4,760,796,236	99.19%
(b)	Transferable securities dealt in on another regulated market					—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					783,846	0.02%
(e)	Total OTC Financial Derivative Instruments					—	0.00%
(f)	Other Assets					38,281,138	0.79%
Total Assets						4,799,861,220	100.00%

Statement of Assets and Liabilities

	Note	GBP (£) As at 31 December 2023	GBP (£) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	4,760,796,236	4,660,249,049
Financial Derivative Instruments	17	783,846	2,832
Cash		24,855,706	46,439,760
Receivables:			
Interest and Dividends		12,314,732	14,679,615
Capital Shares Issued		—	1,047,391
Margin Cash Due from Broker		1,110,700	4,395,269
Total Current Assets		4,799,861,220	4,726,813,916
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	3,315	430,114
Payables and Other Liabilities:			
Capital Shares Redeemed		—	1,047,232
Management Fees Payable	12	339,007	352,068
Total Current Liabilities		342,322	1,829,414
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		4,799,518,898	4,724,984,502

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
GBP Accumulating			
Net Assets	994,435,428	920,331,452	519,058,541
Number of Shares Outstanding	26,270,082	25,400,192	15,619,434
Net Asset Value Per Share¹	37.85	36.23	33.23
GBP Distributing			
Net Assets	3,805,083,470	3,804,653,050	3,805,093,340
Number of Shares Outstanding	113,289,371	116,252,242	121,990,491
Net Asset Value Per Share¹	33.59	32.73	31.19

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

		GBP (£) Six Months Ended 31 December 2023	GBP (£) Six Months Ended 31 December 2022
	Note		
Investment Income/(Loss)			
Interest Income		1,669,195	360,384
Dividend Income		85,739,055	81,335,632
Securities Lending Income		63,046	309,245
Net Gain on Financial Instruments		124,236,210	167,619,674
Total Investment Income		211,707,506	249,624,935
Expenses			
Management Fees	12	2,113,791	2,005,127
Transaction Fees and Commissions		670,668	836,216
Total Expenses		2,784,459	2,841,343
Finance Costs			
Interest Expense		639	5,838
Distributions	6	68,302,525	65,194,385
Total Finance Costs		68,303,164	65,200,223
Net Investment Income After Finance Costs		140,619,883	181,583,369
Taxation	5	(148,904)	(124,234)
Net Increase in Net Assets		140,470,979	181,459,135

Statement of Changes in Net Assets

	GBP (£) Six Months Ended 31 December 2023	GBP (£) Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	140,470,979	181,459,135
Capital Transactions		
Subscriptions	75,068,594	505,023,401
Redemptions	(141,005,177)	(382,070,443)
Total Capital Transactions	(65,936,583)	122,952,958
Total Increase for the Period	74,534,396	304,412,093
Net Assets		
Beginning of Period	4,724,984,502	4,324,151,881
End of Period	4,799,518,898	4,628,563,974

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard FTSE 250 UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard FTSE 250 UCITS ETF seeks to track the performance of the FTSE 250 Index, a widely recognised benchmark of mid-capitalised companies of the United Kingdom.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global stocks rebounded from mid-period declines to finish the six months ended 31 December 2023 with solid gains.
- In this environment, the ETF's benchmark index returned 8.63% for the six months.
- Stocks in the index, which represents mid-capitalisation companies in the UK market, generally performed well, with positive returns in eight out of 11 sectors. Financials, real estate and industrials helped returns the most.

Benchmark returns in the commentary above are in British pounds.

Benchmark: FTSE 250 Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
GBP Accumulating	8.52%	—	2.86%
Benchmark	8.63	—	2.93
Tracking Difference*	-0.11		
GBP Distributing	8.52%	4.97%	5.29%
Benchmark	8.63	5.04	5.41
Tracking Difference*	-0.11		

Sources: Vanguard Global Advisers, LLC, and FTSE.
Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: GBP Accumulating, 14 May 2019; GBP Distributing, 30 September 2014.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Shares	Cost GBP (£)		Shares	Proceeds GBP (£)
Purchases			Sales		
Hiscox Ltd.	1,849,879	19,365,971	Intermediate Capital Group plc	1,520,156	25,219,388
Persimmon plc	1,753,168	19,078,026	Marks & Spencer Group plc	10,269,102	22,561,217
Johnson Matthey plc	993,101	17,203,444	Dechra Pharmaceuticals plc	576,831	21,988,798
abrdn plc	10,479,062	17,177,335	Diploma plc	682,885	21,346,985
Hargreaves Lansdown plc	2,086,361	15,034,290	Howden Joinery Group plc	2,772,094	20,612,585
Breedon Group plc	1,634,690	5,654,101	Hikma Pharmaceuticals plc	843,428	17,399,920
Asia Dragon Trust plc	913,635	3,161,978	Molten Ventures plc	796,519	2,051,833
Trustpilot Group plc	1,858,203	2,709,709	Liontrust Asset Management plc	340,457	1,921,880
Moonpig Group plc	1,525,316	2,600,195	Warehouse plc REIT	2,090,772	1,729,068
Hunting plc	765,401	2,448,167	888 Holdings plc	1,985,761	1,709,740
888 Holdings plc	1,985,761	2,435,907	Vanquis Banking Group plc	1,319,749	1,620,652
Ceres Power Holdings plc	668,755	2,352,548	Capita plc	8,723,450	1,494,327
Tullow Oil plc	6,249,764	2,260,223	Digital 9 Infrastructure plc	4,685,627	1,382,260
Foresight Group Holdings Ltd.	438,875	1,890,001	Ceres Power Holdings plc	668,755	1,217,134
Hochschild Mining plc	1,739,747	1,741,678	CLS Holdings plc REIT	904,735	875,181
Big Yellow Group plc REIT	146,156	1,714,738	Synthomer plc	1,416,181	804,442
AO World plc	1,758,835	1,637,786	Pantheon International plc	265,425	800,256
LondonMetric Property plc REIT	859,468	1,592,950	Plus500 Ltd.	49,713	698,171
PPHE Hotel Group Ltd.	109,267	1,316,430	Worldwide Healthcare Trust plc	205,974	627,191
Computacenter plc	45,775	1,182,076	CMC Markets plc	552,350	579,968

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Number of Shares	Fair Value GBP (£)	% of Total Net Assets		Number of Shares	Fair Value GBP (£)	% of Total Net Assets
Transferable Securities 99.06% (30 June 2023: 99.05%)							
Equities 69.25% (30 June 2023: 69.06%)							
Basic Materials 2.76% (30 June 2023: 1.69%)							
Centamin plc	6,381,983	6,362,837	0.35%	Harbour Energy plc	3,527,895	10,887,084	0.60%
Elementis plc	3,203,012	4,087,043	0.23%	Hunting plc	765,401	2,261,760	0.13%
Ferrexpo plc	1,623,560	1,465,263	0.08%	Ithaca Energy plc	573,172	826,514	0.05%
Hill & Smith plc	441,155	8,417,237	0.47%	John Wood Group plc	3,712,248	6,388,779	0.35%
Hochschild Mining plc	1,739,747	1,863,269	0.10%	Tullow Oil plc	6,249,764	2,432,408	0.13%
Johnson Matthey plc	993,101	16,857,890	0.93%			33,534,443	1.85%
Rhi Magnesita NV	102,970	3,562,762	0.20%	Financials 13.90% (30 June 2023: 11.89%)			
Victrex plc	479,466	7,297,473	0.40%	abrdrn plc	10,343,667	18,478,961	1.02%
		49,913,774	2.76%	AJ Bell plc	1,599,044	5,005,008	0.28%
Consumer Discretionary 15.04% (30 June 2023: 16.26%)				Ashmore Group plc	2,514,994	5,603,407	0.31%
4imprint Group plc	153,090	6,996,213	0.39%	Bank of Georgia Group plc	194,585	7,734,754	0.43%
AO World plc	1,758,835	1,729,814	0.10%	Bridgepoint Group plc	1,350,510	3,770,624	0.21%
Aston Martin Lagonda Global Holdings plc	1,598,245	3,605,641	0.20%	Close Brothers Group plc	825,166	6,551,818	0.36%
Bellway plc	665,813	17,098,078	0.95%	Direct Line Insurance Group plc	7,240,770	13,174,581	0.73%
Carnival plc	805,723	10,579,143	0.58%	Foresight Group Holdings Ltd.	438,875	1,891,551	0.10%
Crest Nicholson Holdings plc	1,371,075	2,977,975	0.16%	Hargreaves Lansdown plc	2,086,361	15,313,890	0.85%
Currys plc	5,401,535	2,727,775	0.15%	Hiscox Ltd.	1,849,879	19,497,725	1.08%
Domino's Pizza Group plc	2,213,015	8,338,640	0.46%	IG Group Holdings plc	1,994,209	15,265,670	0.84%
Dowlais Group plc	7,383,516	7,889,287	0.44%	IntegraFin Holdings plc	1,584,353	4,803,758	0.26%
Dr. Martens plc	3,241,044	2,871,565	0.16%	Investec plc	3,394,517	18,052,041	1.00%
Dunelm Group plc	620,979	6,812,140	0.38%	IP Group plc	5,407,308	3,141,646	0.17%
easyJet plc	3,524,065	17,972,731	0.99%	JTC plc	814,196	6,639,768	0.37%
Future plc	650,603	5,175,547	0.29%	Jupiter Fund Management plc	2,357,717	2,202,108	0.12%
Games Workshop Group plc	181,121	17,876,643	0.99%	Just Group plc	5,694,819	4,891,849	0.27%
ITV plc	20,550,475	13,004,341	0.72%	Lancashire Holdings Ltd.	1,341,207	8,369,132	0.46%
J D Wetherspoon plc	515,766	4,180,283	0.23%	Man Group plc	6,498,220	15,114,860	0.84%
ME GROUP INTERNATIONAL plc	1,357,567	1,696,959	0.09%	Ninety One plc	1,877,669	3,445,523	0.19%
Mitchells & Butlers plc	1,411,445	3,638,705	0.20%	OSB Group plc	2,165,742	10,062,037	0.56%
Mobico Group plc	2,974,720	2,516,613	0.14%	Paragon Banking Group plc	1,190,794	8,305,788	0.46%
Moonpig Group plc	1,525,316	2,388,645	0.13%	Petershill Partners plc	1,558,043	2,642,441	0.15%
Persimmon plc	1,753,168	24,351,503	1.35%	Plus500 Ltd.	428,519	7,126,271	0.39%
Pets at Home Group plc	2,628,787	8,364,800	0.46%	Quilter plc	7,577,358	7,789,524	0.43%
Playtech plc	1,692,858	7,594,161	0.42%	Rathbones Group plc	328,543	5,723,219	0.32%
PPHE Hotel Group Ltd.	109,267	1,311,204	0.07%	Sdcl Energy Efficiency Income Trust plc	6,037,671	3,924,486	0.22%
Redrow plc	1,475,279	9,080,342	0.50%	TBC Bank Group plc	277,969	7,866,523	0.43%
SSP Group plc	4,337,719	10,184,964	0.56%	TP ICAP Group plc	4,354,171	8,503,696	0.47%
TI Fluid Systems plc	1,752,384	2,695,167	0.15%	Virgin Money UK plc	6,373,897	10,481,873	0.58%
Trainline plc	2,543,170	8,183,921	0.45%			251,374,532	13.90%
TUI AG	2,466,515	15,119,737	0.84%	Health Care 1.23% (30 June 2023: 3.81%)			
Vistry Group plc	1,901,879	17,449,740	0.96%	Genus plc	362,730	7,871,241	0.44%
Watches of Switzerland Group plc	1,277,940	9,054,205	0.50%	Indivior plc	686,286	8,132,489	0.45%
WH Smith plc	691,023	9,218,247	0.51%	PureTech Health plc	1,372,691	2,665,766	0.15%
Wizz Air Holdings plc	424,834	9,393,080	0.52%	Spire Healthcare Group plc	1,551,929	3,515,119	0.19%
		272,077,809	15.04%			22,184,615	1.23%
Consumer Staples 3.80% (30 June 2023: 3.86%)				Industrials 15.04% (30 June 2023: 15.48%)			
AG Barr plc	468,447	2,403,133	0.13%	Babcock International Group plc	2,774,582	10,959,599	0.61%
Bakkavor Group plc	794,092	643,215	0.03%	Balfour Beatty plc	3,021,251	10,006,383	0.55%
Britvic plc	1,399,016	11,758,729	0.65%	Bodycote plc	1,033,520	6,144,276	0.34%
C&C Group plc	2,179,422	3,325,798	0.18%	Breedon Group plc	1,634,690	5,917,578	0.33%
Cranswick plc	293,846	11,189,656	0.62%	Chemring Group plc	1,557,058	5,457,488	0.30%
Greggs plc	553,532	14,402,903	0.80%	Clarkson plc	138,160	4,372,764	0.24%
Hilton Food Group plc	445,855	3,566,840	0.20%	Coats Group plc	8,713,317	6,744,107	0.37%
Premier Foods plc	3,603,042	4,885,725	0.27%	DiscoverIE Group plc	531,690	4,200,351	0.23%
PZ Cussons plc	1,279,234	1,959,786	0.11%	Essentra plc	1,607,065	2,725,582	0.15%
Tate & Lyle plc	2,212,919	14,583,136	0.81%	FDM Group Holdings plc	468,727	2,149,113	0.12%
		68,718,921	3.80%	Finablr plc	1,259,456	—	0.00%
Energy 1.85% (30 June 2023: 1.54%)				Firstgroup plc	3,655,989	6,397,981	0.35%
Diversified Energy Co. plc	257,343	2,869,374	0.16%	Genuit Group plc	1,294,182	5,222,024	0.29%
Energean plc	753,690	7,868,524	0.43%	Grafton Group plc	1,148,655	10,465,396	0.58%
				Hays plc	8,777,165	9,584,664	0.53%
				lbstock plc	2,038,526	3,088,367	0.17%

	Number of Shares	Fair Value GBP (£)	% of Total Net Assets		Number of Shares	Fair Value GBP (£)	% of Total Net Assets
Inchcape plc	2,063,831	14,766,711	0.82%	Trustpilot Group plc	1,858,203	2,759,432	0.15%
International Distributions Services plc	3,721,528	10,126,278	0.56%			64,864,365	3.59%
IWG plc	3,968,697	7,512,743	0.42%	Telecommunications 0.76% (30 June 2023: 0.91%)			
Keller Group plc	398,135	3,503,588	0.19%	Helios Towers plc	4,249,128	3,781,724	0.21%
Marshalls plc	1,256,092	3,509,521	0.19%	Spirent Communications plc	3,150,295	3,884,314	0.21%
Mitie Group plc	7,344,851	7,293,437	0.40%	Telecom Plus plc	379,761	6,121,747	0.34%
Morgan Advanced Materials plc	1,560,962	4,417,523	0.24%			13,787,785	0.76%
Morgan Sindall Group plc	234,828	5,201,440	0.29%	Utilities 1.17% (30 June 2023: 1.33%)			
Network International Holdings plc	2,475,613	9,649,940	0.53%	Drax Group plc	2,123,346	10,398,025	0.57%
Oxford Instruments plc	294,157	6,750,903	0.37%	Pennon Group plc	1,438,429	10,809,794	0.60%
Pagegroup plc	1,720,544	8,379,049	0.46%			21,207,819	1.17%
QinetiQ Group plc	2,841,394	8,779,907	0.49%	Total Equities		1,252,653,239	69.25%
Redde Northgate plc	1,262,353	4,588,653	0.25%	Collective Investment Schemes 29.81% (30 June 2023: 29.99%)			
Renishaw plc	188,536	6,745,818	0.37%	Financials 29.81% (30 June 2023: 29.99%)			
Rotork plc	4,731,911	15,312,464	0.85%	3i Infrastructure plc	3,404,412	10,945,185	0.61%
Senior plc	2,314,336	4,110,261	0.23%	Aberforth Smaller Companies Trust plc	467,455	6,441,530	0.36%
Serco Group plc	6,019,513	9,757,631	0.54%	abrdn Private Equity Opportunities Trust plc	367,460	1,708,689	0.09%
Spectris plc	562,412	21,253,550	1.18%	Alliance Trust plc	1,573,762	17,500,233	0.97%
SThree plc	722,373	3,019,519	0.17%	Allianz Technology Trust plc	2,195,647	6,663,789	0.37%
Travis Perkins plc	1,173,091	9,720,232	0.54%	Apax Global Alpha Ltd.	2,374,411	3,818,053	0.21%
Tyman plc	1,086,419	3,416,788	0.19%	Asia Dragon Trust plc	913,635	3,225,132	0.18%
Vesuvius plc	1,173,191	5,645,395	0.31%	Avi Global Trust plc	2,530,372	5,566,818	0.31%
Volution Group plc	1,034,564	4,485,870	0.25%	Baillie Gifford Japan Trust plc	516,304	3,655,432	0.20%
WAG Payment Solutions plc	723,046	650,741	0.04%	Bankers Investment Trust plc	6,828,426	6,992,308	0.39%
		272,033,635	15.04%	BBGI Global Infrastructure SA	3,938,566	5,577,010	0.31%
Real Estate 10.11% (30 June 2023: 9.04%)				Bellevue Healthcare Trust plc	3,034,093	4,775,662	0.26%
Assura plc REIT	16,064,047	7,730,019	0.43%	BH Macro Ltd.	2,061,182	7,564,538	0.42%
Balanced Commercial Property Trust Ltd. REIT	2,962,650	2,147,921	0.12%	BlackRock Greater Europe Investment Trust plc	554,915	3,140,819	0.17%
Big Yellow Group plc REIT	1,030,950	12,598,209	0.70%	BlackRock Smaller Cos Trust plc	267,679	3,699,324	0.20%
British Land Co. plc REIT	5,103,775	20,394,685	1.13%	Blackrock Throgmorton Trust plc	534,410	3,302,654	0.18%
Derwent London plc REIT	614,149	14,493,916	0.80%	BlackRock World Mining Trust plc	1,050,981	6,169,259	0.34%
Empiric Student Property plc REIT	3,248,798	3,079,861	0.17%	Bluefield Solar Income Fund Ltd.	3,383,287	4,012,578	0.22%
Grainger plc	4,018,463	10,624,816	0.59%	Caledonia Investments plc	176,866	6,287,586	0.35%
Great Portland Estates plc REIT	1,186,566	4,983,577	0.27%	Capital Gearing Trust plc	120,433	5,636,264	0.31%
Hammerson plc REIT	21,415,226	6,081,924	0.33%	City of London Investment Trust plc	2,767,293	11,332,065	0.63%
LondonMetric Property plc REIT	5,829,564	11,163,615	0.62%	Edinburgh Investment Trust plc	874,707	5,991,743	0.33%
LXI plc REIT	8,310,988	8,709,915	0.48%	Edinburgh Worldwide Investment Trust plc	2,115,846	3,321,878	0.18%
Primary Health Properties plc REIT	7,281,205	7,557,891	0.42%	European Opportunities Trust plc	509,301	4,461,477	0.25%
Safestore Holdings plc REIT	1,169,361	10,337,151	0.57%	European Smaller Companies	2,218,077	3,626,556	0.20%
Savills plc	736,230	7,134,069	0.39%	Fidelity China Special Situations plc	2,024,240	4,281,268	0.24%
Shaftesbury Capital plc REIT	7,514,891	10,378,065	0.57%	Fidelity Emerging Markets Ltd.	499,872	3,079,711	0.17%
Sirius Real Estate Ltd.	6,362,537	5,999,872	0.33%	Fidelity European Trust plc	2,253,075	8,111,070	0.45%
Supermarket Income plc REIT	6,860,110	5,961,436	0.33%	Fidelity Special Values plc	1,219,570	3,402,600	0.19%
Target Healthcare plc REIT	3,421,667	2,952,899	0.16%	Finsbury Growth & Income Trust plc	1,114,020	9,547,151	0.53%
Tritax Big Box plc REIT	10,499,695	17,733,985	0.98%	Foresight Solar Fund Ltd.	3,290,657	3,363,052	0.19%
Tritax EuroBox plc	4,425,719	2,646,580	0.15%	GCP Infrastructure Investments Ltd.	4,731,929	3,406,989	0.19%
UK Commercial Property Ltd. REIT	4,039,934	2,504,759	0.14%	Greencoat UK Wind plc	12,791,629	19,379,318	1.07%
Urban Logistics plc REIT	2,551,391	3,250,472	0.18%	HarbourVest Global Private Equity Ltd.	431,845	10,191,542	0.56%
Workspace Group plc REIT	790,476	4,489,904	0.25%	Henderson Smaller Companies Investment Trust plc	413,197	3,408,875	0.19%
		182,955,541	10.11%	Herald Investment Trust plc	310,851	5,974,556	0.33%
Technology 3.59% (30 June 2023: 3.25%)				HgCapital Trust plc	2,332,424	10,134,382	0.56%
Ascential plc	2,379,882	6,982,574	0.39%	Hicl Infrastructure plc	11,207,930	15,534,191	0.86%
Auction Technology Group plc	482,765	2,520,033	0.14%	Hipgnosis Songs Fund Ltd.	6,680,653	4,810,070	0.27%
Baltic Classifieds Group plc	1,589,468	3,759,092	0.21%				
Bytes Technology Group plc	1,112,811	6,810,403	0.38%				
Computacenter plc	384,984	10,748,753	0.59%				
Darktrace plc	2,232,582	8,186,878	0.45%				
Kainos Group plc	513,810	5,749,534	0.32%				
Moneysupermarket.com Group plc	2,862,541	8,020,840	0.44%				
Softcat plc	685,796	9,326,826	0.52%				

Statement of Assets and Liabilities

	Note	GBP (£) As at 31 December 2023	GBP (£) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	1,791,928,981	1,626,379,659
Financial Derivative Instruments	17	762,216	9,745
Cash		10,318,249	7,518,377
Receivables:			
Interest and Dividends		6,066,246	7,097,755
Margin Cash Due from Broker		85,492	1,548,402
Total Current Assets		1,809,161,184	1,642,553,938
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	—	470,634
Payables and Other Liabilities:			
Investments Purchased		118,944	29
Management Fees Payable	12	138,484	138,228
Total Current Liabilities		257,428	608,891
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		1,808,903,756	1,641,945,047

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
GBP Accumulating			
Net Assets	322,128,036	278,787,087	352,423,972
Number of Shares Outstanding	9,422,993	8,850,178	11,389,597
Net Asset Value Per Share¹	34.19	31.50	30.94
GBP Distributing			
Net Assets	1,486,775,720	1,363,157,960	1,491,147,451
Number of Shares Outstanding	49,150,769	48,070,859	51,775,612
Net Asset Value Per Share¹	30.25	28.36	28.80

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

		GBP (£) Six Months Ended 31 December 2023	GBP (£) Six Months Ended 31 December 2022
	Note		
Investment Income/(Loss)			
Interest Income		488,481	125,614
Dividend Income		28,126,180	27,146,883
Securities Lending Income		171,727	532,782
Net Gain on Financial Instruments		115,237,096	24,829,010
Total Investment Income		144,023,484	52,634,289
Expenses			
Management Fees	12	822,525	896,216
Transaction Fees and Commissions		742,899	1,993,763
Other Expenses		—	225
Total Expenses		1,565,424	2,890,204
Finance Costs			
Interest Expense		409	13,862
Distributions	6	24,599,443	24,068,200
Total Finance Costs		24,599,852	24,082,062
Net Investment Income After Finance Costs		117,858,208	25,662,023
Taxation	5	(616,949)	(491,005)
Net Increase in Net Assets		117,241,259	25,171,018

Statement of Changes in Net Assets

	GBP (£) Six Months Ended 31 December 2023	GBP (£) Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	117,241,259	25,171,018
Capital Transactions		
Subscriptions	89,447,896	418,155,901
Redemptions	(39,730,446)	(323,995,086)
Total Capital Transactions	49,717,450	94,160,815
Total Increase for the Period	166,958,709	119,331,833
Net Assets		
Beginning of Period	1,641,945,047	1,843,571,423
End of Period	1,808,903,756	1,962,903,256

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard FTSE All-World UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard FTSE All-World UCITS ETF seeks to provide long-term growth of capital by tracking the performance of the FTSE All-World Index, a market capitalisation-weighted index of common stocks of large- and mid-capitalisation companies in developed and emerging markets.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global stocks rebounded from mid-period declines to finish the six months with solid gains. In this environment, the ETF's benchmark index returned 7.34% for the six months ended 31 December 2023.
- The United States, which accounted for more than 60% of the index's holdings, contributed most to its return. Other top contributors included Japan, India, Australia, the United Kingdom and Canada. China and Hong Kong detracted most from performance.
- Ten of the index's 11 industry sectors posted positive returns, with technology and financials contributing most to performance. Industrials and consumer discretionary also made strong contributions. Consumer staples was the only detractor.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE All-World Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
USD Accumulating	7.29%	—	9.17%
Benchmark	7.34	—	9.20
Tracking Difference*	-0.05		
USD Distributing	7.29%	11.67%	7.92%
Benchmark	7.34	11.68	7.93
Tracking Difference*	-0.05		

Sources: Vanguard Global Advisers, LLC, and FTSE.
Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: USD Accumulating, 23 July 2019.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
Apple, Inc.	506,613	92,666,113	Kenvue, Inc.	408,664	9,470,420
Microsoft Corp.	257,459	88,662,083	Apple, Inc.	45,643	9,017,688
Amazon.com, Inc.	311,185	43,048,425	Alphabet, Inc. Class C	31,972	4,368,498
NVIDIA Corp.	81,716	37,020,517	Roche Holding AG (XSWX)	12,301	3,850,962
Alphabet, Inc. Class A	205,897	27,291,546	ZTO Express Cayman, Inc.	138,176	3,587,076
Tesla, Inc.	93,922	23,553,977	Ping An Insurance Group Co. of China Ltd. Class A	583,100	3,263,409
Meta Platforms, Inc. Class A	74,631	23,379,173	Marathon Petroleum Corp.	18,942	2,842,542
Alphabet, Inc. Class C	169,287	22,536,333	China Merchants Securities Co., Ltd. Class A	631,100	2,486,513
Eli Lilly & Co.	29,946	16,650,119	Industrial & Commercial Bank of China Ltd. Class A	3,715,900	2,448,900
Exxon Mobil Corp.	149,616	16,184,729	Gentex Corp.	74,537	2,388,165
UnitedHealth Group, Inc.	31,399	16,041,481	Assurant, Inc.	16,541	2,293,410
JPMorgan Chase & Co.	96,946	14,637,758	Sensata Technologies Holding plc	53,387	2,022,833
Taiwan Semiconductor Manufacturing Co., Ltd.	814,000	14,287,117	Chevron Corp.	12,321	1,840,141
Visa, Inc. Class A	54,389	13,314,516	Exxon Mobil Corp.	15,598	1,820,287
HDFC Bank Ltd.	656,633	12,989,823	AGNC Investment Corp. REIT	171,449	1,726,491
Johnson & Johnson	78,825	12,561,344	Comerica, Inc.	36,713	1,599,585
Broadcom, Inc.	13,529	12,099,492	Comcast Corp. Class A	35,689	1,599,561
Procter & Gamble Co.	79,338	11,985,363	Commerce Bancshares, Inc.	32,880	1,595,338
Berkshire Hathaway, Inc. Class B	32,393	11,383,152	Zions Bancorp NA	43,006	1,587,782
Chevron Corp.	72,734	11,378,834	JPMorgan Chase & Co.	10,065	1,497,773

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.00% (30 June 2023: 98.70%)							
Equities 99.00% (30 June 2023: 98.70%)							
Australia 2.01% (30 June 2023: 1.97%)							
Adbri Ltd.	74,741	152,999	0.00%	Lottery Corp., Ltd.	734,648	2,426,229	0.01%
AGL Energy Ltd.	186,600	1,207,055	0.01%	Lynas Rare Earths Ltd.	336,324	1,643,153	0.01%
ALS Ltd.	137,452	1,205,206	0.01%	Macquarie Group Ltd.	110,832	13,887,241	0.06%
Altium Ltd.	38,301	1,224,410	0.01%	Magellan Financial Group Ltd.	27,193	172,192	0.00%
Alumina Ltd.	458,556	283,171	0.00%	Medibank Pvt Ltd.	889,054	2,159,660	0.01%
Amcor plc	468,383	4,541,532	0.02%	Metcash Ltd.	436,954	1,040,563	0.00%
AMP Ltd.	579,646	367,835	0.00%	Mineral Resources Ltd.	52,518	2,508,496	0.01%
Ampol Ltd.	67,695	1,669,829	0.01%	Mirvac Group REIT	1,310,477	1,868,886	0.01%
Ansell Ltd.	23,942	411,361	0.00%	National Australia Bank Ltd.	988,335	20,703,784	0.10%
ANZ Group Holdings Ltd.	911,351	16,118,620	0.07%	New Hope Corp., Ltd.	219,439	772,628	0.00%
APA Group	424,528	2,473,839	0.01%	NEXTDC Ltd.	199,166	1,865,920	0.01%
Arcadium Lithium plc	167,753	1,283,167	0.01%	Northern Star Resources Ltd.	344,556	3,209,221	0.01%
Aristocrat Leisure Ltd.	219,854	6,123,709	0.03%	Nufarm Ltd.	55,745	198,556	0.00%
ASX Ltd.	68,075	2,929,198	0.01%	Orica Ltd.	142,974	1,555,079	0.01%
Atlas Arteria Ltd.	411,102	1,621,379	0.01%	Origin Energy Ltd.	506,697	2,928,458	0.01%
Aurizon Holdings Ltd.	596,400	1,546,423	0.01%	Orora Ltd.	581,350	1,031,379	0.00%
Bank of Queensland Ltd.	308,683	1,280,629	0.01%	Perpetual Ltd.	40,277	700,267	0.00%
Beach Energy Ltd.	340,455	371,695	0.00%	Pilbara Minerals Ltd.	816,540	2,200,806	0.01%
Bendigo & Adelaide Bank Ltd.	209,024	1,379,208	0.01%	Platinum Asset Management Ltd.	57,151	51,866	0.00%
BHP Group Ltd.	1,581,449	54,397,515	0.25%	Pro Medicus Ltd.	24,428	1,597,337	0.01%
BlueScope Steel Ltd.	137,009	2,187,621	0.01%	Qantas Airways Ltd.	286,213	1,048,747	0.01%
Boral Ltd.	77,181	283,861	0.00%	QBE Insurance Group Ltd.	453,195	4,579,809	0.02%
Brambles Ltd.	473,101	4,390,358	0.02%	Qube Holdings Ltd.	318,538	704,228	0.00%
CAR Group Ltd.	128,387	2,728,016	0.01%	Ramsay Health Care Ltd.	60,059	2,156,024	0.01%
Challenger Ltd.	120,280	532,654	0.00%	REA Group Ltd.	18,361	2,269,561	0.01%
Charter Hall Group REIT	156,503	1,285,749	0.01%	Reece Ltd.	48,927	747,498	0.00%
Cleanaway Waste Management Ltd.	623,582	1,144,598	0.01%	Region RE Ltd. REIT	173,105	266,947	0.00%
Cochlear Ltd.	22,551	4,595,837	0.02%	Rio Tinto Ltd.	112,713	10,433,572	0.05%
Coles Group Ltd.	397,428	4,368,790	0.02%	Santos Ltd.	941,769	4,883,882	0.02%
Commonwealth Bank of Australia	524,566	40,017,423	0.19%	Scentre Group REIT	1,995,341	4,070,947	0.02%
Computershare Ltd.	197,912	3,293,754	0.02%	SEEK Ltd.	125,551	2,289,952	0.01%
CSL Ltd.	150,229	29,384,134	0.14%	Seven Group Holdings Ltd.	51,880	1,306,272	0.01%
CSR Ltd.	80,191	361,141	0.00%	Sims Ltd.	29,011	308,020	0.00%
Deterra Royalties Ltd.	72,120	259,342	0.00%	Sonic Healthcare Ltd.	155,250	3,398,389	0.02%
Dexus REIT	403,755	2,115,857	0.01%	South32 Ltd.	1,541,697	3,503,083	0.02%
Domain Holdings Australia Ltd.	41,778	98,350	0.00%	Star Entertainment Grp Ltd.	398,167	139,920	0.00%
Domino's Pizza Enterprises Ltd.	26,565	1,068,383	0.01%	Steadfast Group Ltd.	451,362	1,792,483	0.01%
Downer EDI Ltd.	123,865	371,885	0.00%	Stockland REIT	960,354	2,916,074	0.01%
Endeavour Group Ltd.	403,581	1,434,748	0.01%	Suncorp Group Ltd.	432,233	4,084,838	0.02%
Evolution Mining Ltd.	571,772	1,544,989	0.01%	Tabcorp Holdings Ltd.	1,030,629	587,214	0.00%
Flight Centre Travel Group Ltd.	25,077	348,386	0.00%	Telstra Group Ltd.	1,270,556	3,433,177	0.02%
Fortescue Ltd.	482,007	9,544,604	0.04%	TPG Telecom Ltd.	64,789	229,001	0.00%
Goodman Group REIT	567,844	9,802,949	0.05%	Transurban Group	974,443	9,115,932	0.04%
GPT Group REIT	540,589	1,711,561	0.01%	Treasury Wine Estates Ltd.	277,402	2,040,495	0.01%
Harvey Norman Holdings Ltd.	126,236	361,776	0.00%	Vicinity Ltd. REIT	1,553,079	2,161,877	0.01%
IDP Education Ltd.	68,004	929,443	0.00%	Washington H Soul Pattinson & Co., Ltd.	94,056	2,103,149	0.01%
IGO Ltd.	207,810	1,283,282	0.01%	Wesfarmers Ltd.	355,408	13,832,921	0.06%
Iluka Resources Ltd.	75,456	339,817	0.00%	Westpac Banking Corp.	1,102,478	17,227,116	0.08%
Incitec Pivot Ltd.	538,038	1,042,650	0.00%	Whitehaven Coal Ltd.	207,019	1,050,970	0.01%
Insignia Financial Ltd.	112,711	179,966	0.00%	WiseTech Global Ltd.	47,482	2,441,938	0.01%
Insurance Australia Group Ltd.	805,595	3,111,289	0.01%	Woodside Energy Group Ltd.	585,127	12,401,059	0.06%
James Hardie Industries plc	138,569	5,341,274	0.02%	Woolworths Group Ltd.	377,191	9,574,397	0.04%
JB Hi-Fi Ltd.	44,442	1,608,135	0.01%	Worley Ltd.	105,407	1,255,801	0.01%
Lendlease Corp., Ltd.	267,948	1,365,772	0.01%	Xero Ltd.	40,576	3,109,254	0.01%
Liontown Resources Ltd.	445,181	501,219	0.00%	Yancoal Australia Ltd.	140,888	475,868	0.00%
						433,990,529	2.01%
Austria 0.05% (30 June 2023: 0.05%)							
				ANDRITZ AG	19,576	1,219,629	0.00%
				Erste Group Bank AG	98,634	4,001,956	0.02%
				Eurotelesites AG	4,100	16,440	0.00%
				OMV AG	49,855	2,190,226	0.01%
				Raiffeisen Bank International AG	55,685	1,148,437	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Telekom Austria AG Class A	16,401	138,598	0.00%	Dexco SA	54,329	90,258	0.00%
Verbund AG	18,088	1,679,395	0.01%	Embraer SA	247,300	1,139,873	0.01%
Voestalpine AG	39,281	1,239,269	0.01%	Energisa SA	93,268	1,033,559	0.00%
		11,633,950	0.05%	Eneva SA	425,960	1,193,453	0.01%
Belgium 0.24% (30 June 2023: 0.24%)				Engie Brasil Energia SA	18,750	174,971	0.00%
Ackermans & van Haaren NV	7,479	1,311,954	0.01%	Equatorial Energia SA	381,020	2,801,802	0.01%
Ageas SA	57,755	2,507,941	0.01%	Gerdau SA - Preference Shares	304,620	1,489,989	0.01%
Anheuser-Busch InBev SA	273,304	17,637,305	0.08%	GPS Participacoes e Empreendimentos SA	113,800	441,603	0.00%
Argenx SE	18,529	7,030,779	0.03%	GRUPO DE MODA SOMA SA	192,500	295,233	0.00%
D'ieteren Group	6,533	1,276,630	0.01%	Grupo Mateus SA	130,300	192,596	0.00%
Elia Group SA	9,665	1,209,641	0.01%	Hapvida Participacoes e Investimentos SA	1,476,544	1,352,648	0.01%
Groupe Bruxelles Lambert NV	37,363	2,939,466	0.01%	Hypera SA	90,700	667,516	0.00%
KBC Group NV	75,861	4,920,727	0.02%	Itau Unibanco Holding SA	203,000	1,205,229	0.01%
Lotus Bakeries NV	133	1,209,139	0.00%	Itau Unibanco Holding SA - Preference Shares	1,473,438	10,303,996	0.05%
Sofina SA	6,881	1,713,287	0.01%	Itausa SA - Preference Shares	1,922,906	4,105,018	0.02%
Solvay SA	26,000	796,431	0.00%	JBS SA	402,188	2,062,439	0.01%
Syensqo SA	22,012	2,291,984	0.01%	Klabin SA	259,000	1,184,737	0.01%
UCB SA	40,452	3,525,670	0.02%	Localiza Rent a Car SA	276,726	3,623,142	0.02%
Umicore SA	66,497	1,829,052	0.01%	Localiza Rent a Car SA - Rights Issue 30/1/2024	986	4,060	0.00%
Warehouses de Pauw CVA REIT	46,523	1,464,662	0.01%	Lojas Renner SA	233,291	836,613	0.00%
		51,664,668	0.24%	M Dias Branco SA	15,200	120,878	0.00%
Brazil 0.67% (30 June 2023: 0.64%)				Magazine Luiza SA	548,572	243,930	0.00%
Allos SA	153,900	841,165	0.00%	Metalurgica Gerdau SA - Preference Shares	155,500	347,647	0.00%
Alpargatas SA - Preference Shares	28,475	59,323	0.00%	Multiplan Empreendimentos Imobiliarios SA	38,426	224,816	0.00%
Ambev SA	1,385,162	3,915,159	0.02%	Natura & Co. Holding SA	321,875	1,119,168	0.01%
Atacadao SA	211,007	540,810	0.00%	Neoenergia SA	25,500	112,024	0.00%
Auren Energia SA	39,066	107,042	0.00%	Petroleo Brasileiro SA	1,305,741	10,477,969	0.05%
B3 SA - Brasil Bolsa Balcao	1,867,781	5,594,576	0.03%	Petroleo Brasileiro SA - Preference Shares	1,646,200	12,620,324	0.06%
Banco Bradesco SA	341,236	1,073,387	0.00%	Porto Seguro SA	30,300	179,270	0.00%
Banco Bradesco SA - Preference Shares	1,743,270	6,133,170	0.03%	PRIO SA	196,800	1,865,662	0.01%
Banco BTG Pactual SA	424,508	3,286,756	0.02%	Raia Drogasil SA	345,840	2,093,152	0.01%
Banco do Brasil SA	307,700	3,508,626	0.02%	Rede D'Or Sao Luiz SA	205,248	1,215,195	0.01%
Banco Santander Brasil SA	59,100	392,978	0.00%	Rumo SA	352,862	1,667,116	0.01%
BB Seguridade Participacoes SA	227,035	1,572,737	0.01%	Sao Martinho SA	30,200	182,222	0.00%
Bradespar SA	8,900	42,781	0.00%	Sendas Distribuidora SA	362,528	1,009,759	0.00%
Bradespar SA - Preference Shares	39,439	208,334	0.00%	SLC Agricola SA	100,320	388,674	0.00%
Braskem SA - Preference Shares Class A	32,200	144,905	0.00%	Suzano SA	238,246	2,728,431	0.01%
BRF SA	300,906	855,466	0.00%	Telefonica Brasil SA	133,932	1,473,428	0.01%
CCR SA	575,236	1,679,193	0.01%	TIM SA	293,700	1,084,083	0.00%
Centrais Eletricas Brasileiras SA	533,100	4,656,504	0.02%	TOTVS SA	106,263	736,990	0.00%
Centrais Eletricas Brasileiras SA - Preference Shares	33,400	323,026	0.00%	Transmissora Alianca de Energia Eletrica SA	31,300	247,302	0.00%
Cielo SA	160,089	154,566	0.00%	Ultrapar Participacoes SA	284,400	1,552,092	0.01%
Companhia Paranaense de Energia	833,811	1,628,966	0.01%	Unipar Carbochloro SA - Preference Shares Class B	18,800	296,420	0.00%
Companhia Paranaense de Energia - Preference Shares Class B	258,200	550,674	0.00%	Usinas Siderurgicas de Minas Gerais SA Usiminas	127,300	241,098	0.00%
Compania de Saneamento Basico do Estado de Sao Paulo SABESP	118,000	1,830,875	0.01%	Usinas Siderurgicas de Minas Gerais SA Usiminas - Preference Shares Class A	52,223	99,875	0.00%
Compania Energetica de Minas Gerais	179,898	560,330	0.00%	Vale SA	1,197,461	19,030,795	0.09%
Compania Energetica de Minas Gerais - Preference Shares	326,020	770,485	0.00%	Vamos Locacao de Caminhoes Maquinas e Equipamentos SA	32,809	68,014	0.00%
Compania Siderurgica Nacional SA	109,200	441,961	0.00%	Vibra Energia SA	411,427	1,927,717	0.01%
Cosan SA	410,776	1,637,151	0.01%	WEG SA	463,492	3,521,799	0.02%
CPFL Energia SA	26,900	213,257	0.00%			144,244,549	0.67%
CSN Mineracao SA	81,600	131,532	0.00%	Canada 2.45% (30 June 2023: 2.46%)			
CTEEP-Compania de Transmissao de Energia Eletrica Paulista - Preference Shares	57,600	314,229	0.00%	Agnico Eagle Mines Ltd.	141,767	7,810,839	0.04%
				Alimentation Couche-Tard, Inc.	236,681	14,005,929	0.06%
				Bank of Montreal	219,729	21,847,921	0.10%
				Bank of Nova Scotia	373,953	18,292,104	0.08%
				Barrick Gold Corp.	561,779	10,199,446	0.05%
				BCE, Inc.	97,894	3,873,146	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Brookfield Asset Management Ltd. Class A	83,326	3,363,120	0.02%	Enel Americas SA	8,391,543	936,894	0.01%
Brookfield Corp.	476,099	19,190,552	0.09%	Enel Chile SA	3,906,571	254,940	0.00%
Canadian Imperial Bank of Commerce	276,470	13,376,904	0.06%	Falabella SA	146,504	369,076	0.00%
Canadian National Railway Co.	180,592	22,810,251	0.11%	Latam Airlines Group SA	49,869,344	545,357	0.00%
Canadian Natural Resources Ltd.	333,696	21,968,868	0.10%	Plaza SA	24,477	34,974	0.00%
Canadian Pacific Kansas City Ltd.	291,656	23,189,151	0.11%	Quinenco SA	107,722	353,405	0.00%
Canadian Tire Corp., Ltd. Class A	20,827	2,222,642	0.01%	Sociedad Quimica y Minera de Chile SA - Preference Shares Class B	40,317	2,430,696	0.01%
Cenovus Energy, Inc.	421,343	7,055,402	0.03%			12,962,007	0.06%
CGI, Inc.	65,430	7,043,674	0.03%	China 2.83% (30 June 2023: 3.16%)			
Constellation Software, Inc.	6,088	15,168,151	0.07%	360 Security Technology, Inc. Class A	214,000	270,783	0.00%
Constellation Software, Inc. - Warrants 31/3/2040	5,557	—	0.00%	37 Interactive Entertainment Network Technology Group Co., Ltd. Class A	18,700	49,399	0.00%
Dollarama, Inc.	86,318	6,250,952	0.03%	3SBio, Inc.	570,500	549,418	0.00%
Enbridge, Inc.	666,315	24,103,766	0.11%	Advanced Micro-Fabrication Equipment, Inc. China Class A	610,400	717,502	0.01%
Fairfax Financial Holdings Ltd.	6,749	6,257,182	0.03%	AEEC Aviation Power Co., Ltd. Class A	7,151	154,256	0.00%
Fortis, Inc.	153,825	6,359,018	0.03%	Agricultural Bank of China Ltd. Class A	31,600	165,886	0.00%
Franco-Nevada Corp.	61,703	6,868,003	0.03%	Agricultural Bank of China Ltd. Class H	1,321,700	675,644	0.00%
George Weston Ltd.	24,942	3,111,602	0.01%	Aier Eye Hospital Group Co., Ltd. Class A	11,126,000	4,288,794	0.02%
Great-West Lifeco, Inc.	79,861	2,656,381	0.01%	Air China Ltd. Class H	455,746	1,012,541	0.01%
Hydro One Ltd.	112,464	3,386,031	0.02%	Akeso, Inc.	600,000	379,584	0.00%
IGM Financial, Inc.	28,100	746,080	0.00%	Alibaba Group Holding Ltd.	153,000	909,157	0.01%
Imperial Oil Ltd.	58,420	3,344,109	0.02%	Alibaba Health Information Technology Ltd.	5,395,840	52,240,878	0.24%
Intact Financial Corp.	55,020	8,506,277	0.04%	Alibaba Pictures Group Ltd.	2,398,000	1,302,101	0.01%
Loblaw Cos Ltd.	48,024	4,672,015	0.02%	A-Living Smart City Services Co., Ltd.	2,500,000	153,678	0.00%
Magna International, Inc.	82,562	4,902,001	0.02%	All Winner Technology Co., Ltd. Class A	334,000	153,130	0.00%
Manulife Financial Corp.	571,221	12,684,173	0.06%	Aluminum Corp. of China Ltd. Class H	23,720	75,584	0.00%
Metro, Inc.	83,369	4,336,630	0.02%	Angang Steel Co., Ltd. Class H	1,210,000	604,338	0.00%
National Bank of Canada	103,169	7,902,373	0.04%	Angel Yeast Co., Ltd. Class A	387,000	76,324	0.00%
Nutrien Ltd.	154,240	8,732,001	0.04%	Angelalign Technology, Inc.	4,500	22,233	0.00%
Pembina Pipeline Corp.	190,155	6,578,850	0.03%	Anhui Conch Cement Co., Ltd. Class A	10,691	77,425	0.00%
Power Corp. of Canada	172,392	4,953,688	0.02%	Anhui Conch Cement Co., Ltd. Class H	162,200	513,894	0.00%
Restaurant Brands International, Inc.	93,370	7,330,954	0.03%	Anhui Expressway Co., Ltd. Class A	371,500	858,272	0.01%
Royal Bank of Canada	434,628	44,166,079	0.20%	Anhui Expressway Co., Ltd. Class H	186,200	288,167	0.00%
Saputo, Inc.	80,034	1,628,479	0.01%	Anhui Gujing Distillery Co., Ltd. Class A	44,000	43,388	0.00%
Shopify, Inc. Class A	360,808	28,222,988	0.13%	Anhui Gujing Distillery Co., Ltd. Class B	18,625	608,923	0.00%
Sun Life Financial, Inc.	176,360	9,191,157	0.04%	Anjoy Foods Group Co., Ltd. Class A	58,900	896,110	0.01%
Suncor Energy, Inc.	409,203	13,173,568	0.06%	ANTA Sports Products Ltd.	1,800	26,444	0.00%
TC Energy Corp.	322,383	12,654,743	0.06%	Asymchem Laboratories Tianjin Co., Ltd. Class A	377,400	3,661,121	0.02%
Teck Resources Ltd. Class B	137,254	5,830,120	0.03%	Autohome, Inc. Class A	2,660	43,371	0.00%
TELUS Corp.	66,692	1,192,627	0.01%	Autohome, Inc. Class A	10,786	302,655	0.00%
Telus Corp., Ltd.	71,238	1,273,921	0.01%	Avary Holding Shenzhen Co., Ltd. Class A	2,140	14,772	0.00%
Thomson Reuters Corp.	49,051	7,206,621	0.03%	AviChina Industry & Technology Co., Ltd. Class H	5,400	16,927	0.00%
Toronto-Dominion Bank	566,798	36,803,614	0.17%	AVICOPTER plc Class A	467,000	200,351	0.00%
Tourmaline Oil Corp.	91,427	4,131,757	0.02%	BAIC Motor Corp., Ltd. Class H	3,300	17,857	0.00%
Waste Connections, Inc.	81,414	12,216,422	0.06%	Baidu, Inc. Class A	1,938,600	566,047	0.00%
Wheaton Precious Metals Corp.	147,158	7,295,403	0.03%		731,292	10,873,082	0.05%
		530,087,685	2.45%				
Chile 0.06% (30 June 2023: 0.06%)							
Aguas Andinas SA Class A	1,594,861	519,759	0.00%				
Banco de Chile	12,046,156	1,427,548	0.01%				
Banco de Credito e Inversiones SA	15,195	414,986	0.00%				
Banco Santander Chile	12,797,943	630,163	0.00%				
Cencosud SA	289,297	548,259	0.00%				
Cencosud Shopping SA	96,530	155,857	0.00%				
Colbun SA	1,342,737	215,260	0.00%				
Compania Cervecerias Unidas SA	94,830	609,190	0.00%				
Compania Sud Americana de Vapores SA	3,648,743	226,040	0.00%				
Embotelladora Andina SA - Preference Shares Class B	337,166	845,535	0.01%				
Empresas CMPC SA	492,845	959,408	0.01%				
Empresas Copec SA	202,267	1,484,660	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Baiyin Nonferrous Group Co., Ltd. Class A	1,801,600	680,603	0.00%	C&D International Investment Group Ltd.	292,000	622,251	0.00%
Bank of Beijing Co., Ltd. Class A	208,200	132,453	0.00%	CanSino Biologics, Inc. Class A	4,477	46,854	0.00%
Bank of Changsha Co., Ltd. Class A	413,600	396,140	0.00%	CanSino Biologics, Inc. Class H	6,800	20,508	0.00%
Bank of China Ltd. Class A	1,004,300	562,756	0.00%	CECEP Solar Energy Co., Ltd. Class A	37,500	29,387	0.00%
Bank of China Ltd. Class H	24,797,000	9,463,352	0.05%	CECEP Wind-Power Corp. Class A	80,990	34,122	0.00%
Bank of Communications Co., Ltd. Class H	3,581,000	2,233,381	0.01%	Central China Securities Co., Ltd. Class A	598,800	322,080	0.00%
Bank of Hangzhou Co., Ltd. Class A	108,200	152,105	0.00%	Central China Securities Co., Ltd. Class H	360,000	51,175	0.00%
Bank of Jiangsu Co., Ltd. Class A	788,100	740,442	0.01%	CETC Cyberspace Security Technology Co., Ltd. Class A	15,600	49,206	0.00%
Bank of Nanjing Co., Ltd. Class A	138,100	143,131	0.00%	CGN Power Co., Ltd. Class A	1,002,700	437,940	0.00%
Bank of Ningbo Co., Ltd. Class A	103,180	291,401	0.00%	CGN Power Co., Ltd. Class H	5,243,000	1,369,745	0.01%
Bank of Shanghai Co., Ltd. Class A	114,100	95,663	0.00%	Changchun High & New Technology Industry Group, Inc. Class A	4,526	92,673	0.00%
Bank of Suzhou Co., Ltd. Class A	423,950	384,619	0.00%	Changjiang Securities Co., Ltd. Class A	679,100	513,097	0.00%
Baoshan Iron & Steel Co., Ltd. Class A	218,700	182,132	0.00%	Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A	1,700	31,302	0.00%
BBMG Corp. Class A	803,900	215,635	0.00%	Chaozhou Three-Circle Group Co., Ltd. Class A	12,300	50,871	0.00%
BBMG Corp. Class H	676,000	63,197	0.00%	China Baoan Group Co., Ltd. Class A	25,200	41,548	0.00%
BeiGene Ltd.	187,200	2,639,507	0.01%	China Cinda Asset Management Co., Ltd. Class H	2,769,000	276,597	0.00%
Beijing Capital International Airport Co., Ltd. Class H	318,000	93,259	0.00%	China CITIC Bank Corp., Ltd. Class A	711,200	528,361	0.00%
Beijing Dabeinong Technology Group Co., Ltd. Class A	30,700	25,696	0.00%	China CITIC Bank Corp., Ltd. Class H	1,898,000	894,486	0.01%
Beijing E-Hualu Information Technology Co., Ltd. Class A	9,500	41,959	0.00%	China Coal Energy Co., Ltd. Class A	166,500	226,580	0.00%
Beijing Enlight Media Co., Ltd. Class A	57,500	65,813	0.00%	China Coal Energy Co., Ltd. Class H	240,000	218,222	0.00%
Beijing Enterprises Holdings Ltd.	154,500	537,190	0.00%	China Common China Communications Services Corp., Ltd. Class H	464,000	192,527	0.00%
Beijing Enterprises Water Group Ltd.	1,008,000	224,615	0.00%	China Conch Venture Holdings Ltd.	313,500	260,161	0.00%
Beijing Jingneng Clean Energy Co., Ltd. Class H	314,000	69,567	0.00%	China Construction Bank Corp. Class A	653,400	597,370	0.00%
Beijing Kingsoft Office Software, Inc. Class A	11,699	519,510	0.00%	China Construction Bank Corp. Class H	28,816,000	17,159,959	0.08%
Beijing New Building Materials plc Class A	9,100	29,854	0.00%	China CSSC Holdings Ltd. Class A	68,400	282,799	0.00%
Beijing Shiji Information Technology Co., Ltd. Class A	19,110	26,140	0.00%	China Eastern Airlines Corp., Ltd. Class A	343,000	186,900	0.00%
Beijing Shougang Co., Ltd. Class A	37,700	18,319	0.00%	China Eastern Airlines Corp., Ltd. Class H	2,440,000	703,075	0.00%
Beijing Shunxin Agriculture Co., Ltd. Class A	16,000	47,839	0.00%	China Energy Engineering Corp., Ltd. Class H	6,082,000	607,534	0.00%
Beijing SL Pharmaceutical Co., Ltd. Class A	112,500	160,994	0.00%	China Everbright Bank Co., Ltd. Class A	220,600	89,844	0.00%
Beijing Wantai Biological Pharmacy Enterprise Co., Ltd. Class A	3,857	40,696	0.00%	China Everbright Bank Co., Ltd. Class H	3,117,000	926,093	0.01%
Bilibili, Inc. Class Z	62,674	751,265	0.01%	China Everbright Environment Group Ltd.	668,814	217,555	0.00%
Blue Moon Group Holdings Ltd.	226,000	62,516	0.00%	China Everbright Ltd.	146,000	86,382	0.00%
BOC International China Co., Ltd. Class A	173,100	250,147	0.00%	China Feihe Ltd.	1,384,000	756,822	0.01%
BOE Technology Group Co., Ltd. (XSEC) Class A	1,528,200	497,100	0.00%	China Galaxy Securities Co., Ltd. Class A	282,000	477,221	0.00%
BOE Technology Group Co., Ltd. Class A	1,572,500	861,269	0.01%	China Galaxy Securities Co., Ltd. Class H	283,000	149,681	0.00%
Bosideng International Holdings Ltd.	2,236,000	1,005,098	0.01%	China Gas Holdings Ltd.	879,134	868,039	0.01%
BYD Co., Ltd. Class A	85,400	2,374,688	0.01%	China Great Wall Securities Co., Ltd. Class A	24,100	27,076	0.00%
BYD Co., Ltd. Class H	279,190	7,665,743	0.04%				
BYD Electronic International Co., Ltd.	290,000	1,359,279	0.01%				
By-health Co., Ltd. Class A	13,200	31,570	0.00%				

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China Greatwall Technology Group Co., Ltd. Class A	9,600	13,644	0.00%	China Railway Signal & Communication Corp., Ltd. Class H	777,000	258,716	0.00%
China Hongqiao Group Ltd.	433,500	354,748	0.00%	China Reinsurance Group Corp. Class H	1,233,000	71,846	0.00%
China Huarong Asset Management Co., Ltd. Class H	9,299,000	476,350	0.00%	China Resources Beer Holdings Co., Ltd.	453,335	1,985,523	0.01%
China International Capital Corp., Ltd. Class A	54,400	290,695	0.00%	China Resources Building Materials Technology Holdings Ltd.	586,000	127,578	0.00%
China International Capital Corp., Ltd. Class H	252,400	370,428	0.00%	China Resources Gas Group Ltd.	315,000	1,032,714	0.01%
China International Marine Containers Group Co., Ltd. Class A	881,000	946,500	0.01%	China Resources Land Ltd.	909,790	3,262,337	0.02%
China International Marine Containers Group Co., Ltd. Class H	43,950	28,142	0.00%	China Resources Mixc Lifestyle Services Ltd.	106,400	379,487	0.00%
China Jinmao Holdings Group Ltd.	1,142,000	109,687	0.00%	China Resources Pharmaceutical Group Ltd.	305,000	200,377	0.00%
China Jushi Co., Ltd. Class A	209,358	289,019	0.00%	China Resources Power Holdings Co., Ltd.	546,000	1,093,601	0.01%
China Lesso Group Holdings Ltd.	186,000	97,186	0.00%	China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A	31,800	222,090	0.00%
China Life Insurance Co., Ltd. Class H	2,427,000	3,145,429	0.02%	China Ruyi Holdings Ltd.	3,013,199	667,580	0.00%
China Literature Ltd.	75,800	281,997	0.00%	China Shenhua Energy Co., Ltd. Class A	54,300	239,068	0.00%
China Longyuan Power Group Corp., Ltd. Class H	773,000	586,045	0.00%	China Shenhua Energy Co., Ltd. Class H	1,282,000	4,391,789	0.02%
China Medical System Holdings Ltd.	637,418	1,129,770	0.01%	China South Publishing & Media Group Co., Ltd. Class A	75,300	107,547	0.00%
China Meidong Auto Holdings Ltd.	82,000	49,881	0.00%	China Southern Airlines Co., Ltd. Class A	528,000	427,110	0.00%
China Mengniu Dairy Co., Ltd.	1,150,993	3,095,434	0.02%	China Southern Airlines Co., Ltd. Class H	324,000	137,342	0.00%
China Merchants Bank Co., Ltd. Class A	622,900	2,433,654	0.01%	China State Construction Engineering Corp., Ltd. Class A	719,500	486,026	0.00%
China Merchants Bank Co., Ltd. Class H	1,240,110	4,319,751	0.02%	China State Construction International Holdings Ltd.	324,000	374,682	0.00%
China Merchants Port Holdings Co., Ltd.	258,000	351,553	0.00%	China Suntien Green Energy Corp., Ltd. Class H	773,000	281,143	0.00%
China Merchants Securities Co., Ltd. Class A	390,200	747,455	0.01%	China Taiping Insurance Holdings Co., Ltd.	269,909	232,282	0.00%
China Merchants Securities Co., Ltd. Class H	376,300	307,939	0.00%	China Three Gorges Renewables Group Co., Ltd. Class A	855,700	525,154	0.00%
China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	76,200	101,984	0.00%	China Tourism Group Duty Free Corp., Ltd. Class A	78,599	923,792	0.01%
China Minsheng Banking Corp., Ltd. Class A	1,142,700	600,188	0.00%	China Tower Corp., Ltd. Class H	15,246,825	1,601,116	0.01%
China Minsheng Banking Corp., Ltd. Class H	2,061,100	699,479	0.00%	China Traditional Chinese Medicine Holdings Co., Ltd.	442,864	222,891	0.00%
China National Accord Medicines Corp., Ltd. Class A	47,320	192,653	0.00%	China United Network Communications Ltd. Class A	662,500	407,515	0.00%
China National Building Material Co., Ltd. Class H	1,649,400	705,508	0.00%	China Vanke Co., Ltd. Class H	1,056,045	976,448	0.01%
China National Chemical Engineering Co., Ltd. Class A	60,800	54,306	0.00%	China West Construction Group Co., Ltd. Class A	32,200	29,303	0.00%
China National Nuclear Power Co., Ltd. Class A	318,400	335,365	0.00%	China World Trade Center Co., Ltd. Class A	21,400	58,244	0.00%
China Northern Rare Earth Group High-Tech Co., Ltd. Class A	47,200	128,198	0.00%	China Yangtze Power Co., Ltd. Class A	704,076	2,307,830	0.01%
China Oilfield Services Ltd. Class A	282,400	579,823	0.00%	China Zheshang Bank Co., Ltd. Class A	104,520	36,990	0.00%
China Overseas Land & Investment Ltd.	1,450,000	2,555,148	0.01%	Chongqing Brewery Co., Ltd. Class A	5,400	50,393	0.00%
China Pacific Insurance Group Co., Ltd. Class H	1,161,400	2,344,054	0.01%	Chongqing Changan Automobile Co., Ltd. Class A	368,694	871,432	0.01%
China Petroleum & Chemical Corp. Class H	9,025,400	4,727,368	0.02%	Chongqing Changan Automobile Co., Ltd. Class B	260,442	146,088	0.00%
China Power International Development Ltd.	1,020,064	374,920	0.00%	Chongqing Rural Commercial Bank Co., Ltd. Class H	718,000	278,610	0.00%
China Railway Group Ltd. Class H	1,972,000	878,852	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Chongqing Zhifei Biological Products Co., Ltd. Class A	43,650	374,611	0.00%	Focus Media Information Technology Co., Ltd. Class A	107,900	95,768	0.00%
CITIC Heavy Industries Co., Ltd. Class A	1,946,100	1,054,960	0.01%	Foshan Haitian Flavouring & Food Co., Ltd. Class A	106,904	569,756	0.00%
CITIC Ltd.	1,654,000	1,652,189	0.01%	Fosun International Ltd.	496,040	291,581	0.00%
Citic Pacific Special Steel Group Co., Ltd. Class A	54,810	108,071	0.00%	Foxconn Industrial Internet Co., Ltd. Class A	306,900	651,677	0.00%
CITIC Securities Co., Ltd. Class A	264,490	756,630	0.01%	Fujian Funeng Co., Ltd. Class A	15,080	17,514	0.00%
CITIC Securities Co., Ltd. Class H	840,589	1,715,938	0.01%	Full Truck Alliance Co., Ltd. ADR	228,914	1,604,687	0.01%
CMOC Group Ltd. Class A	2,067,900	1,510,137	0.01%	Fuyao Glass Industry Group Co., Ltd. Class A	110,800	581,807	0.00%
Contemporary Amperex Technology Co., Ltd. Class A	102,660	2,353,772	0.01%	Fuyao Glass Industry Group Co., Ltd. Class H	166,400	809,779	0.01%
COSCO SHIPPING Development Co., Ltd. Class A	189,600	62,307	0.00%	Ganfeng Lithium Group Co., Ltd. Class A	86,760	521,491	0.00%
COSCO SHIPPING Development Co., Ltd. Class H	501,000	51,328	0.00%	Ganfeng Lithium Group Co., Ltd. Class H	48,840	184,513	0.00%
COSCO SHIPPING Energy Transportation Co., Ltd. Class A	327,400	562,786	0.00%	G-bits Network Technology Xiamen Co., Ltd. Class A	800	27,539	0.00%
COSCO SHIPPING Holdings Co., Ltd. Class A	586,850	789,543	0.01%	GCL System Integration Technology Co., Ltd. Class A	372,200	143,222	0.00%
COSCO SHIPPING Holdings Co., Ltd. Class H	579,552	582,628	0.00%	GCL Technology Holdings Ltd.	5,906,000	937,875	0.01%
COSCO SHIPPING Ports Ltd.	360,000	260,023	0.00%	GD Power Development Co., Ltd. Class A	155,500	90,846	0.00%
Country Garden Holdings Co., Ltd.	2,990,602	298,733	0.00%	GDS Holdings Ltd. Class A	171,385	198,852	0.00%
Country Garden Services Holdings Co., Ltd.	621,124	536,923	0.00%	Geely Automobile Holdings Ltd.	2,012,600	2,214,013	0.01%
CRRC Corp., Ltd. Class H	2,108,000	928,664	0.01%	GEM Co., Ltd. Class A	56,300	43,170	0.00%
CSC Financial Co., Ltd. Class H	603,500	533,281	0.00%	Gemdale Corp. Class A	53,900	33,003	0.00%
CSG Holding Co., Ltd. Class B	310,034	98,467	0.00%	Genscript Biotech Corp.	282,000	717,229	0.01%
CSPC Pharmaceutical Group Ltd.	2,702,440	2,512,594	0.01%	GF Securities Co., Ltd. Class H	601,200	719,110	0.01%
Dada Nexus Ltd. ADR	13,929	46,244	0.00%	Giant Biogene Holding Co., Ltd.	147,200	671,100	0.00%
Daqin Railway Co., Ltd. Class A	704,200	713,041	0.00%	GigaDevice Semiconductor, Inc. Class A	7,716	100,115	0.00%
Daqo New Energy Corp. ADR	15,340	408,044	0.00%	Ginlong Technologies Co., Ltd. Class A	4,650	45,647	0.00%
Datang International Power Generation Co., Ltd. Class H	948,000	149,329	0.00%	GoerTek, Inc. Class A	39,800	117,434	0.00%
Do-Fluoride New Materials Co., Ltd. Class A	14,700	31,421	0.00%	Goldwind Science & Technology Co., Ltd. Class A	1,061,035	476,943	0.00%
Dongfang Electric Corp., Ltd. Class H	125,400	114,664	0.00%	Goldwind Science & Technology Co., Ltd. Class A	221,700	249,080	0.00%
Dongfeng Motor Group Co., Ltd. Class H	524,000	261,042	0.00%	Gotion High-tech Co., Ltd. Class A	16,900	51,028	0.00%
East Buy Holding Ltd.	106,000	377,381	0.00%	Great Wall Motor Co., Ltd. Class A	122,100	432,458	0.00%
East Group Co., Ltd. Class A	14,800	13,240	0.00%	Great Wall Motor Co., Ltd. Class H	547,000	710,321	0.00%
East Money Information Co., Ltd. Class A	561,669	1,107,467	0.01%	Gree Electric Appliances, Inc. of Zhuhai Class A	201,700	911,256	0.01%
Ecovacs Robotics Co., Ltd. Class A	6,600	38,410	0.00%	Greentown China Holdings Ltd.	135,000	137,446	0.00%
ENN Energy Holdings Ltd.	270,700	1,993,360	0.01%	Guangdong Electric Power Development Co., Ltd. Class B	41,200	11,397	0.00%
ENN Natural Gas Co., Ltd. Class A	15,700	37,086	0.00%	Guangdong Haid Group Co., Ltd. Class A	22,100	139,386	0.00%
Eve Energy Co., Ltd. Class A	23,288	138,016	0.00%	Guangdong HEC Technology Holding Co., Ltd. Class A	32,900	33,868	0.00%
Everbright Securities Co., Ltd. Class A	67,300	145,741	0.00%	Guangdong Investment Ltd.	958,000	696,857	0.00%
Everbright Securities Co., Ltd. Class H	802,200	531,132	0.00%	Guangdong Kinlong Hardware Products Co., Ltd. Class A	5,200	29,569	0.00%
Fangda Carbon New Material Co., Ltd. Class A	1,386,400	1,020,242	0.01%	Guanghui Energy Co., Ltd. Class A	76,300	76,508	0.00%
Far East Horizon Ltd.	406,000	319,245	0.00%	Guangshen Railway Co., Ltd. Class A	120,200	43,721	0.00%
Flat Glass Group Co., Ltd. Class A	135,183	506,894	0.00%	Guangshen Railway Co., Ltd. Class H	308,000	59,955	0.00%
Flat Glass Group Co., Ltd. Class H	96,000	162,038	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Guangzhou Automobile Group Co., Ltd. Class H	2,316,800	1,077,023	0.01%	Huafon Chemical Co., Ltd. Class A	35,700	33,641	0.00%
Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class H	170,000	473,519	0.00%	Huaibei Mining Holdings Co., Ltd. Class A	21,600	50,446	0.00%
Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A	4,000	35,149	0.00%	Hualan Biological Engineering, Inc. Class A	22,300	69,306	0.00%
Guangzhou Tinci Materials Technology Co., Ltd. Class A	23,800	83,828	0.00%	Huaneng Power International, Inc. Class A	296,900	321,059	0.00%
Guolian Securities Co., Ltd. Class A	9,200	14,006	0.00%	Huaneng Power International, Inc. Class H	1,372,000	727,418	0.01%
Guosen Securities Co., Ltd. Class A	91,300	109,499	0.00%	Huapont Life Sciences Co., Ltd. Class A	1,522,400	996,318	0.01%
Guosheng Financial Holding, Inc. Class A	13,400	17,539	0.00%	Huatai Securities Co., Ltd. Class A	536,700	1,051,451	0.01%
Guotai Junan Securities Co., Ltd. Class A	188,800	394,538	0.00%	Huatai Securities Co., Ltd. Class H	268,580	339,141	0.00%
Guotai Junan Securities Co., Ltd. Class H	321,000	361,346	0.00%	Huaxi Securities Co., Ltd. Class A	118,500	129,141	0.00%
Guoyuan Securities Co., Ltd. Class A	365,850	350,919	0.00%	Huaxia Bank Co., Ltd. Class A	140,500	110,891	0.00%
H World Group Ltd. ADR	68,972	2,306,424	0.01%	Huaxin Cement Co., Ltd. Class H	300,600	259,850	0.00%
Haidilao International Holding Ltd.	561,000	1,044,616	0.01%	Huayu Automotive Systems Co., Ltd. Class A	19,300	44,126	0.00%
Haier Smart Home Co., Ltd. Class A	298,400	880,038	0.01%	Hubei Energy Group Co., Ltd. Class A	63,500	37,722	0.00%
Haier Smart Home Co., Ltd. Class H	722,800	2,041,063	0.01%	Huizhou Desay Sv Automotive Co., Ltd. Class A	2,700	49,108	0.00%
Haitian International Holdings Ltd.	110,000	272,163	0.00%	Humanwell Healthcare Group Co., Ltd. Class A	5,000	17,456	0.00%
Haitong Securities Co., Ltd. Class H	1,921,536	1,026,158	0.01%	Hunan Gold Corp., Ltd. Class A	20,300	31,759	0.00%
Hangzhou First Applied Material Co., Ltd. Class A	13,132	44,759	0.00%	Hunan Valin Steel Co., Ltd. Class A	64,100	46,361	0.00%
Hangzhou Silan Microelectronics Co., Ltd. Class A	20,600	66,048	0.00%	Hundsun Technologies, Inc. Class A	22,003	88,870	0.00%
Hangzhou Tigermed Consulting Co., Ltd. Class A	9,100	70,251	0.00%	Hygeia Healthcare Holdings Co., Ltd.	144,018	651,060	0.00%
Hangzhou Tigermed Consulting Co., Ltd. Class H	22,900	103,670	0.00%	IEIT Systems Co., Ltd. Class A	13,000	60,613	0.00%
Hansoh Pharmaceutical Group Co., Ltd.	188,000	379,440	0.00%	Iflytek Co., Ltd. Class A	25,800	168,048	0.00%
Henan Shuanghui Investment & Development Co., Ltd. Class A	54,600	204,809	0.00%	Imeik Technology Development Co., Ltd. Class A	1,900	78,537	0.00%
Hengan International Group Co., Ltd.	280,500	1,043,539	0.01%	Industrial & Commercial Bank of China Ltd. Class A	2,383,600	1,600,091	0.01%
Hengli Petrochemical Co., Ltd. Class A	33,300	61,590	0.00%	Industrial & Commercial Bank of China Ltd. Class H	25,052,000	12,255,622	0.06%
Hisense Home Appliances Group Co., Ltd. Class A	227,200	650,911	0.00%	Industrial Bank Co., Ltd. Class A	407,700	928,126	0.01%
Hithink RoyalFlush Information Network Co., Ltd. Class A	5,400	118,964	0.00%	Industrial Securities Co., Ltd. Class A	92,560	76,304	0.00%
Hongfa Technology Co., Ltd. Class A	4,900	19,020	0.00%	Ingenic Semiconductor Co., Ltd. Class A	11,700	106,228	0.00%
Hopson Development Holdings Ltd.	224,882	116,926	0.00%	Inner Mongolia BaoTou Steel Union Co., Ltd. Class A	581,300	119,189	0.00%
Horizon Construction Development Ltd.	15,037	8,839	0.00%	Inner Mongolia ERDOS Resources Co., Ltd. Class A	258,574	352,241	0.00%
Hoshine Silicon Industry Co., Ltd. Class A	6,500	46,555	0.00%	Inner Mongolia Junzheng Energy & Chemical Industry Group Co., Ltd. Class A	31,100	16,335	0.00%
Hoyuan Green Energy Co., Ltd. Class A	5,869	27,430	0.00%	Inner Mongolia Yili Industrial Group Co., Ltd. Class A	123,400	463,578	0.00%
Hua Hong Semiconductor Ltd.	88,205	213,268	0.00%	Inner Mongolia Yitai Coal Co., Ltd. Class B	403,500	621,794	0.00%
Huadian Power International Corp., Ltd. Class A	412,900	298,052	0.00%	Innovent Biologics, Inc.	488,382	2,673,778	0.01%
Huadong Medicine Co., Ltd. Class A	15,000	87,338	0.00%	Intco Medical Technology Co., Ltd. Class A	4,500	14,763	0.00%
				iQIYI, Inc. ADR	140,514	685,708	0.00%
				JA Solar Technology Co., Ltd. Class A	48,216	140,302	0.00%
				Jafron Biomedical Co., Ltd. Class A	3,500	10,927	0.00%
				Jason Furniture Hangzhou Co., Ltd. Class A	4,160	20,448	0.00%

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JCET Group Co., Ltd. Class A	29,700	124,546	0.00%	LianChuang Electronic Technology Co., Ltd. Class A	10,000	14,339	0.00%
JD Health International, Inc.	378,253	1,894,038	0.01%	Liaoning Port Co., Ltd. Class A	4,602,500	937,228	0.01%
JD Logistics, Inc.	367,824	460,690	0.00%	Lingyi iTech Guangdong Co. Class A	64,200	60,949	0.00%
JD.com, Inc. Class A	740,711	10,671,634	0.05%	Livzon Pharmaceutical Group, Inc. Class A	83,177	408,958	0.00%
Jiangsu Eastern Shenghong Co., Ltd. Class A	41,800	56,355	0.00%	Livzon Pharmaceutical Group, Inc. Class H	78,900	244,019	0.00%
Jiangsu Expressway Co., Ltd. Class A	220,700	317,694	0.00%	Longfor Group Holdings Ltd.	579,500	927,669	0.01%
Jiangsu Hengli Hydraulic Co., Ltd. Class A	15,392	118,197	0.00%	LONGi Green Energy Technology Co., Ltd. Class A	151,497	487,218	0.00%
Jiangsu Hengrui Pharmaceuticals Co., Ltd. Class A	116,641	740,903	0.01%	Lufax Holding Ltd. ADR	44,020	135,141	0.00%
Jiangsu King's Luck Brewery JSC Ltd. Class A	76,700	525,114	0.00%	Luxi Chemical Group Co., Ltd. Class A	22,400	31,552	0.00%
Jiangsu Linyang Energy Co., Ltd. Class A	25,900	23,243	0.00%	Luxshare Precision Industry Co., Ltd. Class A	161,437	781,044	0.01%
Jiangsu Yanghe Brewery Joint-Stock Co., Ltd. Class A	72,700	1,122,059	0.01%	Luye Pharma Group Ltd.	352,000	168,144	0.00%
Jiangsu Yoke Technology Co., Ltd. Class A	3,900	30,524	0.00%	Luzhou Laojiao Co., Ltd. Class A	40,700	1,025,531	0.01%
Jiangsu Zhongtian Technology Co., Ltd. Class A	25,700	45,079	0.00%	Maanshan Iron & Steel Co., Ltd. Class A	207,000	79,072	0.00%
Jiangxi Copper Co., Ltd. Class H	635,000	897,785	0.01%	Mango Excellent Media Co., Ltd. Class A	19,500	69,011	0.00%
Jilin Aodong Pharmaceutical Group Co., Ltd. Class A	292,100	621,070	0.00%	Maxscend Microelectronics Co., Ltd. Class A	6,912	136,869	0.00%
Jinxin Fertility Group Ltd.	300,000	128,705	0.00%	Meinian Onehealth Healthcare Holdings Co., Ltd. Class A	97,900	82,631	0.00%
JiuGui Liquor Co., Ltd. Class A	3,700	38,010	0.00%	Meituan Class B	1,684,663	17,669,593	0.08%
Jiumaojiu International Holdings Ltd.	486,000	379,661	0.00%	Metallurgical Corp. of China Ltd. Class A	210,500	90,460	0.00%
Jizhong Energy Resources Co., Ltd. Class A	37,500	37,602	0.00%	Metallurgical Corp. of China Ltd. Class H	454,000	88,375	0.00%
Joinn Laboratories China Co., Ltd. Class H	31,555	51,968	0.00%	Microport Scientific Corp.	391,800	422,480	0.00%
Jonjee Hi-Tech Industrial & Commercial Holding Co., Ltd. Class A	36,300	143,251	0.00%	Ming Yuan Cloud Group Holdings Ltd.	108,000	39,833	0.00%
JOYY, Inc. ADR	10,006	397,238	0.00%	MINISO Group Holding Ltd. ADR	31,133	635,113	0.00%
Kanzhun Ltd. ADR	110,114	1,828,994	0.01%	Minth Group Ltd.	130,000	262,712	0.00%
KE Holdings, Inc. ADR	198,494	3,217,588	0.02%	MOG Digitech Holdings Ltd.	168,000	34,639	0.00%
Kingboard Holdings Ltd.	154,200	368,885	0.00%	Montage Technology Co., Ltd. Class A	20,231	166,949	0.00%
Kingboard Laminates Holdings Ltd.	204,000	175,561	0.00%	Muyuan Foods Co., Ltd. Class A	111,794	646,529	0.00%
Kingdee International Software Group Co., Ltd.	709,000	1,033,280	0.01%	NanJi E-Commerce Co., Ltd. Class A	57,200	31,248	0.00%
Kingsoft Cloud Holdings Ltd.	265,710	68,396	0.00%	Nanjing Hanrui Cobalt Co., Ltd. Class A	3,600	14,303	0.00%
Kingsoft Corp., Ltd.	277,400	856,156	0.01%	NARI Technology Co., Ltd. Class A	92,736	290,687	0.00%
Kuaishou Technology Class B	796,900	5,403,802	0.03%	NAURA Technology Group Co., Ltd. Class A	6,600	227,746	0.00%
Kuang-Chi Technologies Co., Ltd. Class A	12,900	26,776	0.00%	NetEase, Inc.	563,793	10,151,603	0.05%
Kunlun Energy Co., Ltd.	1,542,000	1,390,230	0.01%	New China Life Insurance Co., Ltd. Class A	48,100	210,285	0.00%
Kunlun Tech Co., Ltd. Class A	16,900	88,765	0.00%	New China Life Insurance Co., Ltd. Class H	242,099	471,886	0.00%
Kweichow Moutai Co., Ltd. Class A	28,935	7,013,708	0.03%	New Hope Liuhe Co., Ltd. Class A	43,500	56,936	0.00%
Lao Feng Xiang Co., Ltd. Class A	23,400	226,751	0.00%	New Oriental Education & Technology Group, Inc.	500,980	3,544,723	0.02%
LB Group Co., Ltd. Class A	27,600	66,397	0.00%	Nine Dragons Paper Holdings Ltd.	302,000	148,901	0.00%
Lee & Man Paper Manufacturing Ltd.	247,000	72,437	0.00%	Ningbo Deye Technology Co., Ltd. Class A	9,000	106,044	0.00%
Legend Holdings Corp. Class H	87,100	82,097	0.00%	Ningbo Joyson Electronic Corp. Class A	9,900	24,970	0.00%
Lens Technology Co., Ltd. Class A	88,900	164,801	0.00%	Ningbo Sanxing Medical Electric Co., Ltd. Class A	22,200	63,913	0.00%
Lepu Medical Technology Beijing Co., Ltd. Class A	24,600	55,829	0.00%	Ningbo Tuopu Group Co., Ltd. Class A	8,900	91,867	0.00%
Leyard Optoelectronic Co., Ltd. Class A	1,058,700	892,088	0.01%				
Li Auto, Inc. Class A	329,247	6,202,462	0.03%				
Li Ning Co., Ltd.	765,302	2,048,372	0.01%				

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Ningxia Baofeng Energy Group Co., Ltd. Class A	19,200	39,826	0.00%	Sany Heavy Equipment International Holdings Co., Ltd.	561,000	542,425	0.00%
NIO, Inc. Class A	379,233	3,574,486	0.02%	Sany Heavy Industry Co., Ltd. Class A	91,700	177,332	0.00%
Nongfu Spring Co., Ltd. Class H	636,800	3,682,056	0.02%	Satellite Chemical Co., Ltd. Class A	28,991	60,054	0.00%
North Industries Group Red Arrow Co., Ltd. Class A	7,300	14,394	0.00%	Seazen Group Ltd.	387,158	62,968	0.00%
Offcn Education Technology Co., Ltd. Class A	13,400	7,678	0.00%	Seazen Holdings Co., Ltd. Class A	18,100	29,003	0.00%
Orient Securities Co., Ltd. Class H	364,800	161,177	0.00%	SenseTime Group, Inc. Class B	4,840,000	719,007	0.01%
Ovctek China, Inc. Class A	9,660	30,633	0.00%	SF Holding Co., Ltd. Class A	124,900	708,643	0.00%
Pangang Group Vanadium Titanium & Resources Co., Ltd. Class A	114,000	52,512	0.00%	SG Micro Corp. Class A	5,557	69,464	0.00%
PDD Holdings, Inc. ADR	192,353	28,143,167	0.13%	Shaanxi Coal Industry Co., Ltd. Class A	128,400	376,692	0.00%
People's Insurance Co. Group of China Ltd. Class H	3,411,000	1,048,389	0.01%	Shan Xi Hua Yang Group New Energy Co., Ltd. Class A	27,300	37,419	0.00%
Perfect World Co., Ltd. Class A	19,500	32,424	0.00%	Shandong Chenming Paper Holdings Ltd. Class A	621,300	338,545	0.00%
PetroChina Co., Ltd. Class A	326,900	324,118	0.00%	Shandong Chenming Paper Holdings Ltd. Class B	1,350,500	276,722	0.00%
PetroChina Co., Ltd. Class H	6,766,000	4,471,068	0.02%	Shandong Chenming Paper Holdings Ltd. Class H	1,547,500	396,360	0.00%
Pharmaron Beijing Co., Ltd. Class A	25,425	103,477	0.00%	Shandong Gold Mining Co., Ltd. Class A	137,298	440,975	0.00%
Pharmaron Beijing Co., Ltd. Class H	30,375	61,539	0.00%	Shandong Gold Mining Co., Ltd. Class H	229,300	435,193	0.00%
PICC Property & Casualty Co., Ltd. Class H	2,121,748	2,521,572	0.01%	Shandong Hi-speed Co., Ltd. Class A	353,400	344,437	0.00%
Ping An Bank Co., Ltd. Class A	222,488	293,397	0.00%	Shandong Hualu Hengsheng Chemical Co., Ltd. Class A	24,030	93,108	0.00%
Ping An Healthcare & Technology Co., Ltd.	353,771	804,627	0.01%	Shandong Linglong Tyre Co., Ltd. Class A	5,700	15,394	0.00%
Ping An Insurance Group Co. of China Ltd. Class A	393,710	2,228,255	0.01%	Shandong Nanshan Aluminum Co., Ltd. Class A	2,330,200	962,108	0.01%
Ping An Insurance Group Co. of China Ltd. Class H	1,940,500	8,784,816	0.04%	Shandong Weigao Group Medical Polymer Co., Ltd. Class H	793,600	773,421	0.01%
Pingdingshan Tianan Coal Mining Co., Ltd. Class A	27,700	44,970	0.00%	Shanghai Bairun Investment Holding Group Co., Ltd. Class A	9,884	34,161	0.00%
Poly Developments & Holdings Group Co., Ltd. Class A	126,600	176,016	0.00%	Shanghai Baosight Software Co., Ltd. Class A	7,332	50,249	0.00%
Poly Property Services Co., Ltd. Class H	26,000	95,895	0.00%	Shanghai Baosight Software Co., Ltd. Class B	658,369	1,395,742	0.01%
Pop Mart International Group Ltd.	204,800	531,110	0.00%	Shanghai BOCHU Electronic Technology Corp., Ltd. Class A	977	34,729	0.00%
Postal Savings Bank of China Co., Ltd. Class H	4,293,000	2,050,687	0.01%	Shanghai Electric Group Co., Ltd. Class H	3,188,000	665,481	0.00%
Power Construction Corp. of China Ltd. Class A	116,000	79,662	0.00%	Shanghai Electric Power Co., Ltd. Class A	19,800	23,524	0.00%
Qifu Technology, Inc. ADR	25,085	396,845	0.00%	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	51,100	179,624	0.00%
Qingdao Port International Co., Ltd. Class A	413,600	358,965	0.00%	Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	138,010	300,462	0.00%
Qingdao Rural Commercial Bank Corp. Class A	846,600	311,504	0.00%	Shanghai Fudan Microelectronics Group Co., Ltd. Class H	87,000	157,097	0.00%
Qingdao TGOOD Electric Co., Ltd. Class A	4,300	12,138	0.00%	Shanghai Huayi Group Co., Ltd. Class A	605,900	547,987	0.00%
Qinghai Salt Lake Industry Co., Ltd. Class A	166,299	372,506	0.00%	Shanghai Industrial Holdings Ltd.	76,000	94,312	0.00%
Raytron Technology Co., Ltd. Class A	4,125	25,617	0.00%	Shanghai International Airport Co., Ltd. Class A	13,500	62,148	0.00%
Red Star Macalline Group Corp., Ltd. Class A	97,800	53,154	0.00%	Shanghai International Port Group Co., Ltd. Class A	40,600	27,939	0.00%
Red Star Macalline Group Corp., Ltd. Class H	23,094	6,388	0.00%	Shanghai Jinjiang International Hotels Co., Ltd. Class B	127,300	160,271	0.00%
Remegen Co., Ltd. Class H	19,000	91,124	0.00%				
RLX Technology, Inc. ADR	357,940	715,880	0.00%				
Rongsheng Petrochemical Co., Ltd. Class A	22,750	33,068	0.00%				
SAIC Motor Corp., Ltd. Class A	108,700	206,543	0.00%				
Sangfor Technologies, Inc. Class A	1,400	14,213	0.00%				
Sansteel Minguang Co., Ltd. Fujian Class A	29,600	16,836	0.00%				

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Shanghai Jinqiao Export Processing Zone Development Co., Ltd. Class A	293,700	417,002	0.00%	Shenzhen Inovance Technology Co., Ltd. Class A	30,100	266,904	0.00%
Shanghai Jinqiao Export Processing Zone Development Co., Ltd. Class B	12,100	9,825	0.00%	Shenzhen International Holdings Ltd.	195,000	164,320	0.00%
Shanghai Junshi Biosciences Co., Ltd. Class A	33,307	195,662	0.00%	Shenzhen Investment Ltd.	1,147,849	169,049	0.00%
Shanghai Lingang Holdings Corp., Ltd. Class A	642,500	906,823	0.01%	Shenzhen Kangtai Biological Products Co., Ltd. Class A	11,040	42,094	0.00%
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class A	373,200	458,599	0.00%	Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	25,100	1,024,360	0.01%
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	287,608	93,760	0.00%	Shenzhen MTC Co., Ltd. Class A	136,700	107,124	0.00%
Shanghai Mechanical & Electrical Industry Co., Ltd. Class B	120,700	109,837	0.00%	Shenzhen Overseas Chinese Town Co., Ltd. Class A	191,500	83,640	0.00%
Shanghai Pharmaceuticals Holding Co., Ltd. Class A	36,500	85,758	0.00%	Shenzhen SC New Energy Technology Corp. Class A	3,000	31,181	0.00%
Shanghai Pharmaceuticals Holding Co., Ltd. Class H	145,100	212,209	0.00%	Shenzhen Transsion Holdings Co., Ltd. Class A	8,134	158,097	0.00%
Shanghai Pudong Development Bank Co., Ltd. Class A	451,600	419,851	0.00%	Shenzhen Yan Tian Port Holding Co., Ltd. Class A	624,500	427,992	0.00%
Shanghai Putailai New Energy Technology Co., Ltd. Class A	25,230	74,160	0.00%	Shenzhen Zhongjin Lingnan Nonfemet Co., Ltd. Class A	185,100	112,298	0.00%
Shanghai RAAS Blood Products Co., Ltd. Class A	136,000	152,796	0.00%	Shenzhou International Group Holdings Ltd.	241,558	2,487,179	0.01%
Shanghai Tunnel Engineering Co., Ltd. Class A	573,100	463,592	0.00%	Shijiazhuang Yiling Pharmaceutical Co., Ltd. Class A	50,600	163,939	0.00%
Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class A	260,900	361,272	0.00%	Shougang Fushan Resources Group Ltd.	619,278	228,406	0.00%
Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A	10,300	8,983	0.00%	Shui On Land Ltd.	519,500	47,901	0.00%
Shanghai Zhenhua Heavy Industries Co., Ltd. Class B	1,330,200	255,398	0.00%	Sichuan Chuantou Energy Co., Ltd. Class A	15,800	33,550	0.00%
Shanxi Coking Coal Energy Group Co., Ltd. Class A	47,800	66,324	0.00%	Sichuan Hebang Biotechnology Co., Ltd. Class A	96,600	32,016	0.00%
Shanxi Lu'an Environmental Energy Development Co., Ltd. Class A	40,800	125,541	0.00%	Sichuan Road & Bridge Group Co., Ltd. Class A	51,240	53,898	0.00%
Shanxi Taigang Stainless Steel Co., Ltd. Class A	68,800	36,040	0.00%	Sichuan Swellfun Co., Ltd. Class A	6,500	53,648	0.00%
Shanxi Xinghuacun Fen Wine Factory Co., Ltd. Class A	29,940	970,151	0.01%	Sino Biopharmaceutical Ltd.	4,035,250	1,793,203	0.01%
Shenghe Resources Holding Co., Ltd. Class A	26,100	37,314	0.00%	Sinoma Science & Technology Co., Ltd. Class A	16,300	36,443	0.00%
Shengyi Technology Co., Ltd. Class A	173,000	444,854	0.00%	Sinopec Engineering Group Co., Ltd. Class H	253,500	129,858	0.00%
Shenwan Hongyuan Group Co., Ltd. Class A	973,100	606,770	0.00%	Sinopec Oilfield Service Corp. Class H	970,000	60,248	0.00%
Shenwan Hongyuan Group Co., Ltd. Class H	1,084,800	197,273	0.00%	Sinopec Shanghai Petrochemical Co., Ltd. Class H	3,618,000	523,572	0.00%
Shenzhen Airport Co., Ltd. Class A	1,102,000	995,121	0.01%	Sinopharm Group Co., Ltd. Class H	511,300	1,339,056	0.01%
Shenzhen Capchem Technology Co., Ltd. Class A	8,460	56,197	0.00%	Sinotrans Ltd. Class H	521,000	218,180	0.00%
Shenzhen Dynanonic Co., Ltd. Class A	14,668	125,718	0.00%	Sinotruk Hong Kong Ltd.	132,000	258,978	0.00%
Shenzhen Energy Group Co., Ltd. Class A	35,600	32,247	0.00%	Skshu Paint Co., Ltd. Class A	2,660	17,785	0.00%
Shenzhen Expressway Corp., Ltd. Class H	522,000	421,822	0.00%	Smooere International Holdings Ltd.	371,000	308,828	0.00%
Shenzhen Gas Corp., Ltd. Class A	26,700	25,835	0.00%	Songcheng Performance Development Co., Ltd. Class A	46,800	64,870	0.00%
Shenzhen Hepalink Pharmaceutical Group Co., Ltd. Class H	65,000	29,801	0.00%	StarPower Semiconductor Ltd. Class A	1,600	40,671	0.00%
				Sun Art Retail Group Ltd.	305,000	54,684	0.00%
				Sunac Services Holdings Ltd.	107,132	25,656	0.00%
				Sungrow Power Supply Co., Ltd. Class A	21,200	260,780	0.00%
				Suning Universal Co., Ltd. Class A	17,100	6,220	0.00%
				Sunny Optical Technology Group Co., Ltd.	230,000	2,086,879	0.01%
				Sunwoda Electronic Co., Ltd. Class A	16,700	34,617	0.00%
				Suzhou Dongshan Precision Manufacturing Co., Ltd. Class A	9,800	25,021	0.00%

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Suzhou Maxwell Technologies Co., Ltd. Class A	3,840	69,842	0.00%	Weihai Guangwei Composites Co., Ltd. Class A	4,640	17,379	0.00%
TAL Education Group ADR	155,069	1,958,521	0.01%	Western Securities Co., Ltd. Class A	751,000	671,835	0.00%
Tangshan Sanyou Chemical Industries Co., Ltd. Class A	101,400	78,180	0.00%	Western Superconducting Technologies Co., Ltd. Class A	3,026	22,621	0.00%
TBEA Co., Ltd. Class A	57,590	111,612	0.00%	Will Semiconductor Co., Ltd. Shanghai Class A	9,045	135,549	0.00%
TCL Technology Group Corp. Class A	156,750	94,658	0.00%	Wingtech Technology Co., Ltd. Class A	14,000	83,187	0.00%
TCL Zhonghuan Renewable Energy Technology Co., Ltd. Class A	53,125	116,686	0.00%	Wuchan Zhongda Group Co., Ltd. Class A	33,500	20,842	0.00%
Tencent Holdings Ltd.	1,979,878	74,443,038	0.35%	Wuhan Guide Infrared Co., Ltd. Class A	37,856	38,810	0.00%
Tencent Music Entertainment Group ADR	176,854	1,593,455	0.01%	Wuliangye Yibin Co., Ltd. Class A	105,300	2,074,915	0.01%
Thunder Software Technology Co., Ltd. Class A	4,000	44,974	0.00%	WuXi AppTec Co., Ltd. Class A	120,613	1,232,453	0.01%
Tianqi Lithium Corp. Class A	32,200	252,287	0.00%	WuXi AppTec Co., Ltd. Class H	91,620	932,210	0.01%
Tianqi Lithium Corp. Class H	35,200	194,515	0.00%	Wuxi Biologics Cayman, Inc. XCMG Construction Machinery Co., Ltd. Class A	1096,669	4,157,161	0.02%
Tianshan Aluminum Group Co., Ltd. Class A	27,100	22,873	0.00%	Xiamen Tungsten Co., Ltd. Class A	14,700	35,467	0.00%
Tibet Summit Resources Co., Ltd. Class A	11,200	19,126	0.00%	Xiaomi Corp. Class B	4,653,200	9,296,210	0.04%
Tingyi Cayman Islands Holding Corp.	612,000	746,136	0.01%	Xinhua Winshare Publishing & Media Co., Ltd. Class A	31,400	60,237	0.00%
Tongcheng Travel Holdings Ltd.	251,600	465,273	0.00%	Xinhua Winshare Publishing & Media Co., Ltd. Class H	45,000	40,052	0.00%
Tongkun Group Co., Ltd. Class A	17,200	36,547	0.00%	Xinjiang Zhongtai Chemical Co., Ltd. Class A	30,600	26,214	0.00%
Tongling Nonferrous Metals Group Co., Ltd. Class A	112,000	51,591	0.00%	Xinyi Solar Holdings Ltd.	990,400	578,369	0.00%
Tongwei Co., Ltd. Class A	71,100	249,927	0.00%	XPeng, Inc. Class A	329,477	2,392,422	0.01%
Topchoice Medical Corp. Class A	5,700	61,198	0.00%	Xtep International Holdings Ltd.	413,500	233,531	0.00%
Topsports International Holdings Ltd.	1,103,000	858,833	0.01%	Xuji Electric Co., Ltd. Class A	11,000	33,924	0.00%
Towngas Smart Energy Co., Ltd.	228,000	94,896	0.00%	Yadea Group Holdings Ltd.	208,000	365,466	0.00%
TravelSky Technology Ltd. Class H	175,000	302,553	0.00%	Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class A	67,800	261,465	0.00%
Trina Solar Co., Ltd. Class A	45,259	181,339	0.00%	Yangzijiang Financial Holding Ltd.	354,300	87,292	0.00%
Trip.com Group Ltd.	170,236	6,052,022	0.03%	Yangzijiang Shipbuilding Holdings Ltd.	799,600	903,195	0.01%
Tsingtao Brewery Co., Ltd. Class A	9,900	103,927	0.00%	Yankuang Energy Group Co., Ltd. Class A	192,600	535,826	0.00%
Tsingtao Brewery Co., Ltd. Class H	238,873	1,602,979	0.01%	Yankuang Energy Group Co., Ltd. Class H	537,000	1,020,558	0.01%
Tuya, Inc. ADR	58,900	135,470	0.00%	Yanlord Land Group Ltd.	317,100	139,427	0.00%
Unigroup Guoxin Microelectronics Co., Ltd. Class A	12,739	120,670	0.00%	Yantai Changyu Pioneer Wine Co., Ltd. Class A	149,300	506,151	0.00%
Uni-President China Holdings Ltd.	232,200	165,038	0.00%	Yantai Jereh Oilfield Services Group Co., Ltd. Class A	8,100	31,976	0.00%
Unisplendour Corp., Ltd. Class A	10,100	27,446	0.00%	Yealink Network Technology Corp., Ltd. Class A	17,220	71,462	0.00%
Vinda International Holdings Ltd.	51,000	148,587	0.00%	Yifeng Pharmacy Chain Co., Ltd. Class A	8,610	48,415	0.00%
Vipshop Holdings Ltd. ADR	112,601	1,999,794	0.01%	Yihai International Holding Ltd.	91,000	144,508	0.00%
Walvax Biotechnology Co., Ltd. Class A	20,600	68,015	0.00%	Yihai Kerry Arawana Holdings Co., Ltd. Class A	23,500	110,163	0.00%
Wanhua Chemical Group Co., Ltd. Class A	56,200	606,309	0.00%	Yonfer Agricultural Technology Co., Ltd. Class A	9,300	14,876	0.00%
Want Want China Holdings Ltd.	967,000	584,518	0.00%	Yonyou Network Technology Co., Ltd. Class A	36,040	90,042	0.00%
Weibo Corp. ADR	10,517	115,161	0.00%	Youngor Fashion Co., Ltd.	369,200	339,615	0.00%
Weichai Power Co., Ltd. Class A	164,700	315,726	0.00%	YTO Express Group Co., Ltd. Class A	14,300	24,681	0.00%
Weichai Power Co., Ltd. Class H	599,800	1,001,645	0.01%	Yuan Longping High-tech Agriculture Co., Ltd. Class A	62,800	124,355	0.00%
Weifu High-Technology Group Co., Ltd. Class A	43,600	92,275	0.00%				
Weifu High-Technology Group Co., Ltd. Class B	176,900	201,853	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Yuexiu Property Co., Ltd.	538,362	438,491	0.00%	Zijin Mining Group Co., Ltd. Class A	1,130,700	1,978,558	0.01%
Yum China Holdings, Inc.	131,117	5,578,125	0.03%	Zijin Mining Group Co., Ltd. Class H	1,058,000	1,723,465	0.01%
Yunnan Aluminium Co., Ltd. Class A	38,600	66,243	0.00%	Zoomlion Heavy Industry Science & Technology Co., Ltd. Class H	456,600	251,440	0.00%
Yunnan Baiyao Group Co., Ltd. Class A	20,420	140,949	0.00%	ZTE Corp. Class A	188,599	701,360	0.00%
Yunnan Copper Co., Ltd. Class A	18,100	27,682	0.00%	ZTE Corp. Class H	119,320	266,495	0.00%
Yunnan Energy New Material Co., Ltd. Class A	9,600	76,605	0.00%			611,489,340	2.83%
Yunnan Tin Co., Ltd. Class A	22,700	45,651	0.00%	Colombia 0.02% (30 June 2023: 0.01%)			
Zai Lab Ltd.	236,770	651,921	0.00%	Bancolombia SA	104,279	893,666	0.01%
Zhangzhou Pientzheuang Pharmaceutical Co., Ltd. Class A	7,100	241,290	0.00%	Bancolombia SA - Preference Shares	101,218	781,735	0.00%
Zhaojin Mining Industry Co., Ltd. Class H	192,500	239,375	0.00%	Ecopetrol SA	1,817,692	1,097,935	0.01%
Zhefu Holding Group Co., Ltd. Class A	46,600	22,251	0.00%	Grupo Aval Acciones y Valores SA - Preference Shares	656,863	82,235	0.00%
Zhejiang Century Huatong Group Co., Ltd. Class A	122,700	88,916	0.00%	Interconexion Electrica SA ESP	127,308	508,706	0.00%
Zhejiang Chint Electrics Co., Ltd. Class A	16,000	48,333	0.00%			3,364,277	0.02%
Zhejiang Dahua Technology Co., Ltd. Class A	75,100	194,590	0.00%	Czech Republic 0.02% (30 June 2023: 0.02%)			
Zhejiang Dingli Machinery Co., Ltd. Class A	3,000	21,559	0.00%	CEZ A.S.	52,410	2,247,691	0.01%
Zhejiang Expressway Co., Ltd. Class H	345,000	230,190	0.00%	Komerční Banka A.S.	25,259	818,813	0.01%
Zhejiang Hailiang Co., Ltd. Class A	282,100	441,735	0.00%	Moneta Money Bank A.S.	73,371	307,277	0.00%
Zhejiang Huace Film & Television Co., Ltd. Class A	81,300	67,021	0.00%			3,373,781	0.02%
Zhejiang Huahai Pharmaceutical Co., Ltd. Class A	23,100	47,591	0.00%	Denmark 0.77% (30 June 2023: 0.71%)			
Zhejiang Huayou Cobalt Co., Ltd. Class A	20,150	93,186	0.00%	AP Moller-Maersk A/S Class A	546	969,286	0.00%
Zhejiang Jingsheng Mechanical & Electrical Co., Ltd. Class A	18,900	117,027	0.00%	AP Moller-Maersk A/S Class B	1,787	3,214,738	0.02%
Zhejiang Jiuzhou Pharmaceutical Co., Ltd. Class A	7,300	24,820	0.00%	Carlsberg A/S Class B	31,551	3,959,099	0.02%
Zhejiang Juhua Co., Ltd. Class A	37,000	85,685	0.00%	Chr Hansen Holding A/S	35,562	2,983,723	0.01%
Zhejiang Leapmotor Technology Co., Ltd.	219,700	1,004,449	0.01%	Coloplast A/S Class B	38,805	4,439,227	0.02%
Zhejiang Longsheng Group Co., Ltd. Class A	683,000	805,719	0.01%	Danske Bank A/S	206,820	5,528,808	0.03%
Zhejiang NHU Co., Ltd. Class A	66,384	158,115	0.00%	Demant A/S	31,670	1,389,128	0.01%
Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A	40,616	167,698	0.00%	DSV A/S	54,390	9,554,831	0.04%
Zhejiang Wolwo Bio-Pharmaceutical Co., Ltd. Class A	1,800	7,331	0.00%	Genmab A/S	20,488	6,542,583	0.03%
Zhejiang Yongtai Technology Co., Ltd. Class A	12,900	21,051	0.00%	H Lundbeck A/S	132,031	640,947	0.00%
ZhongAn Online P&C Insurance Co., Ltd. Class H	264,800	604,982	0.00%	H Lundbeck A/S Class A	10,450	44,443	0.00%
Zhongji Innolight Co., Ltd. Class A	25,900	410,691	0.00%	Novo Nordisk A/S Class B	986,388	102,039,382	0.47%
Zhongshan Public Utilities Group Co., Ltd. Class A	345,500	354,690	0.00%	Novozymes A/S Class B	60,288	3,315,311	0.02%
Zhongsheng Group Holdings Ltd.	134,000	320,561	0.00%	Orsted A/S	56,658	3,142,559	0.01%
Zhongtai Securities Co., Ltd. Class A	313,600	302,123	0.00%	Pandora A/S	27,509	3,804,100	0.02%
Zhuhai Huafa Properties Co., Ltd. Class A	112,100	113,507	0.00%	ROCKWOOL A/S Class B	3,376	988,534	0.01%
Zhuzhou CRRC Times Electric Co., Ltd. Class H	157,400	449,510	0.00%	Royal Unibrew A/S	12,391	828,288	0.00%
Zhuzhou Kibing Group Co., Ltd. Class A	15,700	15,081	0.00%	Tryg A/S	108,218	2,355,720	0.01%
				Vestas Wind Systems A/S	319,336	10,140,806	0.05%
						165,881,513	0.77%
				Egypt 0.01% (30 June 2023: 0.01%)			
				Commercial International Bank - Egypt (CIB) GDR	715,512	1,687,613	0.01%
				Egypt Kuwait Holding Co. SAE	130,452	164,937	0.00%
				Telecom Egypt Co.	41,266	48,932	0.00%
						1,901,482	0.01%
				Finland 0.27% (30 June 2023: 0.28%)			
				Elisa OYJ	51,605	2,386,819	0.01%
				Fortum OYJ	150,081	2,165,178	0.01%
				Kesko OYJ Class B	72,651	1,438,552	0.01%
				Kone OYJ Class B	104,792	5,227,653	0.02%
				Mandatium OYJ	138,653	623,374	0.00%
				Metso OYJ	183,919	1,863,033	0.01%
				Neste OYJ	126,193	4,490,045	0.02%
				Nokia OYJ	1,684,215	5,678,148	0.03%
				Nordea Bank Abp	1,027,240	12,738,598	0.06%
				Nordea Bank Abp (XSTO)	57,546	715,710	0.00%
				Orion OYJ Class B	38,983	1,691,067	0.01%
				Sampo OYJ Class A	142,745	6,245,834	0.03%
				Stora Enso OYJ Class R	186,420	2,579,259	0.01%
				UPM-Kymmene OYJ	164,198	6,177,848	0.03%
				Valmet OYJ	52,077	1,502,026	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Wartsila OYJ Abp	144,928	2,101,243	0.01%	Schneider Electric SE	168,855	33,906,637	0.16%
		57,624,387	0.27%	SCOR SE	50,797	1,484,747	0.01%
France 2.79% (30 June 2023: 2.90%)				SEB SA	1,219	152,162	0.00%
Accor SA	52,558	2,008,814	0.01%	SEB SA (Prime De Fidelite)	2,801	349,636	0.00%
Aeroports de Paris SA	8,176	1,058,506	0.00%	SEB SA (XPAR)	5,792	722,989	0.00%
Air Liquide SA	17,354	3,376,237	0.02%	Societe Generale SA	222,124	5,894,997	0.03%
Air Liquide SA - EUR	20,266	3,942,770	0.02%	Sodexo SA	7,358	809,713	0.00%
Air Liquide SA (Prime De Fidelite)	48,575	9,450,313	0.04%	Sodexo SA (XPAR)	9,216	1,014,177	0.00%
Air Liquide SA (XPAR)	73,315	14,263,503	0.07%	Sodexo SA 2024	3,897	428,846	0.00%
Airbus SE	184,758	28,528,108	0.13%	Sodexo SA 2025	3,512	386,479	0.00%
ALD SA	72,842	518,596	0.00%	Sodexo SA 2026	2,843	312,859	0.00%
Alstom SA	89,351	1,202,185	0.01%	SOITEC	6,587	1,177,310	0.01%
Amundi SA	18,524	1,260,492	0.01%	STMicroelectronics NV	204,441	10,217,938	0.05%
Arkema SA	21,707	2,469,800	0.01%	Teleperformance SE	17,452	2,545,706	0.01%
AXA SA	555,791	18,105,519	0.08%	Thales SA	31,471	4,656,697	0.02%
BioMerieux	12,248	1,361,093	0.01%	TotalEnergies SE	699,699	47,612,025	0.22%
BNP Paribas SA	334,516	23,128,450	0.11%	Ubisoft Entertainment SA	39,003	995,687	0.00%
Bollre SE	319,459	1,995,595	0.01%	Unibail-Rodamco-Westfield REIT	37,056	2,739,297	0.01%
Bouygues SA	70,270	2,648,523	0.01%	Valeo SE	70,067	1,077,014	0.00%
Bureau Veritas SA	104,737	2,646,007	0.01%	Veolia Environnement SA	201,337	6,351,941	0.03%
Capgemini SE	51,791	10,798,562	0.05%	Vinci SA	150,765	18,935,888	0.09%
Carrefour SA	191,554	3,505,156	0.02%	Vivendi SE	270,018	2,886,113	0.01%
Cie de Saint-Gobain SA	144,325	10,627,511	0.05%	Wendel SE	5,816	518,148	0.00%
Cie Generale des Etablissements Michelin SCA	212,435	7,617,269	0.04%	Worldline SA	76,210	1,319,185	0.01%
Covivio SA REIT	20,531	1,104,041	0.01%			603,808,147	2.79%
Credit Agricole SA	358,763	5,093,345	0.02%	Germany 2.05% (30 June 2023: 2.08%)			
Danone SA	192,195	12,458,245	0.06%	Adidas AG	53,078	10,797,782	0.05%
Dassault Aviation SA	6,673	1,320,942	0.01%	Allianz SE	123,532	33,016,405	0.15%
Dassault Systemes SE	209,604	10,242,130	0.05%	BASF SE	285,420	15,379,807	0.07%
Edenred SE	76,372	4,567,485	0.02%	Bayer AG	303,515	11,275,394	0.05%
Eiffage SA	28,513	3,055,828	0.01%	Bayerische Motoren Werke AG	92,584	10,307,064	0.05%
Engie SA	54,898	965,316	0.00%	Bayerische Motoren Werke AG - Preference Shares	21,381	2,124,486	0.01%
Engie SA (France)	71,433	1,256,065	0.01%	Bechtle AG	24,920	1,249,490	0.01%
Engie SA (Prime De Fidelite)	156,847	2,757,969	0.01%	Beiersdorf AG	32,272	4,837,605	0.02%
Engie SA (XPAR)	238,303	4,190,277	0.02%	Brenntag SE	48,007	4,413,234	0.02%
EssilorLuxottica SA	96,643	19,387,015	0.09%	Carl Zeiss Meditec AG	10,703	1,168,592	0.00%
Eurazeo SA	3,796	301,285	0.00%	Commerzbank AG	348,090	4,137,410	0.02%
Eurazeo SA (France)	4,438	352,240	0.00%	Continental AG	32,685	2,777,234	0.01%
Eurazeo SE	1,433	113,736	0.00%	Covestro AG	60,882	3,542,904	0.02%
Eurazeo SE (XPAR)	5,180	411,132	0.00%	CTS Eventim AG & Co. KGaA	17,272	1,194,378	0.01%
Eurofins Scientific SE	36,300	2,365,027	0.01%	Daimler Truck Holding AG	165,234	6,209,526	0.03%
Euronext NV	23,263	2,021,106	0.01%	Delivery Hero SE	69,926	1,931,866	0.01%
Gecina SA REIT	14,886	1,810,465	0.01%	Deutsche Bank AG	627,689	8,572,909	0.04%
Getlink SE	128,641	2,353,941	0.01%	Deutsche Boerse AG	57,871	11,922,423	0.05%
Hermes International SCA	10,824	22,942,576	0.11%	Deutsche Lufthansa AG	204,508	1,818,122	0.01%
Ipsen SA	9,126	1,087,744	0.01%	Deutsche Post AG	291,023	14,419,920	0.07%
JCDecaux SE	12,791	257,158	0.00%	Deutsche Telekom AG	1,048,256	25,185,542	0.12%
Kering SA	21,974	9,685,158	0.04%	Deutsche Wohnen SE	7,985	211,166	0.00%
Klepierre SA REIT	54,302	1,480,422	0.01%	DWS Group GmbH & Co. KGaA	13,989	537,763	0.00%
La Francaise des Jeux SAEM	34,836	1,263,735	0.01%	E.ON SE	677,655	9,095,145	0.04%
Legrand SA	82,112	8,535,342	0.04%	Evonik Industries AG	75,332	1,539,487	0.01%
L'Oreal SA	10,861	5,406,720	0.02%	Fielmann Group AG	4,009	215,404	0.00%
L'Oreal SA (France)	8,163	4,063,627	0.02%	Fraport AG Frankfurt Airport Services Worldwide	6,284	380,123	0.00%
L'Oreal SA (Prime De Fidelite)	22,806	11,353,067	0.05%	Fresenius Medical Care AG	62,922	2,638,478	0.01%
L'Oreal SA (XPAR)	31,108	15,485,889	0.07%	Fresenius SE & Co. KGaA	126,733	3,929,677	0.02%
LVMH Moet Hennessy Louis Vuitton SE	78,334	63,479,620	0.29%	FUCHS SE	5,706	204,537	0.00%
Neoen SA	21,373	714,901	0.00%	FUCHS SE - Preference Shares	26,919	1,198,364	0.01%
Orange SA	568,026	6,465,450	0.03%	GEA Group AG	61,085	2,543,229	0.01%
Pernod Ricard SA	64,894	11,451,704	0.05%	Hannover Rueck SE	18,141	4,334,534	0.02%
Publicis Groupe SA	74,815	6,942,129	0.03%	Heidelberg Materials AG	47,543	4,250,837	0.02%
Remy Cointreau SA	8,867	1,126,417	0.01%	Hella GmbH & Co. KGaA	9,141	833,052	0.00%
Renault SA	60,126	2,451,163	0.01%	HelloFresh SE	50,228	793,981	0.00%
Rexel SA	80,017	2,189,440	0.01%	Henkel AG & Co. KGaA	31,775	2,280,814	0.01%
Safran SA	104,788	18,458,143	0.09%	Henkel AG & Co. KGaA - Preference Shares	52,698	4,241,388	0.02%
Sanofi SA	343,796	34,088,536	0.16%	Hochtief AG	7,886	873,740	0.00%
Sartorius Stedim Biotech	6,586	1,742,416	0.01%				

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Infinion Technologies AG	406,053	16,955,055	0.08%	Budweiser Brewing Co. APAC Ltd.	490,600	918,554	0.01%
KION Group AG	21,790	930,799	0.00%	Cafe de Coral Holdings Ltd.	28,000	32,308	0.00%
Knorr-Bremse AG	19,058	1,237,882	0.01%	Cathay Pacific Airways Ltd.	121,545	127,016	0.00%
LEG Immobilien SE	25,351	2,221,276	0.01%	Champion REIT	176,000	55,222	0.00%
Mercedes-Benz Group AG	276,009	19,071,078	0.09%	China Travel International Investment Hong Kong Ltd.	280,000	48,050	0.00%
Merck KGaA	39,512	6,289,523	0.03%	Chow Tai Fook Jewellery Group Ltd.	662,800	986,321	0.01%
MTU Aero Engines AG	19,312	4,165,268	0.02%	CK Asset Holdings Ltd.	725,438	3,641,799	0.02%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	42,881	17,767,923	0.08%	CK Hutchison Holdings Ltd.	877,044	4,700,526	0.02%
Nemetschek SE	14,828	1,285,483	0.01%	CK Infrastructure Holdings Ltd.	122,500	677,719	0.00%
Puma SE	30,935	1,726,387	0.01%	CLP Holdings Ltd.	566,000	4,671,636	0.02%
QIAGEN NV	79,263	3,449,780	0.02%	Dah Sing Banking Group Ltd.	56,800	36,661	0.00%
Rational AG	1,643	1,269,551	0.01%	Dah Sing Financial Holdings Ltd.	16,400	33,604	0.00%
Rheinmetall AG	14,232	4,512,036	0.02%	DFI Retail Group Holdings Ltd.	47,800	114,720	0.00%
RTL Group SA	6,304	243,451	0.00%	ESR Group Ltd.	963,055	1,332,001	0.01%
RWE AG	231,419	10,527,131	0.05%	First Pacific Co., Ltd.	440,750	175,543	0.00%
SAP SE	345,378	53,214,661	0.25%	FIT Hon Teng Ltd.	104,000	15,716	0.00%
Sartorius AG	382	111,824	0.00%	Galaxy Entertainment Group Ltd.	716,000	4,011,628	0.02%
Sartorius AG - Preference Shares	7,537	2,774,139	0.01%	Guotai Junan International Holdings Ltd.	214,000	16,444	0.00%
Scout24 SE	23,537	1,668,169	0.01%	Haitong International Securities Group Ltd.	393,250	76,046	0.00%
Siemens AG	235,295	44,165,371	0.20%	Hang Lung Group Ltd.	96,000	130,810	0.00%
Siemens Energy AG	194,529	2,578,637	0.01%	Hang Lung Properties Ltd.	415,000	578,238	0.00%
Siemens Healthineers AG	85,123	4,946,037	0.02%	Hang Seng Bank Ltd.	224,600	2,618,902	0.01%
Sixt SE	10,785	1,205,661	0.01%	Henderson Land Development Co., Ltd.	288,953	889,963	0.01%
Symrise AG Class A	42,262	4,651,665	0.02%	Hong Kong & China Gas Co., Ltd.	4,002,754	3,065,418	0.02%
Talanx AG	19,175	1,369,395	0.01%	Hong Kong Exchanges & Clearing Ltd.	403,000	13,831,505	0.06%
Telefonica Deutschland Holding AG	286,629	744,701	0.00%	Hongkong Land Holdings Ltd.	322,600	1,122,648	0.01%
thyssenkrupp AG	129,693	904,291	0.00%	Huabao International Holdings Ltd.	151,000	48,151	0.00%
Traton SE	8,198	193,072	0.00%	Hutchison Telecommunications Hong Kong Holdings Ltd.	156,000	21,377	0.00%
Volkswagen AG	8,728	1,142,022	0.00%	HUTCHMED China Ltd.	113,500	417,165	0.00%
Volkswagen AG - Preference Shares	65,564	8,097,145	0.04%	Hysan Development Co., Ltd.	87,000	172,695	0.00%
Vonovia SE	215,306	6,787,890	0.03%	Jardine Matheson Holdings Ltd.	64,300	2,649,803	0.01%
Wacker Chemie AG	2,859	360,982	0.00%	Johnson Electric Holdings Ltd.	57,125	90,715	0.00%
Zalando SE	65,978	1,563,332	0.01%	Kerry Logistics Network Ltd.	124,500	131,060	0.00%
		444,515,429	2.05%	Kerry Properties Ltd.	83,000	151,787	0.00%
				Lenovo Group Ltd.	2,522,000	3,526,934	0.02%
				Link REIT	854,200	4,796,879	0.02%
				L'Occitane International SA	82,750	236,321	0.00%
				Man Wah Holdings Ltd.	273,200	187,182	0.00%
				Melco International Development Ltd.	139,000	97,371	0.00%
				MGM China Holdings Ltd.	132,800	168,539	0.00%
				MMG Ltd.	444,000	131,348	0.00%
				MTR Corp., Ltd.	528,500	2,050,771	0.01%
				NagaCorp Ltd.	273,061	107,356	0.00%
				New World Development Co., Ltd.	289,946	450,038	0.00%
				Nexteer Automotive Group Ltd.	139,000	87,759	0.00%
				NWS Holdings Ltd.	200,000	188,511	0.00%
				Orient Overseas International Ltd.	34,000	474,608	0.00%
				PCCW Ltd.	1,492,593	795,178	0.00%
				Power Assets Holdings Ltd.	513,000	2,972,799	0.01%
				Prada SpA	150,400	860,001	0.00%
				Samsonite International SA	459,935	1,516,713	0.01%
Greece 0.05% (30 June 2023: 0.05%)							
Alpha Services & Holdings SA	736,001	1,251,243	0.01%				
Athens Water Supply & Sewage Co., SA	40,626	273,304	0.00%				
Eurobank Ergasias Services & Holdings SA	748,938	1,331,976	0.01%				
FF Group	1,291	—	0.00%				
GEK Terna Holding Real Estate Construction SA	31,488	457,747	0.00%				
Hellenic Telecommunications Organization SA	60,214	858,049	0.00%				
Helleniq Energy Holdings SA	6,465	51,991	0.00%				
JUMBO SA	44,408	1,232,269	0.01%				
Motor Oil Hellas Corinth Refineries SA	26,544	696,687	0.00%				
Mytilineos SA	31,640	1,282,706	0.01%				
National Bank of Greece SA	216,394	1,503,559	0.01%				
OPAP SA	42,488	721,381	0.00%				
Piraeus Financial Holdings SA	253,266	895,265	0.00%				
Public Power Corp. SA	66,710	822,394	0.00%				
Terna Energy SA	16,718	293,634	0.00%				
		11,672,205	0.05%				
Hong Kong 0.58% (30 June 2023: 0.69%)							
AAC Technologies Holdings, Inc.	129,000	383,272	0.00%				
AIA Group Ltd.	3,686,600	32,128,005	0.15%				
ASMPT Ltd.	100,623	960,026	0.01%				
Bank of East Asia Ltd.	204,800	252,835	0.00%				
BOC Aviation Ltd.	37,700	288,234	0.00%				
BOC Hong Kong Holdings Ltd.	1,090,000	2,959,320	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Sands China Ltd.	773,600	2,263,770	0.01%	Bandhan Bank Ltd.	311,980	905,042	0.00%
Shangri-La Asia Ltd.	140,000	96,100	0.00%	Bank of Baroda	394,576	1,095,811	0.01%
Sino Land Co., Ltd.	912,000	991,590	0.01%	Bank of India	37,914	51,303	0.00%
SITC International Holdings Co., Ltd.	420,000	725,051	0.00%	Bata India Ltd.	11,483	227,883	0.00%
SJM Holdings Ltd.	407,500	128,900	0.00%	Bayer CropScience Ltd.	1,321	88,134	0.00%
Sun Hung Kai Properties Ltd.	496,500	5,369,681	0.03%	Berger Paints India Ltd.	40,204	292,131	0.00%
Swire Pacific Ltd. Class A	122,000	1,032,740	0.01%	Bharat Electronics Ltd.	1,153,865	2,554,168	0.01%
Swire Pacific Ltd. Class B	387,500	507,168	0.00%	Bharat Forge Ltd.	85,283	1,269,144	0.01%
Swire Properties Ltd.	395,600	800,466	0.00%	Bharat Heavy Electricals Ltd.	540,836	1,257,951	0.01%
Techtronic Industries Co., Ltd.	435,000	5,183,645	0.02%	Bharat Petroleum Corp., Ltd.	283,359	1,534,551	0.01%
United Energy Group Ltd.	1,612,000	175,474	0.00%	Bharti Airtel Ltd.	745,400	9,246,091	0.04%
Vitasoy International Holdings Ltd.	142,000	141,481	0.00%	Biocon Ltd.	91,462	274,396	0.00%
VTech Holdings Ltd.	26,900	162,429	0.00%	Bosch Ltd.	2,274	606,768	0.00%
WH Group Ltd.	2,644,148	1,706,656	0.01%	Britannia Industries Ltd.	37,466	2,403,574	0.01%
Wharf Holdings Ltd.	288,000	927,599	0.01%	Canara Bank	166,347	874,577	0.00%
Wharf Real Estate Investment Co., Ltd.	606,000	2,048,831	0.01%	Castrol India Ltd.	63,918	138,069	0.00%
Wynn Macau Ltd.	256,400	211,134	0.00%	CG Power & Industrial Solutions Ltd.	153,290	837,061	0.00%
Xinyi Glass Holdings Ltd.	540,000	605,797	0.00%	Cholamandalam Investment & Finance Co., Ltd.	130,629	1,977,635	0.01%
Yue Yuen Industrial Holdings Ltd.	116,500	128,905	0.00%	Cipla Ltd.	199,822	2,992,752	0.01%
		126,419,168	0.58%	Coal India Ltd.	753,904	3,406,503	0.02%
				Coforge Ltd.	16,883	1,272,995	0.01%
Hungary 0.03% (30 June 2023: 0.02%)				Colgate-Palmolive India Ltd.	28,844	876,858	0.00%
Magyar Telekom Telecommunications plc ADR	159,271	313,934	0.00%	Container Corp. Of India Ltd.	58,412	603,432	0.00%
MOL Hungarian Oil & Gas plc	117,989	963,675	0.00%	Coromandel International Ltd.	15,754	236,962	0.00%
OTP Bank Nyrt	68,859	3,144,378	0.02%	Cummins India Ltd.	31,912	753,164	0.00%
Richter Gedeon Nyrt	52,595	1,330,054	0.01%	Dabur India Ltd.	177,637	1,189,459	0.01%
		5,752,041	0.03%	Dalmia Bharat Ltd.	38,552	1,054,075	0.01%
Iceland 0.01% (30 June 2023: 0.01%)				Deepak Nitrite Ltd.	23,212	692,117	0.00%
Alvotek SA	38,892	453,697	0.00%	Divi's Laboratories Ltd.	32,967	1,546,618	0.01%
Arion Banki HF	818,292	915,437	0.01%	Dixon Technologies India Ltd.	11,303	891,968	0.00%
Islandsbanki HF	752,456	614,724	0.00%	DLF Ltd.	224,218	1,957,272	0.01%
Marel HF	120,418	418,321	0.00%	Dr Lal PathLabs Ltd.	12,722	394,087	0.00%
		2,402,179	0.01%	Dr Reddy's Laboratories Ltd.	45,369	3,161,075	0.02%
India 1.99% (30 June 2023: 1.74%)				Eicher Motors Ltd.	44,408	2,211,228	0.01%
3M India Ltd.	217	97,293	0.00%	Emami Ltd.	50,854	344,522	0.00%
Aarti Industries Ltd.	30,080	234,817	0.00%	Embassy Office Parks REIT	159,960	624,068	0.00%
ABB India Ltd.	20,138	1,131,329	0.01%	Exide Industries Ltd.	152,406	582,142	0.00%
ACC Ltd.	12,611	335,114	0.00%	Federal Bank Ltd.	791,332	1,484,929	0.01%
Adani Energy Solutions Ltd.	107,990	1,357,114	0.01%	FSN E-Commerce Ventures Ltd.	456,351	953,956	0.01%
Adani Enterprises Ltd.	106,250	3,637,631	0.02%	GAIL India Ltd.	893,565	1,740,660	0.01%
Adani Green Energy Ltd.	124,720	2,393,569	0.01%	GlaxoSmithKline Pharmaceuticals Ltd.	7,828	178,561	0.00%
Adani Ports & Special Economic Zone Ltd.	234,200	2,882,970	0.01%	Glenmark Pharmaceuticals Ltd.	31,984	328,224	0.00%
Adani Power Ltd.	346,821	2,188,737	0.01%	GMR Airports Infrastructure Ltd.	640,114	619,623	0.00%
Adani Total Gas Ltd.	71,349	847,086	0.00%	Godrej Consumer Products Ltd.	130,778	1,777,784	0.01%
Adani Wilmar Ltd.	41,235	175,864	0.00%	Godrej Industries Ltd.	26,059	233,130	0.00%
AIA Engineering Ltd.	12,405	550,008	0.00%	Godrej Properties Ltd.	17,032	412,088	0.00%
Alkam Laboratories Ltd.	7,301	456,465	0.00%	Grasim Industries Ltd.	138,269	3,547,210	0.02%
Ambuja Cements Ltd.	202,858	1,269,847	0.01%	Gujarat Fluorochemicals Ltd.	8,156	362,573	0.00%
APL Apollo Tubes Ltd.	68,771	1,270,070	0.01%	Gujarat Gas Ltd.	30,288	167,976	0.00%
Apollo Hospitals Enterprise Ltd.	33,785	2,315,879	0.01%	Havells India Ltd.	59,420	976,805	0.01%
Ashok Leyland Ltd.	372,016	811,639	0.00%	HCL Technologies Ltd.	371,709	6,548,948	0.03%
Asian Paints Ltd.	141,585	5,789,053	0.03%	HDFC Asset Management Co., Ltd.	41,064	1,581,591	0.01%
Astral Ltd.	32,642	748,269	0.00%	HDFC Bank Ltd.	1,478,564	30,370,408	0.14%
AU Small Finance Bank Ltd.	87,701	829,860	0.00%	HDFC Life Insurance Co., Ltd.	321,762	2,500,590	0.01%
Aurobindo Pharma Ltd.	96,082	1,251,631	0.01%	Hero MotoCorp Ltd.	39,920	1,985,860	0.01%
Avenue Supermarts Ltd.	48,675	2,388,103	0.01%	Hindalco Industries Ltd.	504,993	3,731,294	0.02%
Axis Bank Ltd.	696,011	9,219,785	0.04%	Hindustan Aeronautics Ltd.	57,746	1,945,830	0.01%
Bajaj Auto Ltd.	26,073	2,129,753	0.01%	Hindustan Petroleum Corp., Ltd.	155,613	745,959	0.00%
Bajaj Finance Ltd.	74,621	6,571,078	0.03%	Hindustan Unilever Ltd.	275,702	8,826,142	0.04%
Bajaj Finserv Ltd.	135,004	2,735,002	0.01%	Hindustan Zinc Ltd.	29,489	112,709	0.00%
Bajaj Holdings & Investment Ltd.	6,742	621,798	0.00%				
Balkrishna Industries Ltd.	30,749	949,126	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Honeywell Automation India Ltd.	509	225,385	0.00%	Power Grid Corp. of India Ltd.	1,462,203	4,167,996	0.02%
ICICI Bank Ltd.	493,310	5,908,071	0.03%	Punjab National Bank	940,808	1,082,542	0.01%
ICICI Lombard General Insurance Co., Ltd.	69,182	1,180,638	0.01%	Rajesh Exports Ltd.	40,861	179,989	0.00%
ICICI Prudential Life Insurance Co., Ltd.	106,936	687,323	0.00%	RBL Bank Ltd.	71,880	241,259	0.00%
IDFC First Bank Ltd.	1,041,933	1,113,131	0.01%	REC Ltd.	411,243	2,040,308	0.01%
IDFC Ltd.	5,462	8,313	0.00%	Relaxo Footwears Ltd.	28,163	305,782	0.00%
Indian Bank	103,111	521,541	0.00%	Reliance Industries Ltd.	1,060,198	32,933,966	0.15%
Indian Hotels Co., Ltd. Class A	209,686	1,104,575	0.01%	Samvardhana Motherhood International Ltd.	814,731	998,174	0.01%
Indian Oil Corp., Ltd.	1,379,613	2,152,802	0.01%	SBI Cards & Payment Services Ltd.	56,898	519,416	0.00%
Indian Railway Catering & Tourism Corp., Ltd.	51,310	547,237	0.00%	SBI Life Insurance Co., Ltd.	142,423	2,451,941	0.01%
Indian Railway Finance Corp., Ltd.	562,746	671,870	0.00%	Schaeffler India Ltd.	8,918	343,265	0.00%
Indraprastha Gas Ltd.	51,750	260,169	0.00%	Shree Cement Ltd.	4,443	1,529,875	0.01%
Indus Towers Ltd.	222,695	532,694	0.00%	Shriram Finance Ltd.	86,335	2,130,317	0.01%
Info Edge India Ltd.	20,318	1,255,052	0.01%	Siemens Ltd.	31,166	1,507,369	0.01%
Infosys Ltd.	1,120,438	20,774,497	0.10%	Solar Industries India Ltd.	11,376	919,704	0.00%
InterGlobe Aviation Ltd.	47,121	1,680,164	0.01%	Sona Blw Precision Forgings Ltd.	114,379	885,878	0.00%
Ipxa Laboratories Ltd.	21,438	286,776	0.00%	SRF Ltd.	38,069	1,134,218	0.01%
ITC Ltd.	973,940	5,408,453	0.03%	Star Health & Allied Insurance Co., Ltd.	37,393	240,296	0.00%
Jindal Steel & Power Ltd.	161,493	1,451,838	0.01%	State Bank of India	576,917	4,451,302	0.02%
Jio Financial Services Ltd.	977,863	2,737,446	0.01%	State Bank of India GDR	3,423	264,256	0.00%
JSW Energy Ltd.	89,400	439,459	0.00%	Steel Authority of India Ltd.	157,721	234,363	0.00%
JSW Steel Ltd.	349,230	3,694,218	0.02%	Sun Pharmaceutical Industries Ltd.	383,712	5,807,527	0.03%
Jubilant Foodworks Ltd.	73,715	500,550	0.00%	Sun TV Network Ltd.	11,691	100,060	0.00%
Kansai Nerolac Paints Ltd.	16,831	67,404	0.00%	Supreme Industries Ltd.	19,124	1,044,051	0.01%
Kotak Mahindra Bank Ltd.	34,063	781,068	0.00%	Syngene International Ltd.	99,264	836,746	0.00%
L&T Finance Holdings Ltd.	461,310	914,984	0.00%	Tata Communications Ltd.	23,546	500,921	0.00%
L&T Technology Services Ltd.	4,113	259,736	0.00%	Tata Consultancy Services Ltd.	320,690	14,619,044	0.07%
Larsen & Toubro Ltd.	211,588	8,965,577	0.04%	Tata Consumer Products Ltd.	266,996	3,487,059	0.02%
Laurus Labs Ltd.	62,537	323,305	0.00%	Tata Elxsi Ltd.	8,682	913,280	0.00%
LIC Housing Finance Ltd.	67,118	432,404	0.00%	Tata Motors Ltd.	665,769	6,240,153	0.03%
Linde India Ltd.	6,857	464,765	0.00%	Tata Power Co., Ltd.	513,441	2,049,414	0.01%
LTIMindtree Ltd.	29,625	2,241,071	0.01%	Tata Steel Ltd.	2,827,801	4,743,940	0.02%
Lupin Ltd.	90,345	1,436,324	0.01%	Tata Teleservices Maharashtra Ltd.	193,001	212,568	0.00%
Macrotech Developers Ltd.	54,102	665,468	0.00%	Tech Mahindra Ltd.	228,803	3,499,255	0.02%
Mahindra & Mahindra Financial Services Ltd.	269,990	897,763	0.00%	Titan Co., Ltd.	144,893	6,399,747	0.03%
Mahindra & Mahindra Ltd.	324,731	6,748,762	0.03%	Torrent Pharmaceuticals Ltd.	40,813	1,130,780	0.01%
Marico Ltd.	196,279	1,293,765	0.01%	Torrent Power Ltd.	87,980	987,338	0.01%
Maruti Suzuki India Ltd.	42,616	5,276,111	0.02%	Trent Ltd.	57,202	2,100,004	0.01%
Max Financial Services Ltd.	69,602	798,200	0.00%	Tube Investments of India Ltd.	29,166	1,241,330	0.01%
Max Healthcare Institute Ltd.	189,566	1,563,319	0.01%	TVS Motor Co., Ltd.	80,825	1,967,647	0.01%
Mphasis Ltd.	30,701	1,010,807	0.01%	UltraTech Cement Ltd.	38,532	4,863,421	0.02%
MRF Ltd.	584	909,396	0.00%	Union Bank of India Ltd.	381,568	546,121	0.00%
Muthoot Finance Ltd.	22,668	402,154	0.00%	United Breweries Ltd.	20,405	437,740	0.00%
Nestle India Ltd.	12,225	3,904,934	0.02%	United Spirits Ltd.	76,661	1,029,732	0.01%
NHPC Ltd.	1,094,027	849,308	0.00%	UNO Minda Ltd.	62,412	515,751	0.00%
Nippon Life India Asset Management Ltd.	14,367	77,322	0.00%	UPL Ltd.	138,130	974,801	0.01%
NMDC Ltd.	312,018	786,103	0.00%	Varun Beverages Ltd.	153,535	2,282,164	0.01%
NTPC Ltd.	1,666,833	6,232,565	0.03%	Vedant Fashions Ltd.	27,602	420,562	0.00%
Oberoi Realty Ltd.	20,056	347,873	0.00%	Vedanta Ltd.	495,500	1,539,548	0.01%
Oil & Natural Gas Corp., Ltd.	1,343,861	3,311,456	0.02%	Vodafone Idea Ltd.	1,516,140	291,517	0.00%
Oil India Ltd.	52,727	235,807	0.00%	Volta Ltd.	38,393	451,389	0.00%
One 97 Communications Ltd.	103,977	794,006	0.00%	Whirlpool of India Ltd.	3,765	61,843	0.00%
Oracle Financial Services Software Ltd.	3,740	189,342	0.00%	Wipro Ltd.	543,111	3,076,033	0.01%
Page Industries Ltd.	1,286	595,183	0.00%	Yes Bank Ltd.	6,110,892	1,575,204	0.01%
Patanjali Foods Ltd.	37,931	717,926	0.00%	Zee Entertainment Enterprises Ltd.	337,839	1,115,253	0.01%
PB Fintech Ltd.	107,140	1,023,134	0.01%	Zomato Ltd.	1,937,940	2,880,812	0.01%
Persistent Systems Ltd.	13,960	1,239,651	0.01%	Zydus Lifesciences Ltd.	34,452	285,341	0.00%
Petronet LNG Ltd.	153,966	411,958	0.00%			431,246,277	1.99%
PI Industries Ltd.	26,268	1,109,861	0.01%				
Pidilite Industries Ltd.	50,077	1,633,913	0.01%	Indonesia 0.21% (30 June 2023: 0.23%)			
Piramal Enterprises Ltd.	35,237	394,403	0.00%	Adaro Energy Indonesia Tbk PT	3,457,800	534,491	0.00%
Polycab India Ltd.	16,194	1,067,392	0.01%				
Power Finance Corp., Ltd.	476,732	2,191,917	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Amman Mineral Internasional PT	2,157,100	917,647	0.01%	Bank Leumi Le-Israel BM	508,657	4,112,029	0.02%
Astra Agro Lestari Tbk PT	285,600	130,307	0.00%	Bezeq The Israeli Telecommunication Corp., Ltd.	573,925	785,124	0.00%
Astra International Tbk PT	6,892,200	2,529,124	0.01%	Big Shopping Centers Ltd.	2,173	224,306	0.00%
Avia Avian Tbk PT	7,724,700	250,851	0.00%	Delek Group Ltd.	1,872	243,299	0.00%
Bank Central Asia Tbk PT	16,920,900	10,330,354	0.05%	Elbit Systems Ltd.	6,592	1,405,942	0.01%
Bank Danamon Indonesia Tbk PT	49,900	9,010	0.00%	Electra Ltd.	269	114,804	0.00%
Bank Mandiri Persero Tbk PT	14,041,900	5,517,536	0.03%	Energix-Renewable Energies Ltd.	37,889	139,839	0.00%
Bank Negara Indonesia Persero Tbk PT	5,413,400	1,889,785	0.01%	Enlight Renewable Energy Ltd.	41,798	814,277	0.00%
Bank Rakyat Indonesia Persero Tbk PT	21,533,454	8,006,691	0.04%	Fattal Holdings 1998 Ltd.	721	79,891	0.00%
Bank Syariah Indonesia Tbk PT	624,151	70,535	0.00%	First International Bank Of Israel Ltd.	14,788	606,978	0.00%
Barito Pacific Tbk PT	9,651,857	833,732	0.01%	Gav-Yam Lands Corp., Ltd.	18,456	151,094	0.00%
Bukit Asam Tbk PT	720,800	114,227	0.00%	Harel Insurance Investments & Financial Services Ltd.	19,463	153,395	0.00%
Bumi Serpong Damai Tbk PT	1,095,800	76,863	0.00%	ICL Group Ltd.	229,238	1,165,639	0.01%
Charoen Pokphand Indonesia Tbk PT	2,272,700	741,723	0.00%	Israel Corp., Ltd.	589	150,468	0.00%
Dayamitra Telekomunikasi PT	12,023,300	550,524	0.00%	Israel Discount Bank Ltd. Class A	438,081	2,202,023	0.01%
Elang Mahkota Teknologi Tbk PT	7,216,800	276,542	0.00%	Melisron Ltd.	19,428	1,510,689	0.01%
GoTo Gojek Tokopedia Tbk PT Class A	223,131,100	1,246,300	0.01%	Mivne Real Estate KD Ltd.	236,838	707,048	0.00%
Gudang Garam Tbk PT	72,700	95,968	0.00%	Mizrahi Tefahot Bank Ltd.	38,260	1,487,517	0.01%
Hanjaya Mandala Sampoerna Tbk PT	1,450,900	84,338	0.00%	Nice Ltd.	19,414	3,930,892	0.02%
Indah Kiat Pulp & Paper Tbk PT	489,100	264,451	0.00%	Nova Ltd.	8,181	1,140,510	0.01%
Indocement Tunggal Prakarsa Tbk PT	699,600	427,112	0.00%	OPC Energy Ltd.	19,533	127,474	0.00%
Indofood CBP Sukses Makmur Tbk PT	342,500	235,237	0.00%	Phoenix Holdings Ltd.	114,839	1,168,833	0.01%
Indofood Sukses Makmur Tbk PT	1,433,800	600,637	0.00%	Shapir Engineering & Industry Ltd.	16,551	106,681	0.00%
Indosat Tbk PT	950,700	578,867	0.00%	Shikun & Binui Ltd.	1	1	0.00%
Jasa Marga Persero Tbk PT	318,107	100,616	0.00%	Strauss Group Ltd.	6,776	127,978	0.00%
Kalbe Farma Tbk PT	7,960,600	832,407	0.00%	Teva Pharmaceutical Industries Ltd.	307,930	3,283,766	0.02%
Mayora Indah Tbk PT	1,330,900	215,233	0.00%	Teva Pharmaceutical Industries Ltd. ADR	29,508	308,064	0.00%
Merdeka Copper Gold Tbk PT	5,098,400	894,049	0.01%	Tower Semiconductor Ltd.	31,102	956,147	0.00%
Perusahaan Gas Negara Tbk PT	1,806,000	132,544	0.00%			32,161,832	0.15%
PT Tower Bersama Infrastructure Tbk	1,512,875	205,359	0.00%	Italy 0.66% (30 June 2023: 0.66%)			
Sarana Menara Nusantara Tbk PT	4,276,200	274,952	0.00%	A2A SpA	490,100	1,006,442	0.00%
Semen Indonesia Persero Tbk PT	581,501	241,710	0.00%	Amplifon SpA	37,777	1,307,830	0.01%
Smartfren Telecom Tbk PT	16,780,300	54,492	0.00%	Assicurazioni Generali SpA	383,008	8,083,130	0.04%
Sumber Alfaria Trijaya Tbk PT	5,243,100	997,745	0.01%	Banca Mediolanum SpA	101,488	956,736	0.00%
Surya Citra Media Tbk PT	4,872,500	53,798	0.00%	Banco BPM SpA	397,792	2,100,871	0.01%
Telkom Indonesia Persero Tbk PT	16,456,900	4,221,910	0.02%	Buzzi SpA	32,767	996,840	0.00%
Unilever Indonesia Tbk PT	1,035,800	237,473	0.00%	Davide Campari-Milano NV	153,822	1,735,727	0.01%
United Tractors Tbk PT	536,300	788,062	0.00%	DiaSorin SpA	11,274	1,161,195	0.01%
Vale Indonesia Tbk PT	271,000	75,860	0.00%	Enel SpA	2,427,753	18,048,630	0.08%
XL Axiata Tbk PT	624,239	81,086	0.00%	Eni SpA	676,525	11,469,918	0.05%
		45,720,148	0.21%	Ferrari NV	34,232	11,540,948	0.05%
				Ferrari NV (XNYS)	1,677	567,547	0.00%
Ireland 0.07% (30 June 2023: 0.07%)				FinecoBank Banca Fineco SpA	196,559	2,949,696	0.01%
AIB Group plc	452,019	1,937,372	0.01%	Hera SpA	233,310	765,961	0.00%
Bank of Ireland Group plc	341,205	3,097,464	0.02%	Infrastrutture Wireless Italiane SpA	111,731	1,413,201	0.01%
Glanbia plc	56,338	927,905	0.00%	Interpump Group SpA	23,462	1,214,744	0.01%
Kerry Group plc Class A	48,779	4,238,494	0.02%	Intesa Sanpaolo SpA	4,888,541	14,275,235	0.07%
Kingspan Group plc	45,568	3,946,397	0.02%	Italgas SpA	173,320	991,752	0.00%
		14,147,632	0.07%	Leonardo SpA	115,167	1,900,019	0.01%
Israel 0.15% (30 June 2023: 0.15%)				Mediobanca Banca di Credito Finanziario SpA	199,275	2,466,547	0.01%
Airport City Ltd.	7,683	132,072	0.00%	Moncler SpA	69,235	4,259,961	0.02%
Amot Investments Ltd.	17,832	96,467	0.00%	Nexi SpA	279,666	2,287,958	0.01%
Azrieli Group Ltd.	6,230	405,195	0.00%	Pirelli & C SpA	184,456	1,003,922	0.00%
Bank Hapoalim BM	478,871	4,323,390	0.02%	Poste Italiane SpA	146,362	1,661,250	0.01%
				Prysmian SpA	88,005	4,002,330	0.02%
				Recordati Industria Chimica e Farmaceutica SpA	31,323	1,689,564	0.01%
				Reply SpA	8,458	1,116,504	0.01%
				Snam SpA	657,578	3,381,362	0.02%
				Stellantis NV	635,266	14,841,940	0.07%

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Stellantis NV (XNYS)	29,932	698,014	0.00%	Cosmo Energy Holdings Co., Ltd.	21,139	849,578	0.00%
Telecom Italia SpA	4,660,058	1,514,463	0.01%	Cosmos Pharmaceutical Corp.	7,900	912,551	0.00%
Tenaris SA	148,668	2,585,740	0.01%	Credit Saison Co., Ltd.	55,800	1,028,884	0.01%
Terna - Rete Elettrica Nazionale	456,563	3,809,802	0.02%	CyberAgent, Inc.	120,300	755,267	0.00%
UniCredit SpA	544,150	14,765,906	0.07%	Dai Nippon Printing Co., Ltd.	87,100	2,578,155	0.01%
UnipolSai Assicurazioni SpA	74,741	186,592	0.00%	Daicel Corp.	96,600	935,988	0.00%
		142,758,277	0.66%	Daido Steel Co., Ltd.	30,000	319,407	0.00%
Japan 6.19% (30 June 2023: 6.21%)				Daifuku Co., Ltd.	82,800	1,675,323	0.01%
ABC-Mart, Inc.	12,600	220,308	0.00%	Dai-ichi Life Holdings, Inc.	301,900	6,407,184	0.03%
Acom Co., Ltd.	62,900	157,183	0.00%	Daiichi Sankyo Co., Ltd.	593,600	16,303,158	0.08%
Activia Properties, Inc. REIT	143	394,067	0.00%	Daiichikoshu Co., Ltd.	12,800	189,440	0.00%
Advance Residence Investment Corp. REIT	340	762,094	0.00%	Daikin Industries Ltd.	84,500	13,776,653	0.06%
Advantest Corp.	231,000	7,860,030	0.04%	Daio Paper Corp.	13,900	110,723	0.00%
Aeon Co., Ltd.	227,300	5,080,311	0.02%	Daito Trust Construction Co., Ltd.	20,800	2,412,257	0.01%
AEON Financial Service Co., Ltd.	19,900	178,561	0.00%	Daiwa House Industry Co., Ltd.	214,100	6,487,695	0.03%
AEON Investment Corp. REIT	241	241,718	0.00%	Daiwa House Investment Corp. REIT Class A	637	1,137,274	0.01%
Aeon Mall Co., Ltd.	32,040	402,716	0.00%	Daiwa Office Investment Corp. REIT Class A	41	193,396	0.00%
AGC, Inc.	51,800	1,923,853	0.01%	Daiwa Securities Group, Inc.	519,600	3,498,031	0.02%
Aica Kogyo Co., Ltd.	8,800	212,978	0.00%	Daiwa Securities Living Investments Corp. REIT Class A	1,005	743,520	0.00%
Ain Holdings, Inc.	4,800	152,328	0.00%	DeNA Co., Ltd.	15,300	149,440	0.00%
Air Water, Inc.	36,600	500,141	0.00%	Denka Co., Ltd.	30,300	536,451	0.00%
Aisin Corp.	58,700	2,053,959	0.01%	Denso Corp.	648,400	9,782,571	0.05%
Ajinomoto Co., Inc.	155,700	6,008,001	0.03%	Dentsu Group, Inc.	82,100	2,106,950	0.01%
Alfresa Holdings Corp.	61,300	1,042,030	0.01%	Descente Ltd.	9,800	258,590	0.00%
Alps Alpine Co., Ltd.	35,300	307,604	0.00%	DIC Corp.	12,700	249,667	0.00%
Amada Co., Ltd.	111,200	1,159,484	0.01%	Disco Corp.	25,400	6,302,256	0.03%
Amano Corp.	10,800	256,019	0.00%	DMG Mori Co., Ltd.	17,900	342,878	0.00%
Amvis Holdings, Inc.	23,600	503,036	0.00%	Dowa Holdings Co., Ltd.	7,500	274,081	0.00%
ANA Holdings, Inc.	55,491	1,204,444	0.01%	East Japan Railway Co.	128,100	7,386,331	0.03%
Anritsu Corp.	25,200	243,188	0.00%	Ebara Corp.	33,800	2,001,436	0.01%
Aozora Bank Ltd.	28,300	614,860	0.00%	Eisai Co., Ltd.	80,700	4,036,717	0.02%
Ariake Japan Co., Ltd.	6,100	200,982	0.00%	Electric Power Development Co., Ltd.	44,900	728,853	0.00%
As One Corp.	4,400	174,777	0.00%	ENEOS Holdings, Inc.	993,850	3,950,585	0.02%
Asahi Group Holdings Ltd.	166,389	6,205,656	0.03%	EXEO Group, Inc.	22,200	493,666	0.00%
Asahi Intecc Co., Ltd.	53,852	1,095,719	0.01%	Ezaki Glico Co., Ltd.	7,500	222,106	0.00%
Asahi Kasei Corp.	521,500	3,843,371	0.02%	Fancl Corp.	12,000	201,816	0.00%
Asics Corp.	48,700	1,526,150	0.01%	FANUC Corp.	306,400	9,012,915	0.04%
ASKUL Corp.	6,100	93,027	0.00%	Fast Retailing Co., Ltd.	48,700	12,086,913	0.06%
Astellas Pharma, Inc.	577,900	6,911,189	0.03%	Food & Life Cos Ltd.	37,000	760,314	0.00%
Azbil Corp.	39,300	1,300,708	0.01%	FP Corp.	7,800	164,377	0.00%
AZ-COM MARUWA Holdings, Inc.	14,800	160,514	0.00%	Frontier Real Estate Investment Corp. REIT	240	737,126	0.00%
Bandai Namco Holdings, Inc.	178,800	3,584,751	0.02%	Fuji Electric Co., Ltd.	40,997	1,764,866	0.01%
BayCurrent Consulting, Inc.	36,200	1,271,288	0.01%	Fuji Kyuko Co., Ltd.	4,500	134,700	0.00%
Benefit One, Inc.	10,600	159,586	0.00%	Fuji Oil Holdings, Inc.	6,000	103,313	0.00%
Benesse Holdings, Inc.	13,000	240,396	0.00%	FUJIFILM Holdings Corp.	118,800	7,139,966	0.03%
Bic Camera, Inc.	23,900	227,845	0.00%	Fujikura Ltd.	92,600	712,333	0.00%
BIPROGY, Inc.	26,900	842,414	0.00%	Fujitsu General Ltd.	9,300	152,911	0.00%
Bridgestone Corp.	179,400	7,431,522	0.03%	Fujitsu Ltd.	54,700	8,254,664	0.04%
Brother Industries Ltd.	65,600	1,047,190	0.01%	Fukuoka Financial Group, Inc.	44,300	1,045,440	0.01%
Calbee, Inc.	12,600	253,242	0.00%	Furukawa Electric Co., Ltd.	10,200	160,401	0.00%
Canon Marketing Japan, Inc.	7,300	221,413	0.00%	Fuyo General Lease Co., Ltd.	2,100	182,398	0.00%
Canon, Inc.	302,600	7,769,982	0.04%	GLP J-Reit REIT	1,103	1,099,245	0.01%
Capcom Co., Ltd.	66,000	2,132,898	0.01%	GMO internet group, Inc.	10,000	181,799	0.00%
Casio Computer Co., Ltd.	38,600	334,991	0.00%	GMO Payment Gateway, Inc.	11,897	826,832	0.00%
Central Japan Railway Co.	263,100	6,688,540	0.03%	Goldwin, Inc.	14,300	1,028,022	0.01%
Chiba Bank Ltd.	195,700	1,413,821	0.01%	GS Yuasa Corp.	12,700	178,816	0.00%
Chubu Electric Power Co., Inc.	247,300	3,195,183	0.02%	GungHo Online Entertainment, Inc.	5,080	84,733	0.00%
Chugai Pharmaceutical Co., Ltd.	197,100	7,468,493	0.04%	Hachijuni Bank Ltd.	142,600	794,728	0.00%
Chugin Financial Group, Inc.	25,700	182,569	0.00%	Hakuhodo DY Holdings, Inc.	41,000	314,233	0.00%
Chugoku Electric Power Co., Inc.	141,200	1,008,071	0.01%	Hamamatsu Photonics KK	59,900	2,464,321	0.01%
Coca-Cola Bottlers Japan Holdings, Inc.	28,250	405,675	0.00%				
COMSYS Holdings Corp.	18,500	408,108	0.00%				
Concordia Financial Group Ltd.	339,499	1,552,284	0.01%				

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Hankyu Hanshin Holdings, Inc.	85,700	2,728,808	0.01%	JTEKT Corp.	92,800	785,621	0.00%
Harmonic Drive Systems, Inc.	17,300	510,484	0.00%	Justsystems Corp.	6,100	141,704	0.00%
Haseko Corp.	54,300	705,615	0.00%	Kadokawa Corp.	15,400	313,615	0.00%
Heiwa Corp.	17,600	262,040	0.00%	Kagome Co., Ltd.	11,800	262,734	0.00%
Hikari Tsushin, Inc.	7,000	1,160,874	0.01%	Kajima Corp.	159,300	2,662,721	0.01%
Hino Motors Ltd.	46,600	153,174	0.00%	Kakaku.com, Inc.	23,300	288,564	0.00%
Hirogin Holdings, Inc.	122,000	781,170	0.00%	Kamigumi Co., Ltd.	24,000	573,017	0.00%
Hirose Electric Co., Ltd.	10,891	1,233,330	0.01%	Kanden Co., Ltd.	49,100	479,925	0.00%
Hisamitsu Pharmaceutical Co., Inc.	15,000	458,682	0.00%	Kaneka Corp.	8,900	226,130	0.00%
Hitachi Construction Machinery Co., Ltd.	35,500	938,491	0.00%	Kansai Electric Power Co., Inc.	228,500	3,034,132	0.01%
Hitachi Ltd.	280,900	20,263,534	0.09%	Kansai Paint Co., Ltd.	69,700	1,191,001	0.01%
Honda Motor Co., Ltd.	1,463,040	15,213,623	0.07%	Kao Corp.	151,600	6,236,913	0.03%
Horiba Ltd.	14,400	1,126,628	0.01%	Katitas Co., Ltd.	14,800	229,800	0.00%
Hoshizaki Corp.	35,700	1,306,907	0.01%	Kawasaki Heavy Industries Ltd.	53,300	1,179,193	0.01%
House Foods Group, Inc.	11,600	256,306	0.00%	Kawasaki Kisen Kaisha Ltd.	68,000	2,918,144	0.01%
Hoya Corp.	110,700	13,839,463	0.06%	KDDI Corp.	492,900	15,684,135	0.07%
Hulic Co., Ltd.	83,685	876,443	0.00%	KDX Realty Investment Corp. REIT Class A	1,186	1,352,737	0.01%
Ibiden Co., Ltd.	32,900	1,823,759	0.01%	Keihan Holdings Co., Ltd.	36,800	962,156	0.01%
Idemitsu Kosan Co., Ltd.	330,590	1,799,743	0.01%	Keikyu Corp.	74,100	677,244	0.00%
IHI Corp.	37,300	730,496	0.00%	Keio Corp.	35,800	1,127,225	0.01%
Iida Group Holdings Co., Ltd.	43,700	654,508	0.00%	Keisei Electric Railway Co., Ltd.	43,400	2,051,480	0.01%
Industrial & Infrastructure Fund Investment Corp. REIT Class A	361	357,466	0.00%	Kewpie Corp.	16,500	290,781	0.00%
Information Services International-Dentsu Ltd.	3,700	153,270	0.00%	Keyence Corp.	59,800	26,349,667	0.12%
INFRONEER Holdings, Inc.	80,668	803,075	0.00%	Kikkoman Corp.	57,500	3,521,457	0.02%
Inpex Corp.	295,100	3,986,508	0.02%	Kinden Corp.	15,500	263,427	0.00%
Internet Initiative Japan, Inc.	19,400	396,862	0.00%	Kintetsu Group Holdings Co., Ltd.	81,600	2,588,418	0.01%
Invincible Investment Corp. REIT	2,213	957,533	0.01%	Kirin Holdings Co., Ltd.	250,600	3,672,433	0.02%
Isetan Mitsukoshi Holdings Ltd.	101,400	1,103,331	0.01%	Kobayashi Pharmaceutical Co., Ltd.	16,600	799,503	0.00%
Isuzu Motors Ltd.	174,400	2,246,492	0.01%	Kobe Bussan Co., Ltd.	37,700	1,114,046	0.01%
Ito En Ltd.	11,700	355,365	0.00%	Kobe Steel Ltd.	107,100	1,386,040	0.01%
ITOCHU Corp.	408,000	16,689,857	0.08%	Koei Tecmo Holdings Co., Ltd.	68,776	784,694	0.00%
Itoham Yonekyu Holdings, Inc.	4,400	120,315	0.00%	Koito Manufacturing Co., Ltd.	64,000	997,588	0.01%
Iwatani Corp.	18,300	835,040	0.00%	Kokuyo Co., Ltd.	12,000	195,262	0.00%
Iyogin Holdings, Inc.	99,100	665,822	0.00%	Komatsu Ltd.	289,500	7,573,244	0.04%
Izumi Co., Ltd.	6,100	156,589	0.00%	Konami Group Corp.	32,900	1,722,944	0.01%
J Front Retailing Co., Ltd.	97,800	890,037	0.00%	Konica Minolta, Inc.	74,300	217,556	0.00%
Japan Airlines Co., Ltd.	52,196	1,027,407	0.01%	Kose Corp.	9,300	697,599	0.00%
Japan Airport Terminal Co., Ltd.	20,600	907,551	0.00%	Kotobuki Spirits Co., Ltd.	15,500	237,590	0.00%
Japan Aviation Electronics Industry Ltd.	8,700	199,018	0.00%	K's Holdings Corp.	28,400	266,112	0.00%
Japan Exchange Group, Inc.	176,300	3,730,337	0.02%	Kubota Corp.	336,700	5,069,129	0.02%
Japan Hotel Investment Corp. REIT Class A	1,437	705,351	0.00%	Kuraray Co., Ltd.	77,600	784,642	0.00%
Japan Logistics Fund, Inc. REIT	340	689,743	0.00%	Kurita Water Industries Ltd.	30,900	1,209,874	0.01%
Japan Metropolitan Fund Invest REIT	1,939	1,401,504	0.01%	Kusuri no Aoki Holdings Co., Ltd.	7,200	163,785	0.00%
Japan Post Bank Co., Ltd.	447,003	4,553,102	0.02%	Kyocera Corp.	443,300	6,471,212	0.03%
Japan Post Holdings Co., Ltd.	627,786	5,608,572	0.03%	Kyoto Financial Group, Inc.	106,800	1,663,968	0.01%
Japan Post Insurance Co., Ltd.	51,868	921,248	0.00%	Kyowa Kirin Co., Ltd.	69,500	1,168,357	0.01%
Japan Prime Realty Investment Corp. REIT	158	392,254	0.00%	Kyuden Co.	8,800	317,469	0.00%
Japan Real Estate Investment Corp. REIT	325	1,346,290	0.01%	Kyushu Electric Power Co., Inc.	131,400	951,620	0.00%
Japan Steel Works Ltd.	18,100	314,548	0.00%	Kyushu Financial Group, Inc.	135,440	782,781	0.00%
Japan Tobacco, Inc.	366,000	9,462,832	0.04%	Kyushu Railway Co.	40,618	895,163	0.00%
JCR Pharmaceuticals Co., Ltd.	9,900	82,301	0.00%	LaSalle Logiport REIT	384	414,016	0.00%
Jeol Ltd.	7,600	333,693	0.00%	Lasertec Corp.	24,300	6,406,802	0.03%
JFE Holdings, Inc.	184,100	2,856,567	0.01%	Lawson, Inc.	12,100	625,084	0.00%
JGC Holdings Corp.	60,100	693,806	0.00%	Lion Corp.	92,600	859,463	0.00%
JMDC, Inc.	12,600	381,003	0.00%	Lixil Corp.	75,000	936,569	0.00%
JSR Corp.	67,300	1,919,038	0.01%	LY Corp.	803,500	2,847,985	0.01%
				M3, Inc.	152,176	2,518,276	0.01%
				Mabuchi Motor Co., Ltd.	16,600	275,411	0.00%
				Macnica Holdings, Inc.	16,100	849,310	0.00%
				Makita Corp.	82,400	2,273,627	0.01%
				Mani, Inc.	10,200	154,396	0.00%
				Marubeni Corp.	482,100	7,620,654	0.04%

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Marui Group Co., Ltd.	64,800	1,086,818	0.01%	Nippon Accommodations Fund, Inc. REIT Class A	76	325,606	0.00%
Maruichi Steel Tube Ltd.	21,600	562,139	0.00%	Nippon Building Fund, Inc. REIT	671	2,908,079	0.01%
Matsui Securities Co., Ltd.	6,500	33,749	0.00%	Nippon Electric Glass Co., Ltd.	14,200	305,293	0.00%
MatsukiyoCocokara & Co.	125,300	2,219,280	0.01%	Nippon Express Holdings, Inc.	21,500	1,222,166	0.01%
Mazda Motor Corp.	174,500	1,885,734	0.01%	Nippon Kayaku Co., Ltd.	27,200	259,594	0.00%
McDonald's Holdings Co. Japan Ltd.	26,100	1,131,160	0.01%	Nippon Paint Holdings Co., Ltd.	357,960	2,894,555	0.01%
Mebuki Financial Group, Inc.	342,700	1,042,588	0.01%	Nippon Prologis, Inc. REIT	801	1,542,002	0.01%
Medipal Holdings Corp.	53,100	860,832	0.00%	Nippon Sanso Holdings Corp.	45,200	1,210,634	0.01%
MEIJI Holdings Co., Ltd.	85,700	2,035,816	0.01%	Nippon Shinyaku Co., Ltd.	15,200	538,652	0.00%
Menicon Co., Ltd.	8,800	146,625	0.00%	Nippon Shokubai Co., Ltd.	8,000	308,356	0.00%
Mercari, Inc.	40,200	744,946	0.00%	Nippon Steel Corp.	258,643	5,925,783	0.03%
MINEBEA MITSUMI, Inc.	148,500	3,053,109	0.01%	Nippon Telegraph & Telephone Corp.	8,866,725	10,836,549	0.05%
MISUMI Group, Inc.	100,600	1,705,091	0.01%	Nippon Yusen KK	153,600	4,762,276	0.02%
Mitsubishi Chemical Group Corp.	495,600	3,037,299	0.01%	Nipro Corp.	17,800	139,769	0.00%
Mitsubishi Corp.	1,057,200	16,898,852	0.08%	Nishi-Nippon Railroad Co., Ltd.	11,800	200,001	0.00%
Mitsubishi Electric Corp.	625,200	8,864,909	0.04%	Nissan Chemical Corp.	51,300	2,003,531	0.01%
Mitsubishi Estate Co., Ltd.	374,600	5,162,773	0.02%	Nissan Motor Co., Ltd.	634,700	2,495,040	0.01%
Mitsubishi Gas Chemical Co., Inc.	55,400	886,329	0.00%	Nisshin Seifun Group, Inc.	91,590	1,233,392	0.01%
Mitsubishi HC Capital, Inc.	163,290	1,096,631	0.01%	Nissin Foods Holdings Co., Ltd.	65,400	2,282,830	0.01%
Mitsubishi Heavy Industries Ltd.	92,000	5,377,869	0.03%	Niterra Co., Ltd.	61,400	1,458,566	0.01%
Mitsubishi Logistics Corp.	11,700	352,627	0.00%	Nitori Holdings Co., Ltd.	24,500	3,281,033	0.02%
Mitsubishi Materials Corp.	64,800	1,124,968	0.01%	Nitto Denko Corp.	43,400	3,247,766	0.02%
Mitsubishi Motors Corp.	225,300	717,546	0.00%	Noevir Holdings Co., Ltd.	2,100	76,564	0.00%
Mitsubishi UFJ Financial Group, Inc.	3,609,000	31,013,644	0.14%	NOF Corp.	23,400	1,162,863	0.01%
Mitsui & Co., Ltd.	472,500	17,756,455	0.08%	NOK Corp.	15,100	201,523	0.00%
Mitsui Chemicals, Inc.	60,500	1,794,659	0.01%	Nomura Holdings, Inc.	1,019,700	4,612,446	0.02%
Mitsui Fudosan Co., Ltd.	292,700	7,179,434	0.03%	Nomura Real Estate Holdings, Inc.	37,700	991,838	0.01%
Mitsui Fudosan Logistics Park, Inc. REIT	209	678,235	0.00%	Nomura Real Estate Master Fund, Inc. REIT	1,196	1,399,773	0.01%
Mitsui High-Tec, Inc.	6,900	360,221	0.00%	Nomura Research Institute Ltd.	142,459	4,144,023	0.02%
Mitsui Mining & Smelting Co., Ltd.	9,600	295,191	0.00%	NS Solutions Corp.	4,800	155,767	0.00%
Mitsui OSK Lines Ltd.	114,961	3,683,351	0.02%	NSK Ltd.	84,200	455,700	0.00%
Miura Co., Ltd.	19,200	382,420	0.00%	NTT Data Group Corp.	188,400	2,671,383	0.01%
Mizuho Financial Group, Inc.	805,620	13,786,057	0.06%	Obayashi Corp.	223,100	1,930,643	0.01%
Money Forward, Inc.	14,700	450,655	0.00%	OBIC Business Consultants Co., Ltd.	3,878	177,423	0.00%
MonotaRO Co., Ltd.	61,700	673,763	0.00%	Obic Co., Ltd.	22,500	3,877,412	0.02%
Mori Hills Investment Corp. REIT Class A	259	257,567	0.00%	Odakyu Electric Railway Co., Ltd.	105,000	1,602,036	0.01%
Morinaga & Co., Ltd.	12,600	228,664	0.00%	Oji Holdings Corp.	257,700	992,560	0.01%
Morinaga Milk Industry Co., Ltd.	14,400	278,644	0.00%	OKUMA Corp.	5,400	232,693	0.00%
MS&AD Insurance Group Holdings, Inc.	157,000	6,176,209	0.03%	Olympus Corp.	385,600	5,581,053	0.03%
Murata Manufacturing Co., Ltd.	519,200	11,022,596	0.05%	Omron Corp.	64,600	3,016,469	0.01%
Nabtesco Corp.	23,300	475,569	0.00%	Ono Pharmaceutical Co., Ltd.	162,900	2,907,195	0.01%
Nagase & Co., Ltd.	29,900	479,316	0.00%	Open House Group Co., Ltd.	14,400	427,261	0.00%
Nagoya Railroad Co., Ltd.	52,500	842,726	0.00%	Oracle Corp. Japan	12,300	948,369	0.00%
Nankai Electric Railway Co., Ltd.	24,900	506,019	0.00%	Orient Corp.	10,010	75,973	0.00%
NEC Corp.	83,400	4,939,637	0.02%	Oriental Land Co., Ltd.	285,400	10,630,128	0.05%
NEC Networks & System Integration Corp.	11,200	188,997	0.00%	ORIX Corp.	370,600	6,981,938	0.03%
NET One Systems Co., Ltd.	15,300	260,842	0.00%	Orix JREIT, Inc. REIT	775	915,289	0.00%
Nexon Co., Ltd.	137,000	2,496,961	0.01%	Osaka Gas Co., Ltd.	129,500	2,705,189	0.01%
NGK Insulators Ltd.	55,300	661,144	0.00%	OSG Corp.	13,200	189,320	0.00%
NH Foods Ltd.	33,300	1,129,054	0.01%	Otsuka Corp.	28,900	1,191,628	0.01%
NHK Spring Co., Ltd.	24,500	208,019	0.00%	Otsuka Holdings Co., Ltd.	157,200	5,897,509	0.03%
Nichirei Corp.	23,700	584,011	0.00%	PALTAC Corp.	4,300	136,155	0.00%
Nidec Corp.	168,266	6,797,240	0.03%	Pan Pacific International Holdings Corp.	130,100	3,104,386	0.01%
Nifco, Inc.	34,500	891,988	0.00%	Panasonic Holdings Corp.	683,400	6,769,528	0.03%
Nihon Kohden Corp.	33,100	1,047,846	0.01%	Park24 Co., Ltd.	20,400	261,403	0.00%
Nihon M&A Center Holdings, Inc.	54,200	298,988	0.00%	Penta-Ocean Construction Co., Ltd.	51,500	289,281	0.00%
Nikon Corp.	124,600	1,233,803	0.01%	PeptiDream, Inc.	16,600	175,031	0.00%
Nintendo Co., Ltd.	327,100	17,074,258	0.08%				

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Persol Holdings Co., Ltd.	482,000	827,722	0.00%	Sony Group Corp.	385,600	36,678,224	0.17%
Pigeon Corp.	20,100	231,539	0.00%	Sotetsu Holdings, Inc.	12,300	238,881	0.00%
Pola Orbis Holdings, Inc.	11,900	133,704	0.00%	Square Enix Holdings Co., Ltd.	21,000	754,171	0.00%
Rakus Co., Ltd.	17,400	322,439	0.00%	Stanley Electric Co., Ltd.	58,200	1,095,223	0.01%
Rakuten Bank Ltd.	37,400	560,284	0.00%	Subaru Corp.	198,100	3,633,754	0.02%
Rakuten Group, Inc.	520,600	2,319,030	0.01%	Sugi Holdings Co., Ltd.	6,900	317,249	0.00%
Recruit Holdings Co., Ltd.	465,939	19,707,719	0.09%	SUMCO Corp.	115,380	1,730,536	0.01%
Relo Group, Inc.	18,800	226,632	0.00%	Sumitomo Bakelite Co., Ltd.	5,600	294,062	0.00%
Renesas Electronics Corp.	412,478	7,457,841	0.04%	Sumitomo Chemical Co., Ltd.	442,800	1,080,460	0.01%
Rengo Co., Ltd.	32,800	218,698	0.00%	Sumitomo Corp.	354,100	7,726,001	0.04%
Resona Holdings, Inc.	737,584	3,748,609	0.02%	Sumitomo Electric Industries Ltd.	261,800	3,334,245	0.02%
Resonac Holdings Corp.	54,622	1,088,721	0.01%	Sumitomo Forestry Co., Ltd.	44,100	1,314,742	0.01%
Resorttrust, Inc.	9,600	166,560	0.00%	Sumitomo Heavy Industries Ltd.	23,000	579,976	0.00%
Ricoh Co., Ltd.	195,200	1,499,515	0.01%	Sumitomo Metal Mining Co., Ltd.	79,800	2,403,396	0.01%
Rinnai Corp.	19,200	445,067	0.00%	Sumitomo Mitsui Financial Group, Inc.	398,800	19,461,938	0.09%
Rohm Co., Ltd.	110,400	2,116,300	0.01%	Sumitomo Mitsui Trust Holdings, Inc.	241,500	4,635,402	0.02%
Rohto Pharmaceutical Co., Ltd.	63,500	1,280,540	0.01%	Sumitomo Pharma Co., Ltd.	30,000	99,163	0.00%
Ryohin Keikaku Co., Ltd.	84,300	1,410,880	0.01%	Sumitomo Realty & Development Co., Ltd.	130,900	3,894,131	0.02%
Sanken Electric Co., Ltd.	7,600	419,137	0.00%	Sumitomo Rubber Industries Ltd.	74,100	805,229	0.00%
Sankyo Co., Ltd.	10,200	594,940	0.00%	Sundrug Co., Ltd.	28,200	906,529	0.00%
Sankyu, Inc.	11,600	426,299	0.00%	Suntory Beverage & Food Ltd.	34,400	1,134,629	0.01%
Sanrio Co., Ltd.	17,900	746,447	0.00%	Suzuken Co., Ltd.	27,620	914,724	0.00%
Santen Pharmaceutical Co., Ltd.	132,200	1,317,499	0.01%	Suzuki Motor Corp.	146,800	6,282,057	0.03%
Sanwa Holdings Corp.	78,500	1,190,752	0.01%	Systemex Corp.	60,000	3,344,304	0.02%
Sapporo Holdings Ltd.	18,800	829,184	0.00%	T&D Holdings, Inc.	145,000	2,304,387	0.01%
Sawai Group Holdings Co., Ltd.	5,800	214,301	0.00%	Taiheiyo Cement Corp.	19,700	406,073	0.00%
SBI Holdings, Inc.	68,100	1,532,226	0.01%	Taisei Corp.	55,800	1,908,552	0.01%
SCREEN Holdings Co., Ltd.	26,400	2,234,019	0.01%	Taisho Pharmaceutical Holdings Co., Ltd.	19,100	1,171,226	0.01%
SCSK Corp.	47,100	934,115	0.00%	Taiyo Yuden Co., Ltd.	46,600	1,232,927	0.01%
Secom Co., Ltd.	57,200	4,120,201	0.02%	Takara Bio, Inc.	7,700	68,381	0.00%
Sega Sammy Holdings, Inc.	69,700	974,950	0.01%	Takara Holdings, Inc.	37,600	330,447	0.00%
Seibu Holdings, Inc.	79,719	1,106,611	0.01%	Takashimaya Co., Ltd.	60,400	823,227	0.00%
Seiko Epson Corp.	73,800	1,104,801	0.01%	Takeda Pharmaceutical Co., Ltd.	478,100	13,748,173	0.06%
Seino Holdings Co., Ltd.	22,300	338,186	0.00%	TBS Holdings, Inc.	2,600	55,309	0.00%
Sekisui Chemical Co., Ltd.	77,500	1,117,313	0.01%	TDK Corp.	123,200	5,869,871	0.03%
Sekisui House Ltd.	194,000	4,309,888	0.02%	TechnoPro Holdings, Inc.	35,400	932,834	0.00%
Sekisui House, Inc. REIT	768	420,009	0.00%	Teijin Ltd.	45,600	432,291	0.00%
Seven & i Holdings Co., Ltd.	238,400	9,461,257	0.04%	Terumo Corp.	237,900	7,799,502	0.04%
Seven Bank Ltd.	100,300	213,221	0.00%	THK Co., Ltd.	48,700	954,966	0.01%
SG Holdings Co., Ltd.	137,392	1,972,488	0.01%	TIS, Inc.	69,300	1,527,274	0.01%
Sharp Corp.	38,000	271,024	0.00%	Tobu Railway Co., Ltd.	65,900	1,771,138	0.01%
SHIFT, Inc.	4,300	1,092,538	0.01%	Toda Corp.	29,500	195,188	0.00%
Shikoku Electric Power Co., Inc.	23,600	169,660	0.00%	Toho Co., Ltd.	29,000	980,997	0.01%
Shimadzu Corp.	99,100	2,770,976	0.01%	Toho Gas Co., Ltd.	16,200	338,410	0.00%
Shimamura Co., Ltd.	8,500	950,206	0.00%	Tohoku Electric Power Co., Inc.	127,200	865,173	0.00%
Shimano, Inc.	23,900	3,701,635	0.02%	Tokai Carbon Co., Ltd.	36,700	266,959	0.00%
Shimizu Corp.	189,400	1,258,278	0.01%	Tokio Marine Holdings, Inc.	583,700	14,611,131	0.07%
Shin-Etsu Chemical Co., Ltd.	611,050	25,646,069	0.12%	Tokyo Century Corp.	44,000	476,578	0.00%
Shinko Electric Industries Co., Ltd.	25,600	995,818	0.01%	Tokyo Electric Power Co. Holdings, Inc.	449,400	2,354,106	0.01%
Shionogi & Co., Ltd.	91,300	4,402,450	0.02%	Tokyo Electron Ltd.	141,390	25,328,447	0.12%
Ship Healthcare Holdings, Inc.	13,500	230,538	0.00%	Tokyo Gas Co., Ltd.	143,100	3,286,692	0.02%
Shiseido Co., Ltd.	135,200	4,077,673	0.02%	Tokyo Ohka Kogyo Co., Ltd.	44,700	986,710	0.01%
Shizuoka Financial Group, Inc.	152,300	1,290,953	0.01%	Tokyo Seimitsu Co., Ltd.	15,500	953,330	0.01%
SHO-BOND Holdings Co., Ltd.	7,800	346,734	0.00%	Tokyo Tatemono Co., Ltd.	40,100	600,732	0.00%
Skylark Holdings Co., Ltd.	80,842	1,184,131	0.01%	Tokyu Corp.	198,200	2,419,508	0.01%
SMC Corp.	17,000	9,135,480	0.04%	Tokyu Fudosan Holdings Corp.	222,800	1,424,542	0.01%
SMS Co., Ltd.	9,000	185,101	0.00%	TOPPAN Holdings, Inc.	75,800	2,115,711	0.01%
Socionext, Inc.	55,200	1,002,355	0.01%	Toray Industries, Inc.	579,700	3,014,456	0.01%
SoftBank Corp.	843,618	10,528,769	0.05%	Toshiba TEC Corp.	3,800	78,733	0.00%
SoftBank Group Corp.	300,000	13,391,261	0.06%				
Sohgo Security Services Co., Ltd.	76,500	440,182	0.00%				
Sojitz Corp.	71,640	1,618,481	0.01%				
Sompo Holdings, Inc.	101,200	4,950,172	0.02%				

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Tosoh Corp.	86,500	1,105,026	0.01%	Hong Leong Bank Bhd	128,000	526,485	0.00%
TOTO Ltd.	39,100	1,029,779	0.01%	Hong Leong Financial Group Bhd	24,526	87,749	0.00%
Toyo Seikan Group Holdings Ltd.	57,600	934,396	0.00%	IHH Healthcare Bhd	676,600	887,899	0.00%
Toyo Suisan Kaisha Ltd.	26,400	1,363,257	0.01%	IJM Corp. Bhd	1,854,700	758,833	0.00%
Toyo Tire Corp.	17,400	291,275	0.00%	IOI Corp. Bhd	949,600	812,172	0.00%
Toyoda Gosei Co., Ltd.	10,200	191,404	0.00%	Kuala Lumpur Kepong Bhd	258,300	1,226,574	0.01%
Toyota Boshoku Corp.	8,300	131,730	0.00%	Malayan Banking Bhd	2,203,100	4,262,363	0.02%
Toyota Industries Corp.	50,700	4,135,693	0.02%	Malaysia Airports Holdings Bhd	128,600	205,984	0.00%
Toyota Motor Corp.	3,733,510	68,603,048	0.32%	Maxis Bhd	1,152,200	965,391	0.01%
Toyota Tsusho Corp.	71,000	4,184,054	0.02%	MISC Bhd	604,959	959,772	0.01%
Trend Micro, Inc.	40,000	2,141,580	0.01%	MR DIY Group M Bhd	456,300	143,990	0.00%
TS Tech Co., Ltd.	26,900	325,517	0.00%	Nestle Malaysia Bhd	17,400	445,319	0.00%
Tsumura & Co.	40,400	761,261	0.00%	Petronas Chemicals Group Bhd	765,100	1,192,191	0.01%
Tsuruha Holdings, Inc.	13,700	1,256,011	0.01%	Petronas Dagangan Bhd	59,700	283,754	0.00%
UBE Corp.	16,200	263,144	0.00%	Petronas Gas Bhd	157,900	597,924	0.00%
Ulvac, Inc.	20,100	960,660	0.01%	PPB Group Bhd	128,920	406,259	0.00%
Unicharm Corp.	137,200	4,961,311	0.02%	Press Metal Aluminium Holdings Bhd	1,193,100	1,248,925	0.01%
United Urban Investment Corp. REIT	1,111	1,135,587	0.01%	Public Bank Bhd	5,178,591	4,834,854	0.02%
Ushio, Inc.	18,600	267,232	0.00%	QL Resources Bhd	171,350	212,929	0.00%
USS Co., Ltd.	58,900	1,184,852	0.01%	RHB Bank Bhd	261,159	309,753	0.00%
Welcia Holdings Co., Ltd.	46,888	820,158	0.00%	Sime Darby Bhd	1,758,100	899,137	0.01%
West Japan Railway Co.	89,200	3,720,990	0.02%	Sime Darby Plantation Bhd	1,296,400	1,258,312	0.01%
Workman Co., Ltd.	18,300	539,991	0.00%	Telekom Malaysia Bhd	157,766	190,555	0.00%
Yakult Honsha Co., Ltd.	90,968	2,043,521	0.01%	Tenaga Nasional Bhd	1,309,600	2,861,455	0.01%
Yamada Holdings Co., Ltd.	209,300	650,852	0.00%	Top Glove Corp. Bhd	975,162	191,000	0.00%
Yamaguchi Financial Group, Inc.	79,200	709,811	0.00%	YTL Corp. Bhd	1,817,505	747,570	0.00%
Yamaha Corp.	63,600	1,469,323	0.01%			35,547,213	0.16%
Yamaha Motor Co., Ltd.	306,600	2,739,131	0.01%				
Yamato Holdings Co., Ltd.	101,300	1,872,160	0.01%	Mexico 0.33% (30 June 2023: 0.32%)			
Yamato Kogyo Co., Ltd.	5,700	300,849	0.00%	Alfa SAB de CV Class A	1,050,400	842,950	0.00%
Yamazaki Baking Co., Ltd.	44,500	1,015,123	0.01%	Alpek SAB de CV Class A	29,500	22,089	0.00%
Yaoko Co., Ltd.	3,700	211,770	0.00%	Alsea SAB de CV	220,600	838,266	0.00%
Yaskawa Electric Corp.	85,300	3,563,747	0.02%	America Movil SAB de CV	7,833,400	7,280,860	0.03%
Yokogawa Electric Corp.	66,600	1,270,304	0.01%	Arca Continental SAB de CV	119,400	1,304,167	0.01%
Yokohama Rubber Co., Ltd.	55,200	1,265,865	0.01%	Banco del Bajío SA	265,100	887,606	0.00%
Zenkoku Hosho Co., Ltd.	8,200	309,143	0.00%	Becle SAB de CV	104,700	205,573	0.00%
Zensho Holdings Co., Ltd.	27,900	1,462,286	0.01%	Cemex SAB de CV	4,795,924	3,741,129	0.02%
Zeon Corp.	27,800	258,419	0.00%	Coca-Cola Femsa SAB de CV	175,025	1,666,378	0.01%
ZOZO, Inc.	43,600	981,912	0.01%	Corp. Inmobiliaria Vesta SAB de CV	180,100	716,167	0.00%
		1,340,075,867	6.19%	El Puerto de Liverpool SAB de CV	23,800	163,267	0.00%
Kuwait 0.08% (30 June 2023: 0.09%)				Fibra Uno Administracion SA de CV REIT	1,003,000	1,806,460	0.01%
Agility Public Warehousing Co. KSC	734,628	1,217,008	0.01%	Fomento Economico Mexicano SAB de CV	555,437	7,263,697	0.03%
Boubyan Bank KSCP	258,539	504,877	0.00%	GCC SAB de CV	43,700	518,738	0.00%
Burgan Bank SAK	87,248	48,842	0.00%	Gruma SAB de CV Class B	66,580	1,221,751	0.01%
Gulf Bank KSCP	637,201	582,762	0.00%	Grupo Aeroportuario del Centro Norte SAB de CV Class B	87,103	923,725	0.01%
Humansoft Holding Co. KSC	23,758	262,826	0.00%	Grupo Aeroportuario del Pacifico SAB de CV Class B	132,780	2,335,382	0.01%
Kuwait Finance House KSCP	2,751,785	6,502,184	0.03%	Grupo Aeroportuario del Sureste SAB de CV Class B	62,365	1,837,640	0.01%
Mabaneer Co. KPSC	269,053	738,199	0.00%	Grupo Bimbo SAB de CV	760,900	3,857,857	0.02%
Mobile Telecommunications Co. KSCP	746,273	1,231,441	0.01%	Grupo Carso SAB de CV	152,000	1,698,393	0.01%
National Bank of Kuwait SAKP	2,404,145	6,995,299	0.03%	Grupo Comercial Chedraui SA de CV	176,700	1,072,335	0.01%
		18,083,438	0.08%	Grupo Elektra SAB de CV	18,285	1,268,791	0.01%
Malaysia 0.16% (30 June 2023: 0.15%)				Grupo Financiero Banorte SAB de CV Class O	933,400	9,430,733	0.04%
Alliance Bank Malaysia Bhd	148,700	109,705	0.00%	Grupo Financiero Inbursa SAB de CV Class O	717,800	1,971,412	0.01%
AMMB Holdings Bhd	658,700	574,839	0.00%	Grupo Mexico SAB de CV	1,015,400	5,659,066	0.03%
Astro Malaysia Holdings Bhd	180,300	15,499	0.00%	Grupo Televisa SAB	481,487	323,844	0.00%
Axiata Group Bhd	1,310,700	678,883	0.00%	Industrias Penoles SAB de CV	56,355	824,335	0.00%
CELCOMDIGI Bhd	1,360,200	1,207,751	0.01%	Kimberly-Clark de Mexico SAB de CV Class A	401,900	903,026	0.00%
CIMB Group Holdings Bhd	2,778,100	3,536,863	0.02%				
Dialog Group Bhd	833,000	375,258	0.00%				
FGV Holdings Bhd	86,700	26,038	0.00%				
Fraser & Neave Holdings Bhd	12,200	74,767	0.00%				
Gamuda Bhd	1,133,100	1,131,867	0.01%				
Genting Bhd	748,100	752,170	0.00%				
Genting Malaysia Bhd	666,000	389,889	0.00%				
Hartalega Holdings Bhd	266,400	156,535	0.00%				

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Megacable Holdings SAB de CV	48,700	108,848	0.00%	Spark New Zealand Ltd.	832,583	2,730,636	0.01%
Operadora de Sites Mexicanos SAB de CV	188,970	265,693	0.00%			17,843,107	0.08%
Orbia Advance Corp. SAB de CV	441,724	980,508	0.01%	Norway 0.17% (30 June 2023: 0.17%)			
Prologis Property Mexico SA de CV REIT	262,015	1,245,517	0.01%	Adevinta A.S.A Class B	98,767	1,093,121	0.01%
Promotora y Operadora de Infraestructura SAB de CV	35,141	380,285	0.00%	Aker A.S.A Class A	4,091	268,283	0.00%
Qualitas Controladora SAB de CV	23,500	238,559	0.00%	Aker BP A.S.A	97,328	2,831,949	0.01%
Regional SAB de CV	78,700	754,678	0.00%	AutoStore Holdings Ltd.	162,043	318,798	0.00%
Sitios Latinoamerica SAB de CV	352,030	142,812	0.00%	DNB Bank A.S.A	300,317	6,387,396	0.03%
Wal-Mart de Mexico SAB de CV	1,543,800	6,508,127	0.03%	Equinor A.S.A	282,235	8,952,805	0.04%
		71,210,664	0.33%	Gjensidige Forsikring A.S.A	49,953	922,259	0.00%
Netherlands 1.10% (30 June 2023: 1.17%)				Kongsberg Gruppen A.S.A	21,082	966,114	0.01%
Aalberts NV	32,050	1,389,962	0.01%	Mowi A.S.A	145,140	2,601,050	0.01%
ABN AMRO Bank NV GDR	125,134	1,878,536	0.01%	Norsk Hydro A.S.A	446,749	3,008,914	0.01%
Ayden NV	9,429	12,151,008	0.06%	Orkla A.S.A	194,419	1,509,300	0.01%
Aegon Ltd.	529,898	3,071,926	0.01%	Salmar A.S.A	22,105	1,238,927	0.01%
Akzo Nobel NV	58,936	4,871,055	0.02%	Schibsted A.S.A Class A	10,140	292,148	0.00%
Allfunds Group plc	73,917	524,617	0.00%	Schibsted A.S.A Class B	40,740	1,109,592	0.01%
ArcelorMittal SA	157,701	4,472,698	0.02%	Telenor A.S.A	228,972	2,628,882	0.01%
ASM International NV	15,098	7,837,829	0.04%	TOMRA Systems A.S.A	49,566	602,511	0.00%
ASML Holding NV	124,288	93,593,822	0.43%	Var Energi A.S.A	144,542	457,720	0.00%
ASR Nederland NV	40,638	1,916,836	0.01%	Yara International A.S.A	51,313	1,825,010	0.01%
BE Semiconductor Industries NV	23,838	3,593,090	0.02%			37,014,779	0.17%
CTP NV	31,346	529,091	0.00%	Pakistan 0.00% (30 June 2023: 0.00%)			
DSM-Firmenich AG	54,068	5,494,812	0.03%	Oil & Gas Development Co., Ltd.	177,720	70,867	0.00%
EXOR NV	30,971	3,096,196	0.01%			70,867	0.00%
Heineken Holding NV	39,351	3,329,732	0.02%	Philippines 0.07% (30 June 2023: 0.07%)			
Heineken NV	87,923	8,929,593	0.04%	ACEN Corp.	2,425,877	191,880	0.00%
IMCD NV	18,911	3,291,225	0.01%	Alliance Global Group, Inc.	595,000	121,203	0.00%
ING Groep NV	1,135,750	16,969,804	0.08%	Ayala Corp.	120,090	1,476,863	0.01%
InPost SA	77,856	1,076,335	0.00%	Ayala Land, Inc.	2,240,000	1,393,553	0.01%
JDE Peet's NV	32,054	862,550	0.00%	Bank of the Philippine Islands	518,825	972,533	0.01%
Koninklijke Ahold Delhaize NV	310,630	8,926,720	0.04%	BDO Unibank, Inc.	779,752	1,837,610	0.01%
Koninklijke KPN NV	1,068,842	3,681,411	0.02%	Bloomberry Resorts Corp.	580,900	103,224	0.00%
Koninklijke Philips NV	261,614	6,093,394	0.03%	Converge Information & Communications Technology Solutions, Inc.	770,600	116,616	0.00%
Koninklijke Vopak NV	27,240	915,960	0.00%	DMCI Holdings, Inc.	664,600	117,258	0.00%
NN Group NV	97,801	3,862,282	0.02%	Emperador, Inc.	893,800	336,537	0.00%
OCI NV	23,301	675,403	0.00%	Globe Telecom, Inc.	6,128	190,341	0.00%
Prosus NV	476,325	14,198,762	0.07%	GT Capital Holdings, Inc.	15,603	166,244	0.00%
Randstad NV	38,407	2,406,419	0.01%	International Container Terminal Services, Inc.	333,750	1,487,485	0.01%
Signify NV	38,826	1,300,399	0.01%	JG Summit Holdings, Inc.	978,328	674,008	0.00%
Universal Music Group NV	235,365	6,710,495	0.03%	Jollibee Foods Corp.	105,140	477,331	0.00%
Wolters Kluwer NV	77,712	11,048,195	0.05%	Manila Electric Co.	111,060	800,234	0.00%
		238,700,157	1.10%	Megaworld Corp.	1,437,605	51,144	0.00%
New Zealand 0.08% (30 June 2023: 0.08%)				Metropolitan Bank & Trust Co.	807,272	747,866	0.00%
a2 Milk Co., Ltd.	219,763	640,058	0.00%	Monde Nissin Corp.	1,739,600	263,257	0.00%
Air New Zealand Ltd.	211,512	85,038	0.00%	PLDT, Inc.	39,530	913,027	0.00%
Auckland International Airport Ltd.	485,168	2,703,220	0.01%	Puregold Price Club, Inc.	161,100	78,259	0.00%
Contact Energy Ltd.	176,412	894,679	0.00%	San Miguel Corp.	47,780	88,096	0.00%
EBOS Group Ltd.	44,312	995,993	0.01%	Semirara Mining & Power Corp. Class A	203,100	110,949	0.00%
Fisher & Paykel Healthcare Corp., Ltd.	207,010	3,093,213	0.02%	SM Prime Holdings, Inc.	3,646,100	2,166,261	0.01%
Fletcher Building Ltd.	155,963	472,015	0.00%	Universal Robina Corp.	430,820	919,601	0.01%
Infratil Ltd.	319,924	2,031,675	0.01%			15,801,380	0.07%
Kiwi Property Group Ltd.	263,925	146,216	0.00%	Poland 0.08% (30 June 2023: 0.07%)			
Mainfreight Ltd.	33,579	1,473,356	0.01%	Allegro.eu SA	142,439	1,207,141	0.00%
Mercury NZ Ltd.	123,755	517,146	0.00%	Bank Polska Kasa Opieki SA	50,837	1,965,736	0.01%
Meridian Energy Ltd.	435,331	1,526,989	0.01%	Dino Polska SA	13,584	1,591,493	0.01%
Ryman Healthcare Ltd.	102,147	381,579	0.00%	KGHM Polska Miedz SA	41,707	1,301,405	0.00%
SKYCITY Entertainment Group Ltd.	131,294	151,294	0.00%	LPP SA	371	1,527,494	0.01%
				ORLEN SA	162,916	2,713,713	0.01%
				Pepco Group NV	30,465	201,899	0.00%
				Powszechna Kasa Oszczednosci Bank Polski SA	313,650	4,013,699	0.02%
				Powszechny Zaklad Ubezpieczen SA	169,474	2,037,265	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Santander Bank Polska SA	12,084	1,505,180	0.01%	Sistema AFK PAO GDR	2,109	—	0.00%
		18,065,025	0.08%	Sovcomflot PJSC	51,010	—	0.00%
Portugal 0.05% (30 June 2023: 0.05%)				Surgutneftegas PJSC	1,318,044	—	0.00%
EDP - Energias de Portugal SA	945,144	4,755,663	0.02%	Surgutneftegas PJSC - Preference Shares	1,343,448	—	0.00%
EDP Renovaveis SA	81,078	1,659,151	0.01%	Tatneft PJSC	333,734	—	0.00%
Galp Energia SGPS SA	164,945	2,430,634	0.01%	Tatneft PJSC - Preference Shares	72,680	—	0.00%
Jeronimo Martins SGPS SA	78,020	1,985,698	0.01%	Transneft PJSC - Preference Shares	275	—	0.00%
		10,831,146	0.05%	Unipro PJSC	852,035	—	0.00%
Qatar 0.10% (30 June 2023: 0.10%)				United Co. RUSAL International PJSC	532,900	—	0.00%
Barwa Real Estate Co.	644,190	509,726	0.00%	VTB Bank PJSC	854,887,610	—	0.00%
Commercial Bank PSQC	1,117,100	1,825,527	0.01%				0.00%
Dukhan Bank	670,812	736,401	0.00%	Saudi Arabia 0.45% (30 June 2023: 0.46%)			
Ezdan Holding Group QSC	142,617	33,451	0.00%	Abdullah Al Othaim Markets Co.	187,778	655,971	0.00%
Industries Qatar QSC	530,894	1,880,948	0.01%	ACWA Power Co.	38,854	2,662,794	0.01%
Masraf Al Rayan QSC	1,675,723	1,192,934	0.01%	Advanced Petrochemical Co.	20,652	217,259	0.00%
Mesaieed Petrochemical Holding Co.	782,106	380,205	0.00%	Al Rajhi Bank	608,053	14,106,830	0.07%
Ooredoo QPSC	200,113	599,075	0.00%	Alinma Bank	345,576	3,570,952	0.02%
Qatar Aluminum Manufacturing Co.	494,477	190,267	0.00%	Almarai Co. JSC	83,633	1,253,380	0.01%
Qatar Electricity & Water Co. QSC	195,438	970,480	0.00%	Arab National Bank	228,675	1,545,843	0.01%
Qatar Fuel QSC	155,203	696,943	0.00%	Arabian Centres Co., Ltd.	16,874	92,515	0.00%
Qatar Gas Transport Co., Ltd.	1,055,981	1,003,486	0.01%	Arabian Drilling Co.	10,125	510,840	0.00%
Qatar International Islamic Bank QSC	318,167	921,033	0.00%	Arabian Internet & Communications Services Co.	8,635	797,183	0.00%
Qatar Islamic Bank SAQ	611,558	3,510,454	0.02%	Bank AlBilad	140,311	1,681,861	0.01%
Qatar National Bank QPSC	1,469,611	6,478,236	0.03%	Bank Al-Jazira	122,059	608,668	0.00%
Qatar Navigation QSC	427,633	1,127,514	0.01%	Banque Saudi Fransi	174,057	1,856,608	0.01%
Vodafone Qatar QSC	564,186	291,313	0.00%	BinDawood Holding Co.	84,380	136,358	0.00%
		22,347,993	0.10%	Bupa Arabia for Cooperative Insurance Co.	23,823	1,354,417	0.01%
Romania 0.01% (30 June 2023: 0.01%)				Catrion Catering Holding Co. Co. for Cooperative Insurance	6,029	203,218	0.00%
Banca Transilvania SA	295,543	1,592,032	0.01%	Dallah Healthcare Co.	27,274	948,408	0.00%
OMV Petrom SA	5,938,696	757,567	0.00%	Dar Al Arkan Real Estate Development Co.	10,363	474,211	0.00%
Societatea de Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA	21,245	603,819	0.00%	Dar Al Arkan Real Estate Development Co.	106,014	393,524	0.00%
		2,953,418	0.01%	Dr Sulaiman Al Habib Medical Services Group Co.	25,598	1,937,257	0.01%
Russia 0.00% (30 June 2023: 0.00%)				Elm Co.	7,002	1,521,768	0.01%
Aeroflot PJSC	169,434	—	0.00%	Emaar Economic City	67,492	142,543	0.00%
Alrosa PJSC	495,420	—	0.00%	Etihad Etisalat Co.	132,383	1,743,925	0.01%
Bashneft PJSC - Preference Shares	1,113	—	0.00%	Jarir Marketing Co.	259,694	1,083,097	0.01%
Credit Bank of Moscow PJSC	4,164,700	—	0.00%	Mobile Telecommunications Co. Saudi Arabia	258,053	971,656	0.01%
Federal Grid Co. - Rosseti PJSC	90,654,922	—	0.00%	Mouwasat Medical Services Co.	33,978	1,012,997	0.01%
Gazprom PJSC	2,091,252	—	0.00%	Nahdi Medical Co.	13,104	478,733	0.00%
Inter RAO UES PJSC	5,883,500	—	0.00%	National Industrialization Co. Power & Water Utility Co. for Jubail & Yanbu	30,729	513,789	0.00%
LUKOIL PJSC	77,218	—	0.00%	Qassim Cement Co.	7,293	123,884	0.00%
M.Video PJSC	5,737	—	0.00%	Rabigh Refining & Petrochemical Co.	72,600	201,731	0.00%
Magnit PJSC	13,460	—	0.00%	Riyad Bank	454,847	3,462,902	0.02%
Magnitogorsk Iron & Steel Works PJSC	505,635	—	0.00%	SABIC Agri-Nutrients Co.	85,317	3,144,216	0.02%
MMC Norilsk Nickel PJSC	10,149	—	0.00%	Sahara International Petrochemical Co.	96,018	871,843	0.00%
Mobile TeleSystems PJSC	172,209	—	0.00%	Saudi Arabian Mining Co.	390,873	4,601,878	0.02%
Moscow Exchange MICEX-RTS PJSC	585,110	—	0.00%	Saudi Arabian Oil Co.	917,668	8,087,714	0.04%
Mosenergo PJSC	1,020,000	—	0.00%	Saudi Aramco Base Oil Co.	18,185	686,666	0.00%
Novatek PJSC	216,971	—	0.00%	Saudi Awwal Bank	329,733	3,306,123	0.02%
Novolipetsk Steel PJSC	200,399	—	0.00%	Saudi Basic Industries Corp.	292,539	6,498,266	0.03%
PhosAgro PJSC	6,155	—	0.00%	Saudi Cement Co.	9,856	137,984	0.00%
Polyus PJSC	4,129	—	0.00%	Saudi Electricity Co.	242,651	1,226,843	0.01%
Polyus PJSC GDR	1,651	—	0.00%	Saudi Industrial Investment Group	79,593	471,191	0.00%
Raspadskaya OJSC	10,110	—	0.00%	Saudi Investment Bank	150,521	638,209	0.00%
Rosneft Oil Co. PJSC	305,383	—	0.00%				
Rostelecom PJSC	176,017	—	0.00%				
RusHydro PJSC	16,113,621	—	0.00%				
Sberbank of Russia PJSC	2,030,335	—	0.00%				
Severstal PAO	34,472	—	0.00%				
Sistema AFK PAO	467,000	—	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Saudi Kayan Petrochemical Co.	280,516	812,374	0.00%	Bid Corp., Ltd.	117,924	2,751,184	0.01%
Saudi National Bank	958,439	9,891,090	0.05%	Bidvest Group Ltd.	117,072	1,615,097	0.01%
Saudi Research & Media Group	5,577	254,014	0.00%	Capitec Bank Holdings Ltd.	27,396	3,035,634	0.01%
Saudi Tadawul Group Holding Co.	11,865	580,910	0.00%	Clicks Group Ltd.	58,342	1,039,102	0.01%
Saudi Telecom Co.	592,773	6,394,045	0.03%	Discovery Ltd.	173,743	1,365,052	0.01%
Saudia Dairy & Foodstuff Co.	3,203	284,426	0.00%	Exxaro Resources Ltd.	50,654	566,383	0.00%
Savola Group	55,728	555,051	0.00%	FirstRand Ltd.	1,670,844	6,716,267	0.03%
Seera Group Holding	21,337	151,350	0.00%	Foschini Group Ltd.	154,867	939,661	0.00%
Southern Province Cement Co.	11,394	129,740	0.00%	Gold Fields Ltd.	262,563	3,988,230	0.02%
United Electronics Co.	6,000	140,960	0.00%	Growthpoint Properties Ltd. REIT	728,837	465,499	0.00%
Yamama Cement Co.	33,244	304,515	0.00%	Harmony Gold Mining Co., Ltd.	185,353	1,212,105	0.01%
Yanbu Cement Co.	34,788	319,586	0.00%	Impala Platinum Holdings Ltd.	254,675	1,271,042	0.01%
Yanbu National Petrochemical Co.	83,163	842,718	0.00%	Investec Ltd.	72,534	498,130	0.00%
		96,822,383	0.45%	Kumba Iron Ore Ltd.	9,174	308,407	0.00%
Singapore 0.34% (30 June 2023: 0.33%)				Life Healthcare Group Holdings Ltd.	239,886	240,968	0.00%
CapitalLand Ascendas REIT	1,515,264	3,480,593	0.02%	Mr Price Group Ltd.	81,834	701,703	0.00%
CapitalLand Ascott Trust	336,275	252,378	0.00%	MTN Group Ltd.	555,371	3,507,606	0.02%
CapitalLand Integrated Commercial Trust REIT	1,864,414	2,911,601	0.01%	MultiChoice Group	76,977	341,035	0.00%
CapitalLand Investment Ltd.	844,400	2,022,822	0.01%	Naspers Ltd. Class N	57,659	9,862,330	0.05%
City Developments Ltd.	86,000	433,553	0.00%	Nedbank Group Ltd.	145,163	1,716,396	0.01%
ComfortDelGro Corp., Ltd.	332,100	352,468	0.00%	NEPI Rockcastle NV	119,272	824,257	0.00%
DBS Group Holdings Ltd.	552,800	14,001,249	0.06%	Northam Platinum Holdings Ltd.	85,922	659,796	0.00%
Frasers Logistics & Commercial Trust REIT	1,174,700	1,024,111	0.01%	Old Mutual Ltd.	667,320	476,566	0.00%
Genting Singapore Ltd.	2,338,000	1,772,421	0.01%	OUTsurance Group Ltd.	150,715	347,788	0.00%
Hutchison Port Holdings Trust	781,800	115,706	0.00%	Pepkor Holdings Ltd.	485,633	521,284	0.00%
Jardine Cycle & Carriage Ltd.	38,411	866,584	0.00%	Reinet Investments SCA	41,962	1,069,753	0.01%
Keppel Corp., Ltd.	451,800	2,421,519	0.01%	Remgro Ltd.	213,484	1,896,754	0.01%
Keppel DC REIT	565,095	835,369	0.00%	Sanlam Ltd.	475,408	1,892,533	0.01%
Keppel REIT	407,000	286,946	0.00%	Santam Ltd.	6,049	94,789	0.00%
Mapletree Industrial Trust REIT	634,811	1,207,926	0.01%	Sasol Ltd.	180,483	1,828,664	0.01%
Mapletree Logistics Trust REIT	1,397,197	1,843,016	0.01%	Shoprite Holdings Ltd.	171,235	2,575,431	0.01%
Mapletree Pan Asia Commercial Trust REIT	1,135,279	1,351,215	0.01%	Sibanye Stillwater Ltd.	805,718	1,097,054	0.01%
NetLink NBN Trust	494,300	314,769	0.00%	Standard Bank Group Ltd.	447,457	5,091,773	0.02%
Olam Group Ltd.	108,200	85,307	0.00%	Tiger Brands Ltd.	54,683	601,894	0.00%
Oversea-Chinese Banking Corp., Ltd.	1,024,163	10,093,336	0.05%	Vodacom Group Ltd.	124,254	720,215	0.00%
SATS Ltd.	116,556	242,991	0.00%	Woolworths Holdings Ltd.	287,781	1,136,174	0.01%
Seatrium Ltd.	11,506,947	1,029,353	0.01%			70,081,164	0.32%
Sembcorp Industries Ltd.	332,000	1,336,457	0.01%	South Korea 1.36% (30 June 2023: 1.31%)			
Singapore Airlines Ltd.	548,060	2,725,551	0.01%	Alteogen, Inc.	14,716	1,125,496	0.01%
Singapore Exchange Ltd.	236,800	1,764,646	0.01%	Amorepacific Corp.	11,507	1,295,531	0.01%
Singapore Post Ltd.	284,600	102,483	0.00%	Amorepacific Corp. - Preference Shares	5,467	155,363	0.00%
Singapore Technologies Engineering Ltd.	480,200	1,416,100	0.01%	Amorepacific Group	4,965	112,762	0.00%
Singapore Telecommunications Ltd.	2,734,200	5,119,759	0.02%	BGF retail Co., Ltd.	999	101,847	0.00%
StarHub Ltd.	33,200	27,937	0.00%	BNK Financial Group, Inc.	66,782	370,233	0.00%
Suntec REIT	369,300	344,355	0.00%	Celltrion Pharm, Inc.	3,641	260,657	0.00%
United Overseas Bank Ltd.	390,600	8,424,358	0.04%	Celltrion, Inc.	47,724	7,466,718	0.04%
UOL Group Ltd.	210,900	1,004,057	0.00%	Cheil Worldwide, Inc.	39,178	578,894	0.00%
Venture Corp., Ltd.	174,900	1,804,555	0.01%	CJ CheilJedang Corp.	898	225,912	0.00%
Wilmar International Ltd.	796,903	2,156,731	0.01%	CJ CheilJedang Corp. - Preference Shares	4,886	508,745	0.00%
		73,172,222	0.34%	CJ Corp.	2,092	153,339	0.00%
South Africa 0.32% (30 June 2023: 0.34%)				CJ ENM Co., Ltd.	4,291	240,555	0.00%
Absa Group Ltd.	262,409	2,349,090	0.01%	CJ Logistics Corp.	1,242	122,667	0.00%
African Rainbow Minerals Ltd.	17,533	191,748	0.00%	CosmoAM&T Co., Ltd.	7,429	849,671	0.00%
Anglo American Platinum Ltd.	14,131	744,896	0.00%	Coway Co., Ltd.	11,377	505,291	0.00%
Anglogold Ashanti plc	122,937	2,375,785	0.01%	Daewoo Engineering & Construction Co., Ltd.	22,955	73,879	0.00%
Aspen Pharmacare Holdings Ltd.	129,683	1,443,089	0.01%	DB Insurance Co., Ltd.	9,758	634,168	0.00%
				DGB Financial Group, Inc.	23,045	151,916	0.00%
				DL E&C Co., Ltd.	5,038	141,020	0.00%
				DL Holdings Co., Ltd.	2,010	80,219	0.00%
				Dongsuh Cos, Inc.	5,006	70,742	0.00%
				Doosan Bobcat, Inc.	18,678	730,935	0.00%
				Doosan Enerbility Co., Ltd.	155,313	1,917,444	0.01%
				Ecopro BM Co., Ltd.	13,839	3,094,675	0.02%
				Ecopro Co., Ltd.	5,822	2,924,788	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
E-MART, Inc.	4,129	245,579	0.00%	Korea Investment Holdings Co., Ltd.	6,293	299,527	0.00%
F&F Co., Ltd.	3,420	236,869	0.00%	Korea Zinc Co., Ltd.	3,743	1,447,328	0.01%
Fila Holdings Corp.	8,564	257,339	0.00%	Korean Air Lines Co., Ltd.	79,155	1,468,906	0.01%
Green Cross Corp.	1,071	104,364	0.00%	Krafton, Inc.	9,834	1,478,269	0.01%
GS Engineering & Construction Corp.	10,132	118,163	0.00%	KT&G Corp.	39,907	2,692,692	0.01%
GS Holdings Corp.	10,814	343,421	0.00%	Kumho Petrochemical Co., Ltd.	3,045	314,217	0.00%
GS Retail Co., Ltd.	5,235	93,693	0.00%	L&F Co., Ltd.	7,944	1,258,309	0.01%
Hana Financial Group, Inc.	90,417	3,046,896	0.02%	LG Chem Ltd.	14,052	5,444,482	0.03%
Hanjin Kal Corp.	4,228	238,992	0.00%	LG Chem Ltd. - Preference Shares	3,767	909,649	0.01%
Hankook Tire & Technology Co., Ltd.	32,701	1,152,749	0.01%	LG Corp.	33,766	2,252,115	0.01%
Hanmi Pharm Co., Ltd.	1,480	405,078	0.00%	LG Display Co., Ltd.	44,026	435,508	0.00%
Hanmi Science Co., Ltd.	3,675	111,856	0.00%	LG Electronics, Inc.	30,733	2,429,241	0.01%
Hanon Systems	25,986	147,091	0.00%	LG Electronics, Inc. - Preference Shares	13,425	477,417	0.00%
Hanwha Aerospace Co., Ltd.	11,739	1,134,797	0.01%	LG Energy Solution Ltd.	13,005	4,316,824	0.02%
Hanwha Corp.	25,008	500,005	0.00%	LG H&H Co., Ltd.	2,363	651,343	0.00%
Hanwha Corp. - Preference Shares	54,058	585,114	0.00%	LG Innotek Co., Ltd.	3,326	618,508	0.00%
Hanwha Life Insurance Co., Ltd.	39,010	85,720	0.00%	LG Uplus Corp.	40,497	321,674	0.00%
Hanwha Ocean Co., Ltd.	44,619	869,584	0.00%	Lotte Chemical Corp.	3,055	363,402	0.00%
Hanwha Solutions Corp.	26,722	819,566	0.00%	Lotte Chilsung Beverage Co., Ltd.	509	57,939	0.00%
HD Hyundai Co., Ltd.	9,025	443,577	0.00%	Lotte Corp.	2,075	43,582	0.00%
HD Hyundai Heavy Industries Co., Ltd.	4,145	415,176	0.00%	Lotte Energy Materials Corp.	5,350	174,678	0.00%
HD Hyundai Infracore Co., Ltd.	22,496	141,834	0.00%	LOTTE Fine Chemical Co., Ltd.	6,094	274,441	0.00%
HD Korea Shipbuilding & Offshore Engineering Co., Ltd.	16,618	1,559,994	0.01%	Lotte Shopping Co., Ltd.	1,601	93,233	0.00%
Hite Jinro Co., Ltd.	5,221	91,212	0.00%	LS Corp.	3,925	284,036	0.00%
HL Mando Co., Ltd.	6,468	197,621	0.00%	Meritz Financial Group, Inc.	26,296	1,206,688	0.01%
HLB, Inc.	39,821	1,567,610	0.01%	Mirae Asset Securities Co., Ltd.	139,273	825,105	0.00%
HMM Co., Ltd.	86,860	1,320,536	0.01%	Mirae Asset Securities Co., Ltd. - Preference Shares	68,041	195,475	0.00%
Hotel Shilla Co., Ltd.	8,641	438,793	0.00%	NAVER Corp.	45,255	7,871,046	0.04%
HYBE Co., Ltd.	6,879	1,247,183	0.01%	NCSOFT Corp.	3,701	691,118	0.00%
Hyundai Department Store Co., Ltd.	2,475	99,546	0.00%	Netmarble Corp.	2,933	132,314	0.00%
Hyundai Engineering & Construction Co., Ltd.	14,978	405,879	0.00%	NH Investment & Securities Co., Ltd.	38,107	305,649	0.00%
Hyundai Engineering & Construction Co., Ltd. - Preference Shares	254	10,157	0.00%	NongShim Co., Ltd.	454	143,472	0.00%
Hyundai Glovis Co., Ltd.	7,650	1,137,491	0.01%	OCI Holdings Co., Ltd.	2,320	191,307	0.00%
Hyundai Marine & Fire Insurance Co., Ltd.	9,171	220,748	0.00%	Orion Corp.	3,636	327,774	0.00%
Hyundai Mipo Dockyard Co., Ltd.	3,433	226,308	0.00%	Ottogi Corp.	48	14,908	0.00%
Hyundai Mobis Co., Ltd.	20,014	3,682,986	0.02%	Pan Ocean Co., Ltd.	33,341	96,691	0.00%
Hyundai Motor Co.	48,809	7,712,269	0.04%	Paradise Co., Ltd.	5,850	60,503	0.00%
Hyundai Motor Co. - Preference Shares	6,274	556,325	0.00%	Pearl Abyss Corp.	5,681	170,928	0.00%
Hyundai Motor Co. (XKRX) - Preference Shares	5,085	448,131	0.00%	POSCO Future M Co., Ltd.	8,536	2,379,396	0.01%
Hyundai Steel Co.	23,103	654,755	0.00%	POSCO Holdings, Inc.	23,393	9,072,757	0.04%
Hyundai Wia Corp.	2,950	149,115	0.00%	Posco International Corp.	16,268	788,200	0.00%
Industrial Bank of Korea	53,277	490,617	0.00%	S-1 Corp.	2,389	111,297	0.00%
Kakao Corp.	105,215	4,436,039	0.02%	Samsung Biologics Co., Ltd.	5,787	3,414,955	0.02%
Kakao Games Corp.	8,179	164,164	0.00%	Samsung C&T Corp.	32,225	3,240,265	0.02%
KakaoBank Corp.	72,350	1,601,037	0.01%	Samsung Card Co., Ltd.	2,589	65,032	0.00%
Kakaopay Corp.	6,520	249,581	0.00%	Samsung Electro-Mechanics Co., Ltd.	21,027	2,501,232	0.01%
Kangwon Land, Inc.	77,655	964,733	0.01%	Samsung Electronics Co., Ltd.	1,468,006	89,477,810	0.41%
KB Financial Group, Inc.	124,058	5,211,226	0.03%	Samsung Electronics Co., Ltd. - Preference Shares	290,513	14,053,079	0.07%
KCC Corp.	726	128,807	0.00%	Samsung Engineering Co., Ltd.	55,119	1,241,130	0.01%
KEPCO Plant Service & Engineering Co., Ltd.	3,296	87,141	0.00%	Samsung Fire & Marine Insurance Co., Ltd.	11,003	2,246,905	0.01%
Kia Corp.	81,413	6,321,376	0.03%	Samsung Fire & Marine Insurance Co., Ltd. - Preference Shares	2,643	389,914	0.00%
Korea Aerospace Industries Ltd.	19,007	737,907	0.00%	Samsung Heavy Industries Co., Ltd.	241,121	1,450,957	0.01%
Korea Electric Power Corp.	69,832	1,024,788	0.01%	Samsung Life Insurance Co., Ltd.	23,866	1,280,488	0.01%
Korea Gas Corp.	4,468	85,690	0.00%	Samsung SDI Co., Ltd.	17,202	6,304,328	0.03%
				Samsung SDI Co., Ltd. - Preference Shares	2,496	476,757	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Samsung SDS Co., Ltd.	11,971	1,580,146	0.01%	Evolution AB	56,369	6,741,112	0.03%
Samsung Securities Co., Ltd.	9,441	282,226	0.00%	Fastighets AB Balder Class B	234,956	1,669,290	0.01%
SD Biosensor, Inc.	9,955	88,427	0.00%	Getinge AB Class B	72,808	1,622,635	0.01%
Seegene, Inc.	5,628	100,071	0.00%	H&M Hennes & Mauritz AB Class B	195,608	3,432,022	0.02%
Shinhan Financial Group Co., Ltd.	148,173	4,619,261	0.02%	Hexagon AB Class B	692,027	8,308,842	0.04%
Shinsegae, Inc.	1,206	164,059	0.00%	Holmen AB Class B	19,240	813,483	0.00%
SK Biopharmaceuticals Co., Ltd.	17,155	1,337,341	0.01%	Husqvarna AB Class B	127,518	1,053,260	0.00%
SK Bioscience Co., Ltd.	3,641	203,550	0.00%	Industrivarden AB Class A	49,152	1,604,609	0.01%
SK Chemicals Co., Ltd.	2,724	142,344	0.00%	Industrivarden AB Class C	50,059	1,632,729	0.01%
SK Hynix, Inc.	166,842	18,330,727	0.09%	Indutrade AB	98,036	2,548,702	0.01%
SK IE Technology Co., Ltd.	5,378	329,470	0.00%	Investment AB Latour Class B	59,700	1,555,612	0.01%
SK Innovation Co., Ltd.	19,140	2,085,055	0.01%	Investor AB Class A	254,264	5,843,264	0.03%
SK Networks Co., Ltd.	13,123	58,589	0.00%	Investor AB Class B	419,220	9,711,090	0.04%
SK Square Co., Ltd.	21,591	881,813	0.00%	Kinnevik AB Class A	3,098	32,831	0.00%
SK, Inc.	13,408	1,853,113	0.01%	Kinnevik AB Class B	50,744	544,809	0.00%
SKC Co., Ltd.	3,553	249,943	0.00%	L E Lundbergforetagen AB Class B	27,850	1,515,496	0.01%
S-Oil Corp.	7,316	395,367	0.00%	Lifco AB Class B	77,457	1,903,020	0.01%
Solus Advanced Materials Co., Ltd.	2,158	44,403	0.00%	Nibe Industrier AB Class B	448,590	3,152,373	0.01%
SSANGYONG C&E Co., Ltd.	10,466	46,727	0.00%	Saab AB Class B	25,367	1,529,896	0.01%
Wemade Co., Ltd.	4,296	203,142	0.00%	Sagax AB Class B	50,717	1,394,009	0.01%
Woori Financial Group, Inc.	219,248	2,213,079	0.01%	Sandvik AB	350,057	7,575,766	0.03%
Yuhan Corp.	20,622	1,101,633	0.01%	Securitas AB Class B	154,952	1,521,252	0.01%
		293,765,981	1.36%	Skandinaviska Enskilda Banken AB Class A	492,094	6,792,151	0.03%
Spain 0.65% (30 June 2023: 0.62%)				Skandinaviska Enskilda Banken AB Class C	14,638	202,477	0.00%
Acciona SA	6,663	981,126	0.00%	Skanska AB Class B	100,822	1,830,790	0.01%
ACS Actividades de Construccion y Servicios SA	71,510	3,172,380	0.01%	SKF AB Class B	108,482	2,173,332	0.01%
Aena SME SA	25,259	4,578,776	0.02%	SSAB AB Class B	284,811	2,180,625	0.01%
Amadeus IT Group SA	139,262	9,980,864	0.05%	Svenska Cellulosa AB SCA Class B	169,463	2,534,920	0.01%
Banco Bilbao Vizcaya Argentaria SA	1,860,194	16,903,305	0.08%	Svenska Handelsbanken AB Class A	449,697	4,886,144	0.02%
Banco de Sabadell SA	1,775,324	2,182,717	0.01%	Svenska Handelsbanken AB Class B	11,436	148,200	0.00%
Banco Santander SA	5,064,873	21,145,969	0.10%	Sweco AB Class B	84,162	1,133,256	0.00%
Bankinter SA	190,067	1,216,914	0.01%	Swedbank AB Class A	325,514	6,569,809	0.03%
CaixaBank SA	1,234,297	5,080,275	0.02%	Swedish Orphan Biovitrum AB	53,554	1,419,909	0.01%
Cellnex Telecom SA	170,549	6,718,235	0.03%	Tele2 AB Class B	209,949	1,802,447	0.01%
Corp. ACCIONA Energias Renovables SA	14,045	435,656	0.00%	Telefonaktiebolaget LM Ericsson Class A	32,102	203,547	0.00%
Enagas SA	69,689	1,175,130	0.01%	Telefonaktiebolaget LM Ericsson Class B	888,114	5,566,878	0.03%
Endesa SA	102,353	2,087,166	0.01%	Telia Co. AB	701,850	1,788,428	0.01%
Ferrovial SE	163,640	5,968,858	0.03%	Trelleborg AB Class B	74,883	2,508,521	0.01%
Grifols SA	111,825	1,909,117	0.01%	Volvo AB Class A	99,381	2,629,030	0.01%
Grifols SA - Preference Shares Class B	69,018	804,340	0.00%	Volvo AB Class B	421,283	10,925,179	0.05%
Iberdrola SA	1,849,151	24,246,429	0.11%	Volvo Car AB Class B	135,635	437,409	0.00%
Industria de Diseno Textil SA	324,538	14,135,690	0.06%			176,883,210	0.82%
Mapfre SA	169,290	363,353	0.00%	Switzerland 2.35% (30 June 2023: 2.39%)			
Merlin Properties Socimi SA REIT	129,736	1,441,728	0.01%	ABB Ltd.	477,821	21,175,932	0.10%
Naturgy Energy Group SA	38,601	1,151,296	0.01%	Adecco Group AG	48,407	2,373,620	0.01%
Redeia Corp. SA	165,180	2,720,569	0.01%	Alcon, Inc.	157,008	12,245,001	0.06%
Repsol SA	412,620	6,130,519	0.03%	Avolta AG	36,546	1,436,395	0.01%
Telefonica SA	1,556,130	6,074,872	0.03%	Bachem Holding AG Class B	7,074	546,320	0.00%
		140,605,284	0.65%	Baloise Holding AG	15,956	2,498,664	0.01%
Sweden 0.82% (30 June 2023: 0.76%)				Banque Cantonale Vaudoise	9,010	1,161,510	0.00%
Alfa Laval AB	98,947	3,962,652	0.02%	Barry Callebaut AG	1,312	2,211,998	0.01%
Assa Abloy AB Class B	310,968	8,973,094	0.04%	Belimo Holding AG	3,489	1,922,650	0.01%
Atlas Copco AB Class A	744,994	12,844,278	0.06%	BKW AG	6,021	1,069,494	0.00%
Atlas Copco AB Class B	546,449	8,114,438	0.04%	Chocoladefabriken Lindt & Spruengli AG	31	3,756,906	0.02%
Axfood AB	24,229	657,304	0.00%	Chocoladefabriken Lindt & Spruengli AG (XSWX)	300	3,596,507	0.02%
Beijer Ref AB Class B	115,470	1,551,386	0.01%	Cie Financiere Richemont SA Class A	159,093	21,879,659	0.10%
Boliden AB	89,744	2,799,310	0.01%	Clariant AG	74,385	1,097,679	0.00%
Castellum AB	110,698	1,577,344	0.01%	DKSH Holding AG	12,595	873,936	0.00%
Electrolux AB Class B	43,528	467,983	0.00%	Emmi AG	705	763,090	0.00%
Epiroc AB Class A	170,625	3,426,773	0.02%				
Epiroc AB Class B	137,075	2,400,684	0.01%				
EQT AB	139,465	3,944,048	0.02%				
Essity AB Class B	190,538	4,724,762	0.02%				

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EMS-Chemie Holding AG	2,380	1,925,717	0.01%	Delta Electronics, Inc.	713,731	7,290,682	0.03%
Flughafen Zurich AG	6,363	1,327,562	0.01%	E Ink Holdings, Inc.	241,000	1,546,961	0.01%
Geberit AG	11,021	7,057,945	0.03%	E.Sun Financial Holding Co., Ltd.	4,914,647	4,131,503	0.02%
Georg Fischer AG	32,521	2,360,878	0.01%	Eclat Textile Co., Ltd.	82,703	1,514,445	0.01%
Givaudan SA	2,538	10,506,020	0.05%	eMemory Technology, Inc.	24,000	1,915,902	0.01%
Helvetia Holding AG	10,566	1,454,998	0.01%	Ennostar, Inc.	112,500	169,719	0.00%
Holcim AG	157,326	12,340,834	0.06%	Eternal Materials Co., Ltd.	144,237	136,762	0.00%
Julius Baer Group Ltd.	68,845	3,856,760	0.02%	Eva Airways Corp.	1,134,491	1,162,566	0.01%
Kuehne + Nagel International AG	16,178	5,570,468	0.03%	Evergreen Marine Corp. Taiwan Ltd.	248,508	1,161,952	0.01%
Logitech International SA	47,248	4,477,515	0.02%	Far Eastern International Bank	430,747	177,545	0.00%
Lonza Group AG	24,471	10,283,839	0.05%	Far Eastern New Century Corp.	906,221	921,265	0.00%
Nestle SA	835,910	96,844,988	0.45%	Far EastStone Telecommunications Co., Ltd.	463,000	1,203,871	0.01%
Novartis AG	649,945	65,538,920	0.30%	Feng TAY Enterprise Co., Ltd.	188,401	1,074,279	0.01%
Partners Group Holding AG	6,888	9,927,100	0.05%	First Financial Holding Co., Ltd.	3,782,830	3,377,252	0.02%
PSP Swiss Property AG	11,961	1,671,257	0.01%	Formosa Chemicals & Fibre Corp.	1,405,540	2,853,168	0.01%
Roche Holding AG	205,774	59,777,512	0.28%	Formosa Petrochemical Corp.	469,000	1,233,225	0.01%
Roche Holding AG (XSWX)	20,385	6,331,182	0.03%	Formosa Plastics Corp.	1,472,720	3,800,506	0.02%
Sandoz Group AG	140,309	4,511,093	0.02%	Formosa Taffeta Co., Ltd.	104,000	85,394	0.00%
Schindler Holding AG	14,316	3,577,086	0.02%	Foxconn Technology Co., Ltd.	457,106	790,874	0.00%
Schindler Holding AG (XSWX)	3,603	854,035	0.00%	Fubon Financial Holding Co., Ltd.	2,368,868	5,001,634	0.02%
SGS SA	43,698	3,766,237	0.02%	Genius Electronic Optical Co., Ltd.	15,000	205,520	0.00%
SIG Group AG	110,698	2,545,008	0.01%	Giant Manufacturing Co., Ltd.	56,994	341,698	0.00%
Sika AG	46,307	15,058,784	0.07%	Gigabyte Technology Co., Ltd.	162,000	1,404,083	0.01%
Sonova Holding AG	16,024	5,224,245	0.02%	Global Unichip Corp.	29,000	1,644,157	0.01%
Straumann Holding AG	33,297	5,364,550	0.02%	Globalwafers Co., Ltd.	87,000	1,664,000	0.01%
Swatch Group AG	11,614	3,154,471	0.01%	Hiwin Technologies Corp.	54,125	414,440	0.00%
Swiss Life Holding AG	10,326	7,164,955	0.03%	Hon Hai Precision Industry Co., Ltd.	3,742,489	12,743,034	0.06%
Swiss Prime Site AG	31,436	3,355,937	0.01%	Hotai Motor Co., Ltd.	93,840	2,167,855	0.01%
Swiss Re AG	89,318	10,034,943	0.05%	HTC Corp.	131,000	218,970	0.00%
Swisscom AG	7,880	4,737,456	0.02%	Hua Nan Financial Holdings Co., Ltd.	3,036,052	2,210,970	0.01%
Tecan Group AG	3,688	1,504,734	0.01%	Innolux Corp.	2,295,275	1,069,466	0.01%
Temenos AG	20,471	1,902,503	0.01%	Inventec Corp.	918,000	1,579,329	0.01%
UBS Group AG	945,781	29,329,156	0.13%	Largan Precision Co., Ltd.	29,000	2,711,914	0.01%
VAT Group AG	7,811	3,911,764	0.02%	Lite-On Technology Corp. ADR	706,662	2,693,975	0.01%
Zurich Insurance Group AG	44,943	23,474,060	0.11%	MediaTek, Inc.	455,794	15,074,075	0.07%
		509,333,873	2.35%	Mega Financial Holding Co., Ltd.	3,467,530	4,428,966	0.02%
Taiwan 1.71% (30 June 2023: 1.65%)				Micro-Star International Co., Ltd.	214,000	1,422,460	0.01%
Accton Technology Corp.	174,000	2,965,152	0.01%	momo.com, Inc.	14,652	243,002	0.00%
Acer, Inc.	591,752	1,037,333	0.01%	Nan Ya Plastics Corp.	1,920,210	4,160,700	0.02%
Advanced Energy Solution Holding Co., Ltd.	8,000	196,282	0.00%	Nan Ya Printed Circuit Board Corp.	53,000	434,320	0.00%
Advantech Co., Ltd.	162,971	1,975,374	0.01%	Nanya Technology Corp.	543,000	1,380,036	0.01%
Airtac International Group	46,207	1,520,636	0.01%	Nien Made Enterprise Co., Ltd.	24,000	276,046	0.00%
Alchip Technologies Ltd.	22,000	2,347,632	0.01%	Novatek Microelectronics Corp.	188,000	3,166,973	0.02%
ASE Technology Holding Co., Ltd.	1,093,281	4,809,076	0.02%	Oneness Biotech Co., Ltd.	144,439	915,377	0.00%
Asia Cement Corp.	403,986	545,616	0.00%	Parade Technologies Ltd.	29,000	1,133,901	0.01%
ASMedia Technology, Inc.	7,000	413,972	0.00%	Pegatron Corp.	830,000	2,360,959	0.01%
ASPEED Technology, Inc.	11,600	1,179,257	0.01%	PharmaEssentia Corp.	87,000	980,825	0.00%
Asustek Computer, Inc.	222,000	3,540,803	0.02%	Pou Chen Corp.	467,000	470,188	0.00%
AUO Corp.	2,211,600	1,307,914	0.01%	Powerchip Semiconductor Manufacturing Corp.	821,000	787,815	0.00%
Capital Securities Corp.	525,920	280,178	0.00%	Powertech Technology, Inc.	120,000	551,311	0.00%
Catcher Technology Co., Ltd.	268,000	1,694,075	0.01%	President Chain Store Corp.	139,000	1,220,589	0.01%
Cathay Financial Holding Co., Ltd.	2,899,279	4,321,924	0.02%	Quanta Computer, Inc.	884,000	6,466,431	0.03%
Chailease Holding Co., Ltd.	408,481	2,568,770	0.01%				
Chang Hwa Commercial Bank Ltd.	1,382,862	806,544	0.00%				
Cheng Shin Rubber Industry Co., Ltd.	398,061	582,361	0.00%				
Chicony Electronics Co., Ltd.	147,421	840,608	0.00%				
China Airlines Ltd.	427,000	301,219	0.00%				
China Development Financial Holding Corp.	5,544,300	2,267,182	0.01%				
China Motor Corp.	85,400	314,436	0.00%				
China Steel Corp.	3,966,987	3,489,961	0.02%				
Chunghwa Telecom Co., Ltd.	1,342,000	5,247,226	0.02%				
Compal Electronics, Inc.	1,478,000	1,919,105	0.01%				
CTBC Financial Holding Co., Ltd.	5,664,104	5,232,152	0.02%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Realtek Semiconductor Corp.	167,030	2,566,092	0.01%	BTS Group Holdings PCL	2,831,844	601,505	0.00%
Ruentex Development Co., Ltd.	549,450	675,836	0.00%	Bumrungrad Hospital PCL	153,300	997,073	0.01%
Shanghai Commercial & Savings Bank Ltd.	1,167,166	1,779,814	0.01%	Carabao Group PCL Class F	86,500	209,075	0.00%
Shin Kong Financial Holding Co., Ltd.	2,517,501	725,954	0.00%	Central Pattana PCL	1,077,900	2,210,591	0.01%
Silergy Corp.	123,000	2,003,877	0.01%	Central Retail Corp. PCL	742,600	892,012	0.01%
Sino-American Silicon Products, Inc.	237,000	1,513,563	0.01%	Charoen Pokphand Foods PCL	1,204,200	691,491	0.00%
SinoPac Financial Holdings Co., Ltd.	4,123,155	2,646,622	0.01%	CP ALL PCL	2,134,400	3,501,835	0.02%
Synnex Technology International Corp.	263,550	602,832	0.00%	CP Xtra PCL	460,141	363,988	0.00%
Taishin Financial Holding Co., Ltd.	3,319,805	1,957,885	0.01%	Delta Electronics Thailand PCL	801,664	2,066,840	0.01%
Taiwan Business Bank	1,500,203	669,679	0.00%	Digital Telecommunications Infrastructure Fund Class F	1,109,206	251,852	0.00%
Taiwan Cement Corp.	2,193,729	2,491,046	0.01%	Electricity Generating PCL	100,300	376,134	0.00%
Taiwan Cooperative Financial Holding Co., Ltd.	3,621,609	3,150,713	0.02%	Energy Absolute PCL	392,400	508,715	0.00%
Taiwan Fertilizer Co., Ltd.	122,000	268,722	0.00%	Global Power Synergy PCL Class F	77,360	109,923	0.00%
Taiwan Glass Industry Corp.	283,760	175,209	0.00%	Gulf Energy Development PCL	1,064,920	1,388,382	0.01%
Taiwan High Speed Rail Corp.	468,000	468,145	0.00%	Home Product Center PCL	1,592,700	545,949	0.00%
Taiwan Mobile Co., Ltd.	555,000	1,783,060	0.01%	Indorama Ventures PCL	667,600	532,985	0.00%
Taiwan Secom Co., Ltd.	29,000	110,555	0.00%	Intouch Holdings PCL Class F	244,914	513,040	0.00%
Taiwan Semiconductor Manufacturing Co., Ltd.	7,570,000	146,267,086	0.68%	Intouch Holdings PCL NVDR	25,100	52,579	0.00%
Tatung Co., Ltd.	855,000	1,170,069	0.01%	IRPC PCL	1,179,600	69,810	0.00%
Teco Electric & Machinery Co., Ltd.	564,000	860,045	0.00%	Kasikornbank PCL	569,000	2,250,494	0.01%
Transcend Information, Inc.	39,000	102,423	0.00%	Kasikornbank PCL NVDR	158,300	626,104	0.00%
U-Ming Marine Transport Corp.	187,000	317,450	0.00%	Krung Thai Bank PCL	2,266,600	1,221,869	0.01%
Unimicron Technology Corp.	440,000	2,523,256	0.01%	Krungthai Card PCL	199,500	254,252	0.00%
Uni-President Enterprises Corp.	1,726,006	4,189,813	0.02%	Land & Houses PCL	3,472,100	829,052	0.01%
United Microelectronics Corp.	3,637,000	6,233,401	0.03%	Land & Houses PCL NVDR	1,314,800	313,942	0.00%
Vanguard International Semiconductor Corp.	172,000	456,754	0.00%	Minor International PCL	1,908,298	1,649,302	0.01%
Voltronic Power Technology Corp.	20,000	1,114,351	0.01%	Muangthai Capital PCL	111,700	147,264	0.00%
Walsin Lihwa Corp.	743,312	936,088	0.00%	Osotspa PCL	184,700	119,048	0.00%
Walsin Technology Corp.	100,000	400,775	0.00%	PTT Exploration & Production PCL	505,734	2,215,110	0.01%
Wan Hai Lines Ltd.	170,085	304,807	0.00%	PTT Global Chemical PCL	664,200	749,189	0.00%
Win Semiconductors Corp.	74,000	383,376	0.00%	PTT Oil & Retail Business PCL	525,400	294,005	0.00%
Winbond Electronics Corp.	645,964	640,902	0.00%	PTT PCL	4,859,700	5,089,996	0.03%
Wistron Corp.	988,444	3,175,594	0.02%	Ratch Group PCL	311,400	287,383	0.00%
Wiwynn Corp.	24,000	1,427,152	0.01%	SCB X PCL	459,800	1,427,929	0.01%
Yageo Corp.	131,327	2,554,609	0.01%	SCG Packaging PCL	253,400	267,264	0.00%
Yang Ming Marine Transport Corp.	342,000	571,662	0.00%	Siam Cement PCL	147,900	1,325,933	0.01%
Yuanta Financial Holding Co., Ltd.	4,526,646	4,070,818	0.02%	Siam Cement PCL NVDR	106,900	958,365	0.01%
Yulon Motor Co., Ltd.	90,214	219,873	0.00%	Siam City Cement PCL	9,347	37,106	0.00%
Zhen Ding Technology Holding Ltd.	241,000	855,933	0.00%	Srisawad Corp. PCL	71,100	84,364	0.00%
		370,163,519	1.71%	Thai Life Insurance PCL	959,800	257,296	0.00%
				Thai Oil PCL	192,800	303,611	0.00%
				Thai Union Group PCL Class F	631,800	277,653	0.00%
				TMBThanachart Bank PCL	6,917,690	338,462	0.00%
				True Corp. PCL	2,521,882	373,120	0.00%
				True Corp. PCL (XBKK)	246,604	36,486	0.00%
						48,032,667	0.22%
Thailand 0.22% (30 June 2023: 0.24%)				Turkey 0.11% (30 June 2023: 0.09%)			
Advanced Info Service PCL	400,100	2,543,667	0.01%	AG Anadolu Grubu Holding A.S.	43,403	295,241	0.00%
Airports of Thailand PCL	1,495,100	2,617,219	0.01%	Akbank T.A.S.	1,091,542	1,349,736	0.01%
Asset World Corp. PCL	4,049,400	422,350	0.00%	Aksa Enerji Uretim A.S. Class B	314,825	317,021	0.00%
B Grimm Power PCL	65,200	52,053	0.00%	Anadolu Efes Biracilik Ve Malt Sanayii A.S.	108,718	506,153	0.00%
Bangkok Bank PCL	50,500	231,546	0.00%	Arcelik A.S.	22,981	99,988	0.00%
Bangkok Bank PCL NVDR	89,100	408,530	0.00%	Aselsan Elektronik Sanayi Ve Ticaret A.S.	213,704	325,469	0.00%
Bangkok Dusit Medical Services PCL Class F	3,275,200	2,662,764	0.01%	Astor Transformator Enerji Turizm Insaat Ve Petrol Sanayi Ticaret A.S. Class B	94,573	301,965	0.00%
Bangkok Expressway & Metro PCL	3,781,300	880,725	0.01%	BIM Birlesik Magazalar A.S.	147,018	1,497,111	0.01%
Bangkok Life Assurance PCL	11,800	6,914	0.00%	Borusan Birlesik Boru Fabrikalari Sanayi ve Ticaret A.S.	18,734	374,883	0.00%
Banpu PCL	2,436,757	485,460	0.00%	Brisa Bridgestone Sabanci Sanayi ve Ticaret A.S.	136,259	356,403	0.00%
Berli Jucker PCL	140,709	103,061	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Coca-Cola Icecek A.S.	15,569	277,020	0.00%	Emaar Development PJSC	93,389	181,807	0.00%
Emlak Konut Gayrimenkul Yatirim Ortakligi A.S. REIT	957,051	222,947	0.00%	Emaar Properties PJSC	2,342,100	5,050,557	0.02%
Enerjisa Enerji A.S.	369,108	569,147	0.00%	Emirates Central Cooling Systems Corp.	1,326,745	599,659	0.00%
Enka Insaat ve Sanayi A.S.	682,067	785,206	0.01%	Emirates NBD Bank PJSC	572,274	2,695,620	0.01%
Eregli Demir ve Celik Fabrikalari T.A.S.	681,429	945,981	0.01%	Emirates Telecommunications Group Co. PJSC	1,105,718	5,912,818	0.03%
Ford Otomotiv Sanayi A.S.	11,736	293,857	0.00%	Fertiglobe plc	324,115	262,098	0.00%
Gubre Fabrikalari T.A.S.	12,082	62,918	0.00%	First Abu Dhabi Bank PJSC	1,413,900	5,374,187	0.03%
Haci Omer Sabanci Holding A.S.	664,930	1,360,974	0.01%	Multiply Group PJSC	1,372,263	1,188,155	0.01%
Hektas Ticaret T.A.S.	347,796	236,700	0.00%	National Marine Dredging Co.	70,905	575,310	0.00%
Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class A	541,683	371,589	0.00%	Q Holding PJSC	584,780	498,363	0.00%
Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class D	323,677	260,397	0.00%	Salik Co. PJSC	822,063	696,104	0.00%
KOC Holding A.S.	320,384	1,538,242	0.01%			39,424,966	0.18%
Kontrolmatik Enerji Ve Muhendislik A.S.	46,869	344,368	0.00%	United Kingdom 3.74% (30 June 2023: 3.86%)			
Koza Altin Isletmeleri A.S.	151,305	100,054	0.00%	3i Group plc	292,263	9,020,086	0.04%
Migros Ticaret A.S.	27,935	316,863	0.00%	abrdn plc	764,820	1,741,824	0.01%
Pegasus Hava Tasimaciligi A.S.	23,851	524,522	0.00%	Admiral Group plc	90,801	3,106,813	0.01%
Petkim Petrokimya Holding A.S.	714,408	440,488	0.00%	Airtel Africa plc	250,921	416,476	0.00%
Qua Granite Hayal	6,567	1,276	0.00%	Anglo American plc	388,264	9,753,661	0.04%
Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret A.S.	2,238	2,143	0.00%	Antofagasta plc	111,226	2,381,378	0.01%
Sasa Polyester Sanayi A.S.	523,191	645,530	0.00%	Ashtead Group plc	140,710	9,797,577	0.05%
TAV Havalimanlari Holding A.S.	113,328	412,499	0.00%	Associated British Foods plc	106,851	3,224,177	0.01%
Tofas Turk Otomobil Fabrikasi A.S.	20,288	144,257	0.00%	AstraZeneca plc	466,526	63,041,097	0.29%
Turk Hava Yollari AO	200,895	1,554,974	0.01%	Auto Trader Group plc	327,314	3,010,113	0.01%
Turk Telekomunikasyon A.S.	79,976	65,965	0.00%	Aviva plc	861,782	4,775,613	0.02%
Turkcell Iletisim Hizmetleri A.S.	612,693	1,163,814	0.01%	B&M European Value Retail SA	309,310	2,208,916	0.01%
Turkiye Garanti Bankasi A.S.	275,195	543,700	0.00%	BAE Systems plc	945,915	13,390,991	0.06%
Turkiye Is Bankasi A.S. Class C	1,032,599	816,737	0.01%	Barclays plc	4,793,734	9,397,576	0.04%
Turkiye Petrol Rafinerileri A.S.	303,291	1,468,498	0.01%	Barratt Developments plc	348,724	2,501,057	0.01%
Turkiye Sise ve Cam Fabrikalari A.S.	501,285	777,710	0.00%	Beazley plc	195,708	1,302,330	0.01%
Turkiye Vakiflar Bankasi TAO Class D	52,163	22,678	0.00%	Berkeley Group Holdings plc	32,177	1,922,982	0.01%
Vestel Beyaz Esya Sanayi ve Ticaret A.S.	524,131	283,947	0.00%	BP plc	5,323,914	31,637,253	0.15%
Yapi ve Kredi Bankasi A.S.	1,320,850	873,888	0.01%	British American Tobacco plc	702,144	20,546,863	0.09%
		22,852,859	0.11%	British Land Co. plc REIT	247,890	1,262,777	0.01%
United Arab Emirates 0.18% (30 June 2023: 0.18%)				BT Group plc	1,930,227	3,041,367	0.01%
Abu Dhabi Commercial Bank PJSC	1,137,918	2,844,214	0.01%	Bunzl plc	109,360	4,447,247	0.02%
Abu Dhabi Islamic Bank PJSC	359,229	989,830	0.01%	Burberry Group plc	130,881	2,362,555	0.01%
Abu Dhabi National Oil Co. for Distribution PJSC	872,414	878,887	0.01%	Centrica plc	1,824,703	3,271,704	0.01%
Abu Dhabi Ports Co. PJSC	383,704	666,539	0.00%	Coca-Cola HBC AG	52,762	1,550,366	0.01%
ADNOC Drilling Co. PJSC	492,230	506,604	0.00%	Compass Group plc	549,644	15,036,725	0.07%
ADNOC Logistics & Services	715,455	746,087	0.01%	ConvaTec Group plc	451,863	1,406,677	0.01%
Air Arabia PJSC	350,288	268,957	0.00%	CRH plc	227,969	15,722,265	0.07%
AL Seer Marine Supplies & Equipment Co. LLC	73,886	151,081	0.00%	Croda International plc	43,927	2,827,906	0.01%
Aldar Properties PJSC	1,220,625	1,778,053	0.01%	DCC plc	33,352	2,456,640	0.01%
Alpha Dhabi Holding PJSC	468,868	2,400,032	0.01%	Dechra Pharmaceuticals plc	31,932	1,570,473	0.01%
Americana Restaurants International plc	870,927	742,224	0.00%	Diageo plc	693,756	25,258,468	0.12%
Borouge plc	782,062	525,953	0.00%	DS Smith plc	369,990	1,449,421	0.01%
Dana Gas PJSC	544,148	117,341	0.00%	Endeavour Mining plc	59,182	1,325,572	0.01%
Dubai Electricity & Water Authority PJSC	2,703,836	1,811,024	0.01%	Entain plc	196,207	2,486,740	0.01%
Dubai Financial Market PJSC	101,046	38,242	0.00%	Evraz plc	106,517	1	0.00%
Dubai Investments PJSC	472,986	300,063	0.00%	Experian plc	288,844	11,790,351	0.05%
Dubai Islamic Bank PJSC	1,043,496	1,625,157	0.01%	Ferguson plc	64,922	12,484,733	0.06%
				Flutter Entertainment plc	53,993	9,594,940	0.04%
				Fresnillo plc	33,855	256,533	0.00%
				Glencore plc	3,901,406	23,479,951	0.11%
				GSK plc	1,267,042	23,423,994	0.11%
				Haleon plc	1,707,618	7,001,907	0.03%
				Halma plc	124,360	3,620,919	0.02%
				Hargreaves Lansdown plc	111,691	1,045,096	0.00%
				Hikma Pharmaceuticals plc	52,802	1,204,211	0.01%
				Hiscox Ltd.	95,448	1,282,477	0.01%
				Howden Joinery Group plc	159,734	1,656,725	0.01%
				HSBC Holdings plc	6,158,255	49,890,203	0.23%
				IMI plc	76,485	1,641,952	0.01%
				Imperial Brands plc	278,000	6,402,135	0.03%
				Informa plc	457,099	4,552,129	0.02%
				InterContinental Hotels Group plc	53,954	4,876,542	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Intermediate Capital Group plc	99,286	2,127,005	0.01%	Air Products & Chemicals, Inc.	69,856	19,126,573	0.09%
International Consolidated Airlines Group SA	213,472	421,808	0.00%	Airbnb, Inc. Class A	125,638	17,104,357	0.08%
Intertek Group plc	51,346	2,779,257	0.01%	Akamai Technologies, Inc.	49,678	5,879,391	0.03%
ITV plc	1,272,995	1,026,917	0.00%	Albemarle Corp.	37,252	5,382,169	0.02%
J Sainsbury plc	513,990	1,982,739	0.01%	Alexandria Real Estate Equities, Inc. REIT	54,431	6,900,218	0.03%
JD Sports Fashion plc	724,628	1,532,973	0.01%	Align Technology, Inc.	23,012	6,305,288	0.03%
Johnson Matthey plc	66,022	1,428,698	0.01%	Allegion plc	28,980	3,671,476	0.02%
Kingfisher plc	614,866	1,907,061	0.01%	Alliant Energy Corp.	80,398	4,124,417	0.02%
Land Securities Group plc REIT	200,079	1,797,668	0.01%	Allstate Corp.	84,039	11,763,779	0.05%
Legal & General Group plc	1,949,438	6,240,195	0.03%	Ally Financial, Inc.	85,039	2,969,562	0.01%
Lloyds Banking Group plc	20,641,530	12,554,324	0.06%	Alnylam Pharmaceuticals, Inc.	38,479	7,365,265	0.03%
London Stock Exchange Group plc	142,207	16,812,415	0.08%	Alphabet, Inc. Class A	1,869,915	261,208,426	1.21%
M&G plc	626,501	1,776,227	0.01%	Alphabet, Inc. Class C	1,591,819	224,335,052	1.04%
Melrose Industries plc	440,969	3,189,624	0.01%	Altria Group, Inc.	561,019	22,631,506	0.10%
Mondi plc	155,488	3,047,572	0.01%	Amazon.com, Inc.	2,842,481	431,886,563	1.99%
National Grid plc	1,144,295	15,433,546	0.07%	Amdocs Ltd.	38,238	3,360,738	0.02%
NatWest Group plc	1,802,109	5,040,339	0.02%	Ameren Corp.	77,792	5,627,473	0.03%
Next plc	41,650	4,310,286	0.02%	American Airlines Group, Inc.	30,853	423,920	0.00%
NMC Health plc	6,970	—	0.00%	American Electric Power Co., Inc.	163,443	13,274,840	0.06%
Ocado Group plc	204,251	1,974,716	0.01%	American Express Co.	185,680	34,785,291	0.16%
Pearson plc	252,954	3,109,215	0.01%	American International Group, Inc.	226,542	15,348,221	0.07%
Persimmon plc	119,294	2,112,335	0.01%	American Tower Corp. REIT	147,206	31,778,831	0.15%
Phoenix Group Holdings plc	189,426	1,292,402	0.01%	American Water Works Co., Inc.	59,876	7,903,033	0.04%
Prudential plc	881,361	9,968,215	0.05%	Ameriprise Financial, Inc.	32,487	12,339,537	0.06%
Reckitt Benckiser Group plc	221,154	15,280,449	0.07%	AMETEK, Inc.	71,703	11,823,108	0.05%
RELX plc	594,817	23,582,281	0.11%	Amgen, Inc.	168,930	48,655,219	0.22%
Renishaw plc	6,473	295,249	0.00%	Amphenol Corp. Class A	183,550	18,195,312	0.08%
Rentokil Initial plc	760,966	4,276,110	0.02%	Analog Devices, Inc.	160,302	31,829,565	0.15%
Rightmove plc	234,413	1,720,064	0.01%	Annaly Capital Management, Inc. REIT	156,916	3,039,463	0.01%
Rio Tinto plc	345,694	25,745,151	0.12%	ANSYS, Inc.	28,505	10,343,894	0.05%
Rolls-Royce Holdings plc	2,568,486	9,813,095	0.05%	Aon plc Class A	63,659	18,526,042	0.09%
RS GROUP plc	142,384	1,487,665	0.01%	APA Corp.	92,551	3,320,730	0.02%
Sage Group plc	329,728	4,928,454	0.02%	Apollo Global Management, Inc.	166,475	15,513,805	0.07%
Schroders plc	207,214	1,135,608	0.01%	Apple, Inc.	4,653,493	895,937,007	4.14%
Segro plc REIT	373,634	4,222,000	0.02%	Applied Materials, Inc.	263,553	42,714,035	0.20%
Severn Trent plc	87,059	2,862,247	0.01%	Aptiv plc	83,407	7,483,276	0.03%
Shell plc	2,099,540	68,826,031	0.32%	Aramark	79,327	2,229,089	0.01%
Smith & Nephew plc	268,518	3,691,778	0.02%	Arch Capital Group Ltd.	110,125	8,178,984	0.04%
Smiths Group plc	141,235	3,175,118	0.01%	Archer-Daniels-Midland Co.	170,188	12,290,977	0.06%
Smurfit Kappa Group plc	86,525	3,441,424	0.02%	Arista Networks, Inc.	79,918	18,821,488	0.09%
Spirax-Sarco Engineering plc	23,347	3,126,577	0.01%	Arrow Electronics, Inc.	19,200	2,347,200	0.01%
SSE plc	343,210	8,120,447	0.04%	Arthur J Gallagher & Co.	65,548	14,740,434	0.07%
St James's Place plc	181,218	1,579,230	0.01%	AT&T, Inc.	2,260,066	37,923,908	0.17%
Standard Chartered plc	704,322	5,985,199	0.03%	Atlassian Corp. Class A	49,869	11,861,840	0.05%
Tate & Lyle plc	95,773	804,582	0.00%	Atmos Energy Corp.	47,003	5,447,648	0.02%
Taylor Wimpey plc	1,214,014	2,275,783	0.01%	Autodesk, Inc.	68,949	16,787,703	0.08%
Tesco plc	2,160,858	8,002,292	0.04%	Autoliv, Inc.	27,041	2,979,648	0.01%
Unilever plc	782,544	37,908,309	0.17%	Automatic Data Processing, Inc.	130,185	30,329,199	0.14%
UNITE Group plc REIT	101,845	1,355,446	0.01%	AutoZone, Inc.	5,600	14,479,416	0.07%
United Utilities Group plc	239,703	3,237,550	0.01%	AvalonBay Communities, Inc. REIT	44,258	8,285,983	0.04%
Vodafone Group plc	6,601,441	5,769,678	0.03%	Avangrid, Inc.	17,239	558,716	0.00%
Weir Group plc	85,931	2,066,563	0.01%	Avantor, Inc.	226,739	5,176,451	0.02%
Whitbread plc	70,342	3,278,408	0.02%	Avery Dennison Corp.	25,121	5,078,461	0.02%
Wise plc Class A	239,741	2,671,135	0.01%	Baker Hughes Co. Class A	326,779	11,169,306	0.05%
WPP plc	345,575	3,317,259	0.02%	Ball Corp.	95,381	5,486,315	0.03%
		808,705,204	3.74%	Bank of America Corp.	2,191,050	73,772,654	0.34%
United States 60.34% (30 June 2023: 59.77%)				Bank of New York Mellon Corp.	240,565	12,521,408	0.06%
3M Co.	171,197	18,715,256	0.09%	Bath & Body Works, Inc.	72,794	3,141,789	0.01%
Abbott Laboratories	544,839	59,970,429	0.28%	Baxter International, Inc.	163,374	6,316,039	0.03%
AbbVie, Inc.	556,432	86,230,267	0.40%	Becton Dickinson & Co.	89,341	21,784,016	0.10%
Accenture plc Class A	198,701	69,726,168	0.32%				
Adobe, Inc.	144,350	86,119,210	0.40%				
Advanced Micro Devices, Inc.	506,097	74,603,759	0.34%				
AES Corp.	214,887	4,136,575	0.02%				
Aflac, Inc.	186,429	15,380,393	0.07%				
Agilent Technologies, Inc.	93,539	13,004,727	0.06%				

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Berkshire Hathaway, Inc. Class A	109	59,146,128	0.27%	Cloudflare, Inc. Class A	92,697	7,717,952	0.04%
Berkshire Hathaway, Inc. Class B	409,567	146,076,166	0.67%	CME Group, Inc. Class A	111,740	23,532,444	0.11%
Best Buy Co., Inc.	64,171	5,023,306	0.02%	CMS Energy Corp.	88,532	5,141,053	0.02%
BILL Holdings, Inc.	32,470	2,649,227	0.01%	CNA Financial Corp.	4,920	208,165	0.00%
Biogen, Inc.	46,872	12,129,067	0.06%	CNH Industrial NV	298,181	3,631,845	0.02%
BioMarin Pharmaceutical, Inc.	62,806	6,055,755	0.03%	Coca-Cola Co.	1,212,021	71,424,398	0.33%
Bio-Rad Laboratories, Inc. Class A	6,261	2,021,614	0.01%	Coca-Cola Europacific Partners plc	66,399	4,431,469	0.02%
Bio-Techne Corp.	47,376	3,655,532	0.02%	Cognizant Technology Solutions Corp. Class A	161,301	12,183,065	0.06%
BlackRock, Inc. Class A	46,573	37,807,961	0.17%	Colgate-Palmolive Co.	259,193	20,660,274	0.10%
Blackstone, Inc.	224,785	29,428,852	0.14%	Comcast Corp. Class A	1,266,313	55,527,825	0.26%
Block, Inc.	16,343	1,301,397	0.01%	Conagra Brands, Inc.	161,391	4,625,466	0.02%
Block, Inc. Class A	154,134	11,922,265	0.05%	ConocoPhillips	378,741	43,960,468	0.20%
Boeing Co.	176,053	45,889,975	0.21%	Consolidated Edison, Inc.	110,007	10,007,337	0.05%
Booking Holdings, Inc.	11,317	40,143,889	0.19%	Constellation Brands, Inc. Class A	51,460	12,440,455	0.06%
BorgWarner, Inc.	75,246	2,697,569	0.01%	Constellation Energy Corp.	100,905	11,794,785	0.05%
Boston Properties, Inc. REIT	49,258	3,456,434	0.02%	Cooper Cos, Inc.	15,339	5,804,891	0.03%
Boston Scientific Corp.	453,132	26,195,561	0.12%	Copart, Inc.	271,987	13,327,363	0.06%
Bristol-Myers Squibb Co.	648,869	33,293,468	0.15%	Corning, Inc.	240,376	7,319,449	0.03%
Broadcom, Inc.	135,767	151,549,914	0.70%	Corteva, Inc.	228,338	10,941,957	0.05%
Broadridge Financial Solutions, Inc.	36,077	7,422,843	0.03%	CoStar Group, Inc.	128,521	11,231,450	0.05%
Brown & Brown, Inc.	74,039	5,264,913	0.02%	Costco Wholesale Corp.	138,694	91,549,136	0.42%
Brown-Forman Corp. Class B	54,310	3,101,101	0.01%	Coterra Energy, Inc.	229,514	5,857,197	0.03%
Builders FirstSource, Inc.	39,728	6,632,192	0.03%	Coupang, Inc. Class A	346,824	5,615,081	0.03%
Bunge Global SA	47,049	4,749,597	0.02%	Credicorp Ltd.	22,086	3,311,354	0.02%
Burlington Stores, Inc.	20,168	3,922,273	0.02%	CrowdStrike Holdings, Inc. Class A	67,215	17,161,334	0.08%
Cadence Design Systems, Inc.	85,464	23,277,830	0.11%	Crown Castle, Inc. REIT	138,447	15,947,710	0.07%
Caesars Entertainment, Inc.	60,651	2,843,319	0.01%	CSX Corp.	631,691	21,900,727	0.10%
Campbell Soup Co.	61,141	2,643,125	0.01%	Cummins, Inc.	44,565	10,676,437	0.05%
Capital One Financial Corp.	118,751	15,570,631	0.07%	CVS Health Corp.	406,384	32,088,081	0.15%
Cardinal Health, Inc.	79,269	7,990,315	0.04%	Danaher Corp.	208,932	48,334,329	0.22%
Carlyle Group, Inc.	72,691	2,957,797	0.01%	Darden Restaurants, Inc.	37,594	6,176,694	0.03%
CarMax, Inc.	49,472	3,796,481	0.02%	Datadog, Inc. Class A	85,880	10,424,114	0.05%
Carnival Corp.	308,346	5,716,735	0.03%	DaVita, Inc.	18,828	1,972,421	0.01%
Carrier Global Corp.	263,531	15,139,856	0.07%	Deere & Co.	83,975	33,579,083	0.15%
Catalent, Inc.	52,692	2,367,452	0.01%	Delta Air Lines, Inc.	46,873	1,885,701	0.01%
Caterpillar, Inc.	161,187	47,658,160	0.22%	DENTSPLY SIRONA, Inc.	67,990	2,419,764	0.01%
Cboe Global Markets, Inc.	31,587	5,640,175	0.03%	Devon Energy Corp.	203,579	9,222,129	0.04%
CBRE Group, Inc. Class A	96,564	8,989,143	0.04%	Dexcom, Inc.	120,245	14,921,202	0.07%
CDW Corp.	41,939	9,533,573	0.04%	Diamondback Energy, Inc.	58,387	9,054,656	0.04%
Celanese Corp. Class A	29,781	4,627,074	0.02%	Digital Realty Trust, Inc. REIT	93,235	12,547,566	0.06%
Cencora, Inc.	50,969	10,468,013	0.05%	Discover Financial Services	77,484	8,709,202	0.04%
Centene Corp.	172,871	12,828,757	0.06%	DocuSign, Inc. Class A	62,874	3,737,859	0.02%
CenterPoint Energy, Inc.	202,819	5,794,539	0.03%	Dollar General Corp.	69,709	9,476,939	0.04%
Ceridian HCM Holding, Inc.	51,337	3,445,739	0.02%	Dollar Tree, Inc.	67,505	9,589,085	0.04%
CF Industries Holdings, Inc.	61,006	4,849,977	0.02%	Dominion Energy, Inc.	258,828	12,164,916	0.06%
CH Robinson Worldwide, Inc.	40,745	3,519,961	0.02%	Domino's Pizza, Inc.	10,702	4,411,685	0.02%
Charles River Laboratories International, Inc.	15,056	3,559,238	0.02%	DoorDash, Inc. Class A	97,583	9,649,983	0.04%
Charles Schwab Corp.	468,807	32,253,922	0.15%	Dover Corp.	42,851	6,590,912	0.03%
Charter Communications, Inc. Class A	31,448	12,223,209	0.06%	Dow, Inc.	218,368	11,975,301	0.06%
Check Point Software Technologies Ltd.	31,062	4,745,963	0.02%	DR Horton, Inc.	95,968	14,585,217	0.07%
Cheniere Energy, Inc.	76,814	13,112,918	0.06%	DTE Energy Co.	65,027	7,169,877	0.03%
Chevron Corp.	544,645	81,239,248	0.38%	Duke Energy Corp.	240,331	23,321,720	0.11%
Chipotle Mexican Grill, Inc. Class A	8,688	19,869,108	0.09%	DuPont de Nemours, Inc.	143,363	11,028,916	0.05%
Chubb Ltd.	129,290	29,219,540	0.13%	Eastman Chemical Co.	42,751	3,839,895	0.02%
Church & Dwight Co., Inc.	76,857	7,267,598	0.03%	Eaton Corp. plc	125,904	30,320,201	0.14%
Cigna Group	92,377	27,662,293	0.13%	eBay, Inc.	164,616	7,180,550	0.03%
Cincinnati Financial Corp.	50,302	5,204,245	0.02%	Ecolab, Inc.	78,498	15,570,078	0.07%
Cintas Corp.	27,458	16,547,838	0.08%	Edison International	118,198	8,449,975	0.04%
Cisco Systems, Inc.	1,286,160	64,976,803	0.30%	Edwards Lifesciences Corp.	192,759	14,697,874	0.07%
Citigroup, Inc.	607,909	31,270,839	0.14%	Electronic Arts, Inc.	85,163	11,651,150	0.05%
Citizens Financial Group, Inc.	150,158	4,976,236	0.02%	Elevance Health, Inc.	75,033	35,382,562	0.16%
Clorox Co.	39,581	5,643,855	0.03%	Eli Lilly & Co.	266,490	155,342,351	0.72%
				Emerson Electric Co.	181,550	17,670,262	0.08%
				Enphase Energy, Inc.	42,647	5,635,375	0.03%
				Entergy Corp.	66,847	6,764,248	0.03%
				EOG Resources, Inc.	186,670	22,577,737	0.10%
				EPAM Systems, Inc.	18,499	5,500,493	0.03%

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Equifax, Inc.	39,633	9,800,845	0.05%	HCA Healthcare, Inc.	63,305	17,135,397	0.08%
Equinix, Inc. REIT	29,318	23,612,424	0.11%	Healthpeak Properties, Inc. REIT	182,909	3,621,598	0.02%
Equitable Holdings, Inc.	112,680	3,752,244	0.02%	HEICO Corp.	13,437	2,403,476	0.01%
Equity LifeStyle Properties, Inc. REIT	55,340	3,903,684	0.02%	HEICO Corp. Class A	28,192	4,015,668	0.02%
Equity Residential REIT	121,208	7,413,081	0.03%	Henry Schein, Inc.	44,302	3,354,104	0.02%
Essex Property Trust, Inc. REIT	20,338	5,042,604	0.02%	Hershey Co.	45,999	8,576,054	0.04%
Estee Lauder Cos, Inc. Class A	76,060	11,123,775	0.05%	Hess Corp.	86,515	12,472,002	0.06%
Etsy, Inc.	37,104	3,007,279	0.01%	Hewlett Packard Enterprise Co.	411,322	6,984,248	0.03%
Everest Group Ltd.	13,272	4,692,714	0.02%	Hilton Worldwide Holdings, Inc.	79,513	14,478,522	0.07%
Evergy, Inc.	69,007	3,602,165	0.02%	Hologic, Inc.	74,654	5,334,028	0.02%
Eversource Energy	111,725	6,895,667	0.03%	Home Depot, Inc.	315,561	109,357,665	0.51%
Exact Sciences Corp.	54,108	4,002,910	0.02%	Honeywell International, Inc.	207,426	43,499,306	0.20%
Exelon Corp.	304,692	10,938,443	0.05%	Hormel Foods Corp.	85,631	2,749,611	0.01%
Expedia Group, Inc.	43,767	6,643,393	0.03%	Host Hotels & Resorts, Inc. REIT	216,353	4,212,393	0.02%
Expeditors International of Washington, Inc.	49,564	6,304,541	0.03%	Howmet Aerospace, Inc.	121,508	6,576,013	0.03%
Extra Space Storage, Inc. REIT	67,299	10,790,049	0.05%	HP, Inc.	263,817	7,938,254	0.04%
Exxon Mobil Corp.	1,274,673	127,441,807	0.59%	Hubbell, Inc. Class B	17,535	5,767,788	0.03%
F5, Inc.	20,905	3,741,577	0.02%	HubSpot, Inc.	14,795	8,589,089	0.04%
FactSet Research Systems, Inc.	11,906	5,679,757	0.03%	Humana, Inc.	39,705	18,177,346	0.08%
Fair Isaac Corp.	7,442	8,662,562	0.04%	Huntington Bancshares, Inc.	492,192	6,260,682	0.03%
Fastenal Co.	184,563	11,954,146	0.06%	Huntington Ingalls Industries, Inc.	13,189	3,424,392	0.02%
Federal Realty Investment Trust REIT	30,798	3,173,734	0.01%	ICON plc ADR	26,254	7,431,720	0.03%
FedEx Corp.	72,397	18,314,269	0.08%	IDEX Corp.	23,821	5,171,777	0.02%
Fidelity National Financial, Inc.	88,263	4,503,178	0.02%	IDEXX Laboratories, Inc.	25,455	14,128,798	0.07%
Fidelity National Information Services, Inc.	191,737	11,517,642	0.05%	Illinois Tool Works, Inc.	93,967	24,613,716	0.11%
Fifth Third Bancorp	225,584	7,780,392	0.04%	Illumina, Inc.	50,697	7,059,050	0.03%
First Citizens BancShares, Inc. Class A	3,313	4,701,048	0.02%	Incyte Corp.	60,627	3,806,769	0.02%
First Solar, Inc.	32,085	5,527,604	0.03%	Ingersoll Rand, Inc.	127,782	9,882,660	0.05%
FirstEnergy Corp.	171,981	6,304,823	0.03%	Insulet Corp.	20,908	4,536,618	0.02%
Fiserv, Inc.	190,719	25,335,112	0.12%	Intel Corp.	1,333,171	66,991,843	0.31%
FleetCor Technologies, Inc.	23,190	6,553,726	0.03%	Intercontinental Exchange, Inc.	177,553	22,803,132	0.11%
Flex Ltd.	136,627	4,161,658	0.02%	International Business Machines Corp.	285,067	46,622,708	0.22%
FMC Corp.	38,570	2,431,839	0.01%	International Flavors & Fragrances, Inc.	83,438	6,755,975	0.03%
Ford Motor Co.	1,223,026	14,908,687	0.07%	International Paper Co.	118,749	4,292,776	0.02%
Fortinet, Inc.	204,634	11,977,228	0.06%	Interpublic Group of Cos, Inc.	126,806	4,138,948	0.02%
Fortive Corp.	115,013	8,468,407	0.04%	Intuit, Inc.	86,136	53,837,584	0.25%
Fortune Brands Innovations, Inc.	44,245	3,368,814	0.02%	Intuitive Surgical, Inc.	110,694	37,343,728	0.17%
Fox Corp. Class A	66,141	1,962,403	0.01%	Invitation Homes, Inc. REIT	196,081	6,688,323	0.03%
Fox Corp. Class B	60,927	1,684,632	0.01%	IQVIA Holdings, Inc.	57,725	13,356,411	0.06%
Franklin Resources, Inc.	85,127	2,535,933	0.01%	Iron Mountain, Inc. REIT	92,928	6,503,101	0.03%
Freport-McMoRan, Inc.	456,262	19,423,073	0.09%	J M Smucker Co.	31,642	3,998,916	0.02%
Garmin Ltd.	47,634	6,122,874	0.03%	Jack Henry & Associates, Inc.	21,807	3,563,482	0.02%
Gartner, Inc.	24,016	10,833,858	0.05%	Jacobs Solutions, Inc.	38,093	4,944,471	0.02%
GE HealthCare Technologies, Inc.	121,244	9,374,586	0.04%	Jazz Pharmaceuticals plc	20,764	2,553,972	0.01%
Gen Digital, Inc.	175,504	4,005,001	0.02%	JB Hunt Transport Services, Inc.	24,770	4,947,560	0.02%
Generac Holdings, Inc.	19,272	2,490,713	0.01%	Johnson & Johnson	757,068	118,662,838	0.55%
General Dynamics Corp.	77,170	20,038,734	0.09%	Johnson Controls International plc	214,391	12,357,497	0.06%
General Electric Co.	339,475	43,327,194	0.20%	JPMorgan Chase & Co.	904,683	153,886,578	0.71%
General Mills, Inc.	182,770	11,905,638	0.05%	Juniper Networks, Inc.	111,907	3,299,018	0.02%
General Motors Co.	433,260	15,562,699	0.07%	Kellanova	85,029	4,753,971	0.02%
Genuine Parts Co.	43,984	6,091,784	0.03%	Keurig Dr Pepper, Inc.	296,242	9,870,783	0.05%
Gilead Sciences, Inc.	397,033	32,163,643	0.15%	KeyCorp	288,722	4,157,597	0.02%
Global Payments, Inc.	80,531	10,227,437	0.05%	Keysight Technologies, Inc.	54,968	8,744,859	0.04%
GLOBALFOUNDRIES, Inc.	25,475	1,543,785	0.01%	Kimberly-Clark Corp.	107,088	13,012,263	0.06%
Globe Life, Inc.	26,172	3,185,656	0.01%	Kimco Realty Corp. REIT	193,177	4,116,602	0.02%
GoDaddy, Inc. Class A	50,326	5,342,608	0.02%	Kinder Morgan, Inc.	605,070	10,673,435	0.05%
Goldman Sachs Group, Inc.	101,357	39,100,490	0.18%	KKR & Co., Inc.	210,040	17,401,814	0.08%
Halliburton Co.	282,860	10,225,389	0.05%	KLA Corp.	43,478	25,273,761	0.12%
Hartford Financial Services Group, Inc.	97,315	7,822,180	0.04%	Kraft Heinz Co.	259,969	9,613,654	0.04%
Hasbro, Inc.	40,958	2,091,315	0.01%	Kroger Co.	207,689	9,493,464	0.04%
				L3Harris Technologies, Inc.	60,820	12,809,908	0.06%

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Laboratory Corp. of America Holdings	26,893	6,112,510	0.03%	Morgan Stanley	378,373	35,283,282	0.16%
Lam Research Corp.	41,753	32,703,455	0.15%	Mosaic Co.	104,880	3,747,362	0.02%
Lamb Weston Holdings, Inc.	43,602	4,712,940	0.02%	Motorola Solutions, Inc.	51,711	16,190,197	0.07%
Las Vegas Sands Corp.	114,522	5,635,628	0.03%	MSCI, Inc. Class A	24,381	13,791,113	0.06%
Lear Corp.	19,406	2,740,321	0.01%	Nasdaq, Inc.	111,450	6,479,703	0.03%
Leidos Holdings, Inc.	40,953	4,432,753	0.02%	NET Lease Office Properties REIT	4,182	77,283	0.00%
Lennar Corp. Class A	79,395	11,833,031	0.05%	NetApp, Inc.	66,643	5,875,247	0.03%
Lennar Corp. Class B	4,520	605,906	0.00%	Netflix, Inc.	136,691	66,552,114	0.31%
Liberty Broadband Corp. Class C	41,534	3,347,225	0.02%	Newmont Corp.	381,173	15,783,000	0.07%
Liberty Global Ltd. Class A	38,617	686,224	0.00%	Newmont Corp. (XTSE)	1,730	71,963	0.00%
Liberty Global Ltd. Class C	90,674	1,690,163	0.01%	News Corp. Class A	123,843	3,040,346	0.01%
Liberty Media Corp.-Liberty Formula One Class C	70,139	4,427,875	0.02%	News Corp. Class B	37,100	954,212	0.00%
Liberty Media Corp.-Liberty SiriusXM	54,986	1,582,497	0.01%	NextEra Energy, Inc.	639,711	38,856,046	0.18%
Liberty Media Corp.-Liberty SiriusXM Class A	12,658	363,791	0.00%	NIKE, Inc. Class B	375,676	40,787,143	0.19%
Linde plc	153,744	63,144,198	0.29%	NiSource, Inc.	137,208	3,642,872	0.02%
Live Nation Entertainment, Inc.	50,019	4,681,778	0.02%	Norfolk Southern Corp.	72,097	17,042,289	0.08%
LKQ Corp.	81,374	3,888,863	0.02%	Northern Trust Corp.	61,855	5,219,325	0.02%
Lockheed Martin Corp.	71,091	32,221,285	0.15%	Northrop Grumman Corp.	45,432	21,268,536	0.10%
Loews Corp.	49,818	3,466,835	0.02%	NRG Energy, Inc.	73,423	3,795,969	0.02%
Lowe's Cos, Inc.	182,921	40,709,069	0.19%	NU Holdings Ltd. Class A	744,927	6,205,242	0.03%
LPL Financial Holdings, Inc.	24,134	5,493,381	0.03%	Nucor Corp.	79,721	13,874,643	0.06%
Lucid Group, Inc.	234,326	986,512	0.00%	NVIDIA Corp.	749,884	371,357,555	1.72%
Lululemon Athletica, Inc.	34,423	17,600,136	0.08%	NVR, Inc.	1,018	7,126,458	0.03%
LyondellBasell Industries NV Class A	81,518	7,750,731	0.04%	NXP Semiconductors NV	80,690	18,532,879	0.09%
M&T Bank Corp.	51,896	7,113,904	0.03%	Occidental Petroleum Corp.	223,134	13,323,331	0.06%
Marathon Oil Corp.	192,617	4,653,627	0.02%	Okta, Inc. Class A	47,048	4,259,255	0.02%
Marathon Petroleum Corp.	121,413	18,012,833	0.08%	Old Dominion Freight Line, Inc.	30,594	12,400,666	0.06%
Markel Group, Inc.	4,062	5,767,634	0.03%	Omnicom Group, Inc.	64,537	5,583,096	0.03%
MarketAxess Holdings, Inc.	11,093	3,248,585	0.01%	ON Semiconductor Corp.	139,142	11,622,531	0.05%
Marriott International, Inc. Class A	78,467	17,695,093	0.08%	ONEOK, Inc.	179,924	12,634,263	0.06%
Marsh & McLennan Cos, Inc.	152,134	28,824,829	0.13%	Oracle Corp.	486,777	51,320,899	0.24%
Martin Marietta Materials, Inc.	19,710	9,833,516	0.05%	O'Reilly Automotive, Inc.	18,747	17,811,150	0.08%
Marvell Technology, Inc.	265,693	16,023,945	0.07%	Otis Worldwide Corp.	131,452	11,761,010	0.05%
Masco Corp.	73,494	4,922,628	0.02%	PACCAR, Inc.	161,647	15,784,830	0.07%
Masimo Corp.	14,692	1,722,049	0.01%	Packaging Corp. of America	28,879	4,704,678	0.02%
Mastercard, Inc. Class A	262,631	112,014,748	0.52%	Palantir Technologies, Inc. Class A	594,632	10,209,831	0.05%
Match Group, Inc.	86,550	3,159,075	0.01%	Palo Alto Networks, Inc.	97,156	28,649,361	0.13%
McCormick & Co., Inc.	81,747	5,593,130	0.03%	Paramount Global Class B	175,643	2,597,760	0.01%
McDonald's Corp.	227,784	67,540,234	0.31%	Parker-Hannifin Corp.	40,355	18,591,549	0.09%
McKesson Corp.	42,136	19,508,125	0.09%	Paychex, Inc.	102,755	12,239,148	0.06%
Medtronic plc	418,732	34,495,142	0.16%	Paycom Software, Inc.	15,337	3,170,465	0.01%
MercadoLibre, Inc.	14,594	22,935,055	0.11%	PayPal Holdings, Inc.	350,178	21,504,431	0.10%
Merck & Co., Inc.	798,956	87,102,183	0.40%	Pentair plc	55,422	4,029,734	0.02%
Meta Platforms, Inc. Class A	696,483	246,527,123	1.14%	PepsiCo, Inc.	430,238	73,071,622	0.34%
MetLife, Inc.	205,946	13,619,209	0.06%	Pfizer, Inc.	1,783,667	51,351,773	0.24%
Mettler-Toledo International, Inc.	6,673	8,094,082	0.04%	PG&E Corp.	637,906	11,501,445	0.05%
MGM Resorts International	97,791	4,369,302	0.02%	Philip Morris International, Inc.	486,240	45,745,459	0.21%
Microchip Technology, Inc.	169,123	15,251,512	0.07%	Phillips 66	142,217	18,934,771	0.09%
Micron Technology, Inc.	345,182	29,457,832	0.14%	Pinnacle West Capital Corp.	39,305	2,823,671	0.01%
Microsoft Corp.	2,347,980	882,934,399	4.08%	Pinterest, Inc. Class A	191,691	7,100,235	0.03%
Mid-America Apartment Communities, Inc. REIT	35,417	4,762,170	0.02%	Pioneer Natural Resources Co.	73,931	16,625,603	0.08%
Moderna, Inc.	103,992	10,342,004	0.05%	PNC Financial Services Group, Inc.	124,688	19,307,937	0.09%
Molina Healthcare, Inc.	17,630	6,369,895	0.03%	Pool Corp.	11,995	4,782,526	0.02%
Molson Coors Beverage Co. Class B	56,468	3,456,406	0.02%	PPG Industries, Inc.	72,767	10,882,305	0.05%
Mondelez International, Inc. Class A	424,691	30,760,369	0.14%	PPL Corp.	225,198	6,102,866	0.03%
MongoDB, Inc. Class A	21,132	8,639,818	0.04%	Principal Financial Group, Inc.	74,695	5,876,256	0.03%
Monolithic Power Systems, Inc.	13,924	8,782,981	0.04%	Procter & Gamble Co.	737,283	108,041,451	0.50%
Monster Beverage Corp.	237,498	13,682,260	0.06%	Progressive Corp.	184,135	29,329,023	0.14%
Moody's Corp.	49,369	19,281,557	0.09%	Prologis, Inc. REIT	290,691	38,749,110	0.18%
				Prudential Financial, Inc.	113,031	11,722,445	0.05%
				PTC, Inc.	36,412	6,370,644	0.03%
				Public Service Enterprise Group, Inc.	150,277	9,189,439	0.04%
				Public Storage REIT	49,616	15,132,880	0.07%
				PulteGroup, Inc.	70,502	7,277,216	0.03%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Qorvo, Inc.	34,524	3,887,748	0.02%	Tesla, Inc.	869,945	216,163,934	1.00%
QUALCOMM, Inc.	352,355	50,961,104	0.24%	Texas Instruments, Inc.	286,926	48,909,406	0.23%
Quanta Services, Inc.	44,740	9,654,892	0.04%	Texas Pacific Land Corp.	1,808	2,842,990	0.01%
Quest Diagnostics, Inc.	35,243	4,859,305	0.02%	Textron, Inc.	60,274	4,847,235	0.02%
Raymond James Financial, Inc.	59,715	6,658,223	0.03%	Thermo Fisher Scientific, Inc.	122,118	64,819,013	0.30%
Realty Income Corp. REIT	226,976	13,032,962	0.06%	TJX Cos, Inc.	360,818	33,848,337	0.16%
Regency Centers Corp. REIT	55,446	3,714,882	0.02%	T-Mobile US, Inc.	166,822	26,746,571	0.12%
Regeneron Pharmaceuticals, Inc.	32,791	28,800,007	0.13%	Tractor Supply Co.	33,584	7,221,568	0.03%
Regions Financial Corp.	313,201	6,069,835	0.03%	Trade Desk, Inc. Class A	137,484	9,893,349	0.05%
RenaissanceRe Holdings Ltd.	16,129	3,161,284	0.01%	Trane Technologies plc	71,286	17,386,655	0.08%
Republic Services, Inc. Class A	64,377	10,616,411	0.05%	TransDigm Group, Inc.	16,506	16,697,470	0.08%
ResMed, Inc.	46,716	8,036,086	0.04%	TransUnion	62,397	4,287,298	0.02%
Revvity, Inc.	39,990	4,371,307	0.02%	Travelers Cos, Inc.	73,798	14,057,781	0.06%
Rivian Automotive, Inc. Class A	198,447	4,655,567	0.02%	Trimble, Inc.	77,262	4,110,338	0.02%
Robert Half, Inc.	33,223	2,920,966	0.01%	Truist Financial Corp.	419,967	15,505,182	0.07%
ROBLOX Corp. Class A	141,012	6,447,069	0.03%	Twilio, Inc. Class A	54,087	4,103,581	0.02%
Rockwell Automation, Inc.	37,287	11,576,868	0.05%	Tyler Technologies, Inc.	13,496	5,642,948	0.03%
Rollins, Inc.	84,352	3,683,652	0.02%	Tyson Foods, Inc. Class A	85,002	4,568,858	0.02%
Roper Technologies, Inc.	32,933	17,954,084	0.08%	Uber Technologies, Inc.	620,812	38,223,395	0.18%
Ross Stores, Inc.	104,885	14,515,035	0.07%	Ubiquiti, Inc.	1,222	170,542	0.00%
Royal Caribbean Cruises Ltd.	75,836	9,820,004	0.05%	UDR, Inc. REIT	107,474	4,115,179	0.02%
Royalty Pharma plc Class A	120,554	3,386,362	0.02%	UiPath, Inc. Class A	110,105	2,735,008	0.01%
RTX Corp.	456,432	38,404,188	0.18%	Ultra Beauty, Inc.	15,381	7,536,536	0.03%
S&P Global, Inc.	100,435	44,243,626	0.20%	Union Pacific Corp.	190,307	46,743,205	0.22%
Salesforce, Inc.	297,955	78,403,879	0.36%	United Airlines Holdings, Inc.	28,859	1,190,722	0.01%
SBA Communications Corp. REIT Class A	35,071	8,897,162	0.04%	United Parcel Service, Inc. Class B	226,928	35,679,889	0.16%
Schlumberger NV	453,289	23,589,160	0.11%	United Rentals, Inc.	21,216	12,165,679	0.06%
Seagate Technology Holdings plc	67,214	5,738,059	0.03%	UnitedHealth Group, Inc.	292,529	154,007,743	0.71%
SEI Investments Co.	36,795	2,338,322	0.01%	Unity Software, Inc.	90,202	3,688,360	0.02%
Sempra	190,953	14,269,918	0.07%	Universal Health Services, Inc. Class B	19,725	3,006,879	0.01%
Sempra (XMEX)	2,904	215,630	0.00%	US Bancorp	489,254	21,174,913	0.10%
ServiceNow, Inc.	64,265	45,402,580	0.21%	Vail Resorts, Inc.	13,576	2,898,069	0.01%
Sherwin-Williams Co.	74,734	23,309,535	0.11%	Valero Energy Corp.	108,486	14,103,180	0.06%
Simon Property Group, Inc. REIT	102,111	14,565,113	0.07%	Veeva Systems, Inc. Class A	45,883	8,833,395	0.04%
Sirius XM Holdings, Inc.	172,107	941,425	0.00%	Ventas, Inc. REIT	123,418	6,151,153	0.03%
Skyworks Solutions, Inc.	48,989	5,507,343	0.03%	Veralto Corp.	67,064	5,516,685	0.03%
Snap-on, Inc.	16,405	4,738,420	0.02%	VeriSign, Inc.	27,527	5,669,461	0.03%
Snowflake, Inc. Class A	99,979	19,895,821	0.09%	Verisk Analytics, Inc. Class A	44,806	10,702,361	0.05%
SolarEdge Technologies, Inc.	16,543	1,548,425	0.01%	Verizon Communications, Inc.	1,325,126	49,957,250	0.23%
Southern Co.	339,275	23,789,963	0.11%	Vertex Pharmaceuticals, Inc.	81,596	33,200,596	0.15%
Southern Copper Corp.	30,193	2,598,712	0.01%	Vestis Corp.	38,688	817,864	0.00%
Southwest Airlines Co.	44,117	1,274,099	0.01%	VF Corp.	99,121	1,863,475	0.01%
Splunk, Inc.	47,536	7,242,110	0.03%	Viatis, Inc.	365,715	3,960,693	0.02%
Spotify Technology SA	44,453	8,353,163	0.04%	VICI Properties, Inc. REIT Class A	311,946	9,944,838	0.05%
SS&C Technologies Holdings, Inc.	71,232	4,352,988	0.02%	Visa, Inc. Class A	502,418	130,804,526	0.60%
Stanley Black & Decker, Inc.	47,219	4,632,184	0.02%	Vistra Corp.	125,368	4,829,175	0.02%
Starbucks Corp.	355,183	34,101,120	0.16%	Voya Financial, Inc.	31,254	2,280,292	0.01%
State Street Corp.	97,161	7,526,091	0.03%	Vulcan Materials Co.	41,961	9,525,567	0.04%
Steel Dynamics, Inc.	50,971	6,019,675	0.03%	Walgreens Boots Alliance, Inc.	221,379	5,780,206	0.03%
STERIS plc	30,376	6,678,164	0.03%	Walmart, Inc.	445,369	70,212,423	0.32%
Stryker Corp.	111,960	33,527,542	0.15%	Walt Disney Co.	578,217	52,207,213	0.24%
Sun Communities, Inc. REIT	38,728	5,175,997	0.02%	Warner Bros Discovery, Inc.	673,621	7,665,807	0.04%
Synchrony Financial	135,715	5,182,956	0.02%	Waste Management, Inc.	127,970	22,919,427	0.11%
Synopsys, Inc.	47,949	24,689,420	0.11%	Waters Corp.	18,623	6,131,250	0.03%
Sysco Corp.	158,880	11,618,894	0.05%	WEC Energy Group, Inc.	98,357	8,278,709	0.04%
T Rowe Price Group, Inc.	67,219	7,238,814	0.03%	Wells Fargo & Co.	1,152,983	56,749,823	0.26%
Take-Two Interactive Software, Inc.	52,753	8,490,595	0.04%	Welltower, Inc. REIT	167,933	15,142,519	0.07%
Targa Resources Corp.	72,548	6,302,245	0.03%	West Pharmaceutical Services, Inc.	23,708	8,348,061	0.04%
Target Corp.	146,415	20,852,424	0.10%	Western Digital Corp.	99,067	5,188,139	0.02%
TE Connectivity Ltd.	98,620	13,856,110	0.06%	Westinghouse Air Brake Technologies Corp.	56,421	7,159,825	0.03%
Teledyne Technologies, Inc.	14,653	6,539,487	0.03%	Westlake Corp.	12,159	1,701,774	0.01%
Teleflex, Inc.	14,316	3,569,551	0.02%	Westrock Co.	82,212	3,413,442	0.02%
Teradyne, Inc.	49,780	5,402,126	0.02%	Weyerhaeuser Co. REIT	237,490	8,257,527	0.04%
				Whirlpool Corp.	18,901	2,301,575	0.01%
				Williams Cos, Inc.	388,626	13,535,844	0.06%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Willis Towers Watson plc	33,287	8,028,824	0.04%	Zebra Technologies Corp.			
WK Kellogg Co.	20,518	269,607	0.00%	Class A	15,592	4,261,761	0.02%
Workday, Inc. Class A	64,175	17,716,151	0.08%	Zillow Group, Inc. Class A	21,446	1,216,417	0.01%
WP Carey, Inc. REIT	63,738	4,130,860	0.02%	Zillow Group, Inc. Class C	43,702	2,528,598	0.01%
WR Berkley Corp.	67,314	4,760,446	0.02%	Zimmer Biomet Holdings, Inc.	65,867	8,016,014	0.04%
WW Grainger, Inc.	13,952	11,561,883	0.05%	Zoetis, Inc. Class A	146,249	28,865,165	0.13%
Wynn Resorts Ltd.	33,095	3,015,285	0.01%	Zoom Video Communications, Inc. Class A	76,588	5,507,443	0.03%
Xcel Energy, Inc.	169,542	10,496,345	0.05%	ZoomInfo Technologies, Inc. Class A	86,423	1,597,961	0.01%
Xylem, Inc.	76,308	8,726,583	0.04%	Zscaler, Inc.	27,325	6,054,127	0.03%
Yageo Corp. GDR	955	3,027	0.00%			13,062,361,704	60.34%
Yandex NV Class A	65,084	—	0.00%	Total Equities		21,429,571,593	99.00%
Yum! Brands, Inc.	88,415	11,552,304	0.05%	Total Transferable Securities		21,429,571,593	99.00%
				Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.03% (30 June 2023: 0.03%)							
Futures 0.03% (30 June 2023: 0.03%)							
S&P 500 E-mini March 2024	572	\$133,553,944	4,298,056	0.02%			
MSCI Emerging Markets Index March 2024	515	\$25,403,626	1,214,149	0.01%			
FTSE 100 Index March 2024	165	£12,525,437	347,751	0.00%			
TOPIX Index March 2024	90	¥2,118,353,246	78,357	0.00%			
Euro Stoxx 50 Index March 2024	436	€19,952,644	(160,355)	(0.00%)			
Total Financial Derivative Instruments Dealt in on a Regulated Market			5,777,958	0.03%			
OTC Financial Derivative Instruments 0.00% (30 June 2023: 0.00%)							
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Forward Currency Exchange Contracts 0.00% (30 June 2023: 0.00%)							
EUR	10,447,062	USD	(11,284,534)	Morgan Stanley	20/3/2024	292,043	0.00%
GBP	8,838,386	USD	(11,122,347)	State Street Bank & Trust Co.	20/3/2024	149,164	0.00%
JPY	421,110,000	USD	(2,913,573)	BNP Paribas	2/4/2024	116,253	0.00%
JPY	320,576,394	USD	(2,225,163)	UBS AG	21/3/2024	76,858	0.00%
JPY	23,485,000	USD	(164,321)	State Street Bank & Trust Co.	21/3/2024	4,322	0.00%
EUR	137,550	USD	(149,090)	State Street Bank & Trust Co.	20/3/2024	3,331	0.00%
USD	2,323,267	GBP	(1,819,560)	State Street Bank & Trust Co.	20/3/2024	2,799	0.00%
JPY	46,680,000	USD	(332,553)	BNP Paribas	21/3/2024	2,651	0.00%
JPY	46,910,000	USD	(334,540)	JPMorgan Chase Bank	21/3/2024	2,315	0.00%
GBP	230,100	USD	(291,330)	State Street Bank & Trust Co.	20/3/2024	2,115	0.00%
EUR	366,080	USD	(403,772)	State Street Bank & Trust Co.	20/3/2024	1,888	0.00%
GBP	75,840	USD	(95,063)	State Street Bank & Trust Co.	20/3/2024	1,655	0.00%
EUR	136,710	USD	(152,327)	BNP Paribas	20/3/2024	(836)	(0.00%)
GBP	1,237,120	USD	(1,582,608)	BNP Paribas	20/3/2024	(4,921)	(0.00%)
USD	2,358,903	JPY	(329,280,000)	JPMorgan Chase Bank	21/3/2024	(5,618)	(0.00%)
USD	3,384,997	EUR	(3,066,590)	JPMorgan Chase Bank	20/3/2024	(13,146)	(0.00%)
Total OTC Financial Derivative Instruments						630,873	0.00%
Total Investments						21,435,980,424	99.03%
						Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities						210,495,077	0.97%
Net Assets						21,646,475,501	100.00%
Analysis of Total Assets						US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					21,336,954,059	98.15%
(b)	Transferable securities dealt in on another regulated market					89,026,427	0.41%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					3,591,107	0.02%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					5,938,313	0.03%
(e)	Total OTC Financial Derivative Instruments					655,394	0.00%
(f)	Other Assets					303,261,222	1.39%
Total Assets						21,739,426,522	100.00%

Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	21,429,571,593	17,985,795,799
Financial Derivative Instruments	17	6,593,707	6,016,990
Cash		194,740,950	205,014,019
Unrealised Appreciation on Spot Currency Contracts		—	18,066
Receivables:			
Interest and Dividends		25,284,251	27,301,387
Capital Shares Issued		75,071,436	96,025,945
Investments Sold		1,432,047	424,214
Margin Cash Due from Broker		4,670,708	9,146,476
Cash Collateral		2,040,000	110,000
Other Receivables		21,830	17,332
Total Current Assets		21,739,426,522	18,329,870,228
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	184,876	745,610
Bank Overdraft		2,855	1,482
Unrealised Depreciation on Spot Currency Contracts		70,822	—
Payables and Other Liabilities:			
Capital Shares Redeemed		264,157	26,426,136
Investments Purchased		73,070,728	68,737,832
Management Fees Payable	12	3,661,872	3,203,274
Deferred Capital Gains Tax	5	15,695,711	7,392,410
Total Current Liabilities		92,951,021	106,506,744
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		21,646,475,501	18,223,363,484

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
USD Accumulating			
Net Assets	9,205,508,640	7,349,061,014	4,805,966,659
Number of Shares Outstanding	77,918,802	66,740,512	50,788,933
Net Asset Value Per Share¹	118.14	110.11	94.63
USD Distributing			
Net Assets	12,440,966,861	10,874,302,470	7,922,963,828
Number of Shares Outstanding	104,540,427	97,286,769	80,911,150
Net Asset Value Per Share¹	119.01	111.78	97.92

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

	Note	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		7,676,118	2,213,137
Dividend Income		183,466,848	147,020,769
Securities Lending Income		1,671,494	1,248,613
Net Gain on Financial Instruments		1,345,550,832	190,812,300
Total Investment Income		1,538,365,292	341,294,819
Expenses			
Management Fees	12	21,058,382	15,010,656
Transaction Fees and Commissions		1,213,551	856,616
Other Expenses		10,902	4,978
Total Expenses		22,282,835	15,872,250
Finance Costs			
Interest Expense		10,911	8,896
Distributions	6	90,488,320	73,324,581
Total Finance Costs		90,499,231	73,333,477
Net Investment Income After Finance Costs		1,425,583,226	252,089,092
Taxation	5	(31,232,267)	(20,013,174)
Net Increase in Net Assets		1,394,350,959	232,075,918

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	1,394,350,959	232,075,918
Capital Transactions		
Subscriptions	3,065,115,695	2,309,486,120
Redemptions	(1,036,354,637)	(1,036,537,982)
Total Capital Transactions	2,028,761,058	1,272,948,138
Total Increase for the Period	3,423,112,017	1,505,024,056
Net Assets		
Beginning of Period	18,223,363,484	12,728,930,487
End of Period	21,646,475,501	14,233,954,543

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard FTSE All-World High Dividend Yield UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard FTSE All-World High Dividend Yield UCITS ETF seeks to track the performance of the FTSE All-World High Dividend Yield Index, a free-float-adjusted market capitalisation-weighted index of common stocks of companies, excluding real estate trusts, in developed and emerging markets that pay dividends that are generally higher than average.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global stocks rebounded from mid-period declines to finish the six months with solid gains.
- In this environment, the ETF's benchmark returned 6.84% for the six months ended 31 December 2023.
- The United States, which represents more than 40% of the index, contributed more than one-third of the index's return. Japan and the United Kingdom were also top contributors. China detracted most from performance.
- Nine of the index's 11 industry sectors posted positive returns. Financials, technology and energy contributed most to performance. Health care and consumer staples detracted.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE All-World High Dividend Yield Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
USD Accumulating	6.80%	—	7.01%
Benchmark	6.84	—	6.97
Tracking Difference*	-0.04		
USD Distributing	6.80%	8.43%	5.29%
Benchmark	6.84	8.39	5.25
Tracking Difference*	-0.04		

Sources: Vanguard Global Advisers, LLC, and FTSE.
Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: USD Accumulating, 24 September 2019.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
NextEra Energy, Inc.	352,227	23,980,368	Intel Corp.	725,489	27,481,523
QUALCOMM, Inc.	194,138	22,000,879	Marathon Petroleum Corp.	76,749	11,804,764
HDFC Bank Ltd.	819,429	16,324,444	Johnson & Johnson	36,253	5,911,832
Diageo plc	385,936	15,088,954	Exxon Mobil Corp.	38,105	4,446,854
Cie Financiere Richemont SA Class A	88,751	11,989,460	JPMorgan Chase & Co.	26,456	3,936,917
Target Corp.	80,314	9,859,968	Koninklijke KPN NV	160,840	3,454,360
Broadcom, Inc.	10,378	9,603,316	Chevron Corp.	20,483	3,274,626
Pioneer Natural Resources Co.	40,671	9,518,220	Broadcom, Inc.	3,555	3,027,722
Norfolk Southern Corp.	39,243	8,000,751	Home Depot, Inc.	9,035	2,964,648
Exxon Mobil Corp.	62,528	6,781,016	Shell plc	86,201	2,754,982
Johnson Controls International plc	119,062	6,777,250	Disco Corp.	14,400	2,688,039
Al Rajhi Bank	342,469	6,496,627	Procter & Gamble Co.	16,452	2,524,888
Pernod Ricard SA	35,516	6,490,073	Kenvue, Inc.	104,493	2,421,532
Estee Lauder Cos, Inc. Class A	39,977	6,185,931	Comcast Corp. Class A	52,223	2,353,901
JPMorgan Chase & Co.	40,207	5,991,548	Nestle SA	19,077	2,242,151
L3Harris Technologies, Inc.	32,782	5,669,979	Samsung Electronics Co., Ltd.	40,601	2,139,455
Bank Central Asia Tbk PT	9,503,900	5,565,451	Merck & Co., Inc.	17,937	1,928,586
Hershey Co.	26,382	5,548,257	Wells Fargo & Co.	44,599	1,915,527
Nutrien Ltd.	86,656	5,518,765	TotalEnergies SE	28,462	1,899,657
Devon Energy Corp.	111,285	5,512,314	AbbVie, Inc.	12,379	1,883,093

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.59% (30 June 2023: 99.37%)							
Equities 99.59% (30 June 2023: 99.37%)							
Australia 3.91% (30 June 2023: 3.93%)							
AGL Energy Ltd.	98,759	638,840	0.01%	Sonic Healthcare Ltd.	78,490	1,718,129	0.04%
ALS Ltd.	89,624	785,841	0.02%	South32 Ltd.	808,741	1,837,642	0.04%
Amcorg plc	248,397	2,408,505	0.05%	Steadfast Group Ltd.	197,853	785,729	0.02%
AMP Ltd.	557,455	353,753	0.01%	Suncorp Group Ltd.	221,334	2,091,727	0.04%
Ampol Ltd.	40,601	1,001,503	0.02%	Telstra Group Ltd.	704,182	1,902,774	0.04%
Ansell Ltd.	24,244	416,550	0.01%	TPG Telecom Ltd.	50,974	180,171	0.00%
ANZ Group Holdings Ltd.	520,046	9,197,799	0.19%	Transurban Group	528,333	4,942,565	0.10%
APA Group	218,910	1,275,647	0.03%	Treasury Wine Estates Ltd.	136,087	1,001,020	0.02%
ASX Ltd.	33,557	1,443,924	0.03%	Washington H Soul Pattinson & Co., Ltd.	46,030	1,029,259	0.02%
Atlas Arteria Ltd.	217,674	858,503	0.02%	Wesfarmers Ltd.	196,393	7,643,860	0.16%
Aurizon Holdings Ltd.	332,136	861,205	0.02%	Westpac Banking Corp.	602,422	9,413,334	0.20%
Bank of Queensland Ltd.	128,591	533,484	0.01%	Whitehaven Coal Ltd.	126,640	642,911	0.01%
Beach Energy Ltd.	301,474	329,137	0.01%	Woodside Energy Group Ltd.	327,421	6,939,292	0.15%
Bendigo & Adelaide Bank Ltd.	98,752	651,598	0.01%	Woolworths Group Ltd.	213,781	5,426,493	0.11%
BHP Group Ltd.	875,712	30,122,095	0.64%	Worley Ltd.	62,524	744,900	0.02%
BlueScope Steel Ltd.	82,414	1,315,903	0.03%	Yancoal Australia Ltd.	58,761	198,473	0.00%
Brambles Ltd.	238,268	2,211,117	0.05%			184,626,316	3.91%
CAR Group Ltd.	62,834	1,335,121	0.03%	Austria 0.12% (30 June 2023: 0.13%)			
Challenger Ltd.	74,523	330,021	0.01%	ANDRITZ AG	13,100	816,160	0.02%
Coles Group Ltd.	221,967	2,440,007	0.05%	Erste Group Bank AG	51,888	2,105,293	0.05%
Commonwealth Bank of Australia	294,394	22,458,355	0.48%	Eurotelesites AG	4,349	17,439	0.00%
Computershare Ltd.	105,152	1,749,994	0.04%	OMV AG	23,396	1,027,831	0.02%
CSR Ltd.	71,530	322,136	0.01%	Telekom Austria AG Class A	17,397	147,015	0.00%
Deterra Royalties Ltd.	85,123	306,101	0.01%	Verbund AG	11,756	1,091,496	0.02%
Domino's Pizza Enterprises Ltd.	11,685	469,944	0.01%	Voestalpine AG	19,119	603,181	0.01%
Downer EDI Ltd.	114,824	344,741	0.01%			5,808,415	0.12%
Endeavour Group Ltd.	247,446	879,681	0.02%	Belgium 0.19% (30 June 2023: 0.16%)			
Evolution Mining Ltd.	324,664	877,277	0.02%	Ageas SA	29,744	1,291,597	0.03%
Fortescue Ltd.	277,878	5,502,484	0.12%	D'ieteren Group	4,032	787,904	0.01%
Harvey Norman Holdings Ltd.	115,029	329,658	0.01%	Groupe Bruxelles Lambert NV	16,320	1,283,946	0.03%
IGO Ltd.	110,410	681,811	0.01%	KBC Group NV	41,952	2,721,218	0.06%
Iluka Resources Ltd.	72,657	327,212	0.01%	Solvay SA	13,135	402,351	0.01%
Incitec Pivot Ltd.	361,086	699,739	0.01%	Syensqo SA	12,261	1,276,668	0.03%
Insignia Financial Ltd.	100,469	160,419	0.00%	Umicore SA	33,590	923,919	0.02%
Insurance Australia Group Ltd.	414,572	1,601,119	0.03%			8,687,603	0.19%
JB Hi-Fi Ltd.	18,852	682,160	0.01%	Brazil 1.36% (30 June 2023: 1.33%)			
Lendlease Corp., Ltd.	113,890	580,515	0.01%	Allos SA	82,200	449,277	0.01%
Lottery Corp., Ltd.	391,434	1,292,740	0.03%	Alupar Investimento SA	17,900	116,113	0.00%
Macquarie Group Ltd.	62,752	7,862,821	0.17%	Ambev SA	777,248	2,196,890	0.05%
Magellan Financial Group Ltd.	17,195	108,882	0.00%	Auren Energia SA	51,200	140,290	0.00%
Medibank Pvt Ltd.	493,405	1,198,563	0.02%	B3 SA - Brasil Bolsa Balcao	985,600	2,952,174	0.06%
Metcash Ltd.	176,578	420,503	0.01%	Banco Bradesco SA	277,809	873,872	0.02%
National Australia Bank Ltd.	551,641	11,555,855	0.24%	Banco Bradesco SA - Preference Shares	892,922	3,141,477	0.07%
New Hope Corp., Ltd.	96,728	340,572	0.01%	Banco BTG Pactual SA	226,284	1,752,005	0.04%
Northern Star Resources Ltd.	190,021	1,769,870	0.04%	Banco BTG Pactual SA - Preference Shares	2,562	5,174	0.00%
Orica Ltd.	76,768	834,979	0.02%	Banco do Brasil SA	145,500	1,659,100	0.04%
Origin Energy Ltd.	299,048	1,728,349	0.04%	Banco Santander Brasil SA	65,200	433,539	0.01%
Orora Ltd.	250,044	443,606	0.01%	BB Seguridade Participacoes SA	111,400	771,700	0.02%
Perpetual Ltd.	17,778	309,093	0.01%	Bradespar SA - Preference Shares	54,743	289,177	0.01%
Pilbara Minerals Ltd.	488,760	1,317,346	0.03%	Caixa Seguridade Participacoes S/A	79,300	210,592	0.00%
Platinum Asset Management Ltd.	60,495	54,901	0.00%	CCR SA	211,057	616,104	0.01%
QBE Insurance Group Ltd.	254,793	2,574,837	0.05%	Centrais Eletricas Brasileiras SA	230,726	2,015,338	0.04%
Qube Holdings Ltd.	264,516	584,796	0.01%	Centrais Eletricas Brasileiras SA - Preference Shares	42,000	406,201	0.01%
Rio Tinto Ltd.	65,408	6,054,661	0.13%	Cielo SA	153,900	148,590	0.00%
Santos Ltd.	566,440	2,937,478	0.06%	Companhia Paranaense de Energia - Preference Shares Class B	264,800	564,750	0.01%
Sims Ltd.	23,950	254,286	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Compania de Saneamento Basico do Estado de Sao Paulo SABESP	60,200	934,057	0.02%	Canadian Tire Corp., Ltd. Class A	9,028	963,461	0.02%
Compania Energetica de Minas Gerais	17,693	55,109	0.00%	Enbridge, Inc.	368,982	13,347,824	0.28%
Compania Energetica de Minas Gerais - Preference Shares	220,778	521,766	0.01%	Fortis, Inc.	83,053	3,433,353	0.07%
Compania Paranaense de Energia	100,246	195,845	0.00%	Great-West Lifeco, Inc.	47,650	1,584,961	0.03%
Compania Siderurgica Nacional SA	121,400	491,338	0.01%	Hydro One Ltd.	55,880	1,682,418	0.03%
Cosan SA	198,700	791,920	0.02%	IGM Financial, Inc.	15,261	405,193	0.01%
CPFL Energia SA	35,300	279,851	0.01%	Imperial Oil Ltd.	29,612	1,695,066	0.04%
CSN Mineracao SA	126,000	203,100	0.00%	Magna International, Inc.	46,850	2,781,652	0.06%
CTEEP-Compania de Transmissao de Energia Eletrica Paulista - Preference Shares	25,196	137,453	0.00%	Manulife Financial Corp.	316,833	7,035,394	0.15%
Engie Brasil Energia SA	25,125	234,461	0.01%	National Bank of Canada	59,148	4,530,523	0.10%
Equatorial Energia SA	146,452	1,076,924	0.02%	Nutrien Ltd.	86,656	4,905,863	0.10%
Gerdau SA - Preference Shares	180,795	884,323	0.02%	Pembina Pipeline Corp.	96,273	3,330,786	0.07%
GPS Participacoes e Empreendimentos SA	66,600	258,442	0.01%	Power Corp. of Canada	92,134	2,647,473	0.06%
Hypera SA	71,200	524,004	0.01%	Restaurant Brands International, Inc.	52,477	4,120,236	0.09%
Intelbras SA Industria de Telecomunicacao Eletronica Brasileira	22,200	100,543	0.00%	Restaurant Brands International, Inc. (XNYS)	367	28,674	0.00%
Itau Unibanco Holding SA	62,000	368,099	0.01%	Royal Bank of Canada	244,263	24,822,723	0.53%
Itau Unibanco Holding SA - Preference Shares	853,644	5,969,674	0.13%	Saputo, Inc.	44,062	896,544	0.02%
Itausa SA - Preference Shares	859,596	1,835,065	0.04%	Sun Life Financial, Inc.	103,224	5,379,610	0.11%
JBS SA	231,600	1,187,656	0.03%	Suncor Energy, Inc.	226,150	7,280,500	0.15%
Klabin SA	132,800	607,464	0.01%	TC Energy Corp.	178,852	7,020,612	0.15%
Lojas Renner SA	183,000	656,262	0.01%	TELUS Corp.	52,722	942,807	0.02%
Metalurgica Gerdau SA - Preference Shares	107,900	241,229	0.01%	TELUS Corp. (XTSE)	31,506	563,409	0.01%
Multiplan Empreendimentos Imobiliarios SA	53,800	314,764	0.01%	Toronto-Dominion Bank	317,624	20,624,122	0.44%
Neoenergia SA	30,700	134,869	0.00%	Tourmaline Oil Corp.	49,166	2,221,903	0.05%
Petroleo Brasileiro SA	635,030	5,095,823	0.11%			178,763,246	3.79%
Petroleo Brasileiro SA - Preference Shares	977,800	7,496,145	0.16%	Chile 0.13% (30 June 2023: 0.15%)			
Porto Seguro SA	37,300	220,686	0.00%	Aguas Andinas SA Class A	456,257	148,692	0.00%
Sao Martinho SA	23,800	143,605	0.00%	Banco de Chile	7,146,119	846,862	0.02%
SLC Agricola SA	28,600	110,806	0.00%	Banco de Credito e Inversiones SA	10,600	289,493	0.01%
Telefonica Brasil SA	74,738	822,216	0.02%	Banco Itau Chile SA	12,614	123,932	0.00%
TIM SA	136,500	503,838	0.01%	Banco Santander Chile	11,692,590	575,736	0.01%
Transmissora Alianca de Energia Eletrica SA	44,200	349,225	0.01%	Cencosud SA	210,868	399,625	0.01%
Ultrapar Participacoes SA	147,800	806,608	0.02%	Cencosud Shopping SA	104,829	169,256	0.00%
Unipar Carbocloro SA - Preference Shares Class B	7,500	118,253	0.00%	Colbun SA	1,305,920	209,358	0.01%
Usinas Siderurgicas de Minas Gerais SA Usiminas	3,000	5,682	0.00%	Compania Cervecerias Unidas SA	19,434	124,844	0.00%
Usinas Siderurgicas de Minas Gerais SA Usiminas - Preference Shares Class A	118,100	225,862	0.00%	Compania Sud Americana de Vapores SA	2,921,154	180,965	0.00%
Vale SA	663,959	10,552,049	0.22%	Embotelladora Andina SA - Preference Shares Class B	76,808	192,617	0.01%
Vibra Energia SA	192,659	902,692	0.02%	Empresas CMPC SA	211,017	410,781	0.01%
		64,100,071	1.36%	Empresas Copec SA	82,275	603,907	0.01%
Canada 3.79% (30 June 2023: 3.76%)				Enel Chile SA	4,770,641	311,329	0.01%
Agnico Eagle Mines Ltd.	78,648	4,333,215	0.09%	Quinenco SA	39,851	130,740	0.00%
Bank of Montreal	126,232	12,551,401	0.27%	Sociedad de Inversiones Oro Blanco SA	13,191,970	107,239	0.00%
Bank of Nova Scotia	210,715	10,307,233	0.22%	Sociedad Quimica y Minera de Chile SA - Preference Shares Class B	24,281	1,463,892	0.03%
Barrick Gold Corp.	305,235	5,541,731	0.12%			6,289,268	0.13%
BCE, Inc.	51,551	2,039,599	0.04%	China 2.46% (30 June 2023: 2.70%)			
Brookfield Asset Management Ltd. Class A	47,176	1,904,070	0.04%	Agricultural Bank of China Ltd. Class A	1,301,300	665,215	0.01%
Canadian Imperial Bank of Commerce	158,061	7,647,726	0.16%	Agricultural Bank of China Ltd. Class H	5,296,000	2,041,475	0.04%
Canadian Natural Resources Ltd.	185,208	12,193,164	0.26%	Angang Steel Co., Ltd. Class H	274,000	54,038	0.00%
				Anhui Conch Cement Co., Ltd. Class A	61,200	193,898	0.00%
				Anhui Conch Cement Co., Ltd. Class H	207,000	478,230	0.01%
				Anhui Expressway Co., Ltd. Class H	146,000	143,970	0.00%
				AVIC Industry-Finance Holdings Co., Ltd. Class A	159,300	69,576	0.00%
				AviChina Industry & Technology Co., Ltd. Class H	334,000	143,292	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
BAIC Motor Corp., Ltd. Class H	316,500	92,414	0.00%	China Everbright Bank Co., Ltd. Class A	551,100	224,446	0.01%
Bank of Beijing Co., Ltd. Class A	370,000	235,387	0.01%	China Everbright Bank Co., Ltd. Class H	438,000	130,134	0.00%
Bank of Changsha Co., Ltd. Class A	26,076	24,975	0.00%	China Everbright Environment Group Ltd.	699,444	227,518	0.01%
Bank of China Ltd. Class A	633,500	354,979	0.01%	China Everbright Ltd.	144,000	85,199	0.00%
Bank of China Ltd. Class H	14,417,000	5,502,002	0.12%	China Feihe Ltd.	690,000	377,317	0.01%
Bank of Communications Co., Ltd. Class A	477,000	384,515	0.01%	China Galaxy Securities Co., Ltd. Class H	742,000	392,449	0.01%
Bank of Communications Co., Ltd. Class H	1,339,000	835,101	0.02%	China Gas Holdings Ltd.	507,834	501,425	0.01%
Bank of Guiyang Co., Ltd. Class A	54,900	39,630	0.00%	China Hongqiao Group Ltd.	423,000	346,155	0.01%
Bank of Hangzhou Co., Ltd. Class A	57,900	81,395	0.00%	China International Marine Containers Group Co., Ltd. Class H	126,300	80,873	0.00%
Bank of Jiangsu Co., Ltd. Class A	309,800	291,066	0.01%	China Jinmao Holdings Group Ltd.	934,000	89,709	0.00%
Bank of Nanjing Co., Ltd. Class A	100,700	104,368	0.00%	China Jushi Co., Ltd. Class A	81,100	111,959	0.00%
Bank of Ningbo Co., Ltd. Class A	84,191	237,772	0.01%	China Lesso Group Holdings Ltd.	130,000	67,926	0.00%
Bank of Qingdao Co., Ltd. Class A	80,700	34,567	0.00%	China Life Insurance Co., Ltd. Class A	7,600	30,259	0.00%
Bank of Shanghai Co., Ltd. Class A	271,500	227,629	0.01%	China Life Insurance Co., Ltd. Class H	1,232,000	1,596,691	0.03%
Baoshan Iron & Steel Co., Ltd. Class A	232,600	193,708	0.00%	China Longyuan Power Group Corp., Ltd. Class H	575,000	435,932	0.01%
BBMG Corp. Class A	77,200	20,708	0.00%	China Medical System Holdings Ltd.	243,000	430,697	0.01%
BBMG Corp. Class H	975,000	91,150	0.00%	China Meidong Auto Holdings Ltd.	66,000	40,148	0.00%
Beijing Capital Eco-Environment Protection Group Co., Ltd. Class A	127,100	48,015	0.00%	China Merchants Bank Co., Ltd. Class A	278,700	1,088,874	0.02%
Beijing Enterprises Holdings Ltd.	86,000	299,018	0.01%	China Merchants Bank Co., Ltd. Class H	629,566	2,193,006	0.05%
Beijing Enterprises Water Group Ltd.	618,000	137,711	0.00%	China Merchants Energy Shipping Co., Ltd. Class A	133,800	110,488	0.00%
Beijing Jingneng Clean Energy Co., Ltd. Class H	326,000	72,226	0.00%	China Merchants Port Holdings Co., Ltd.	204,000	277,972	0.01%
Beijing New Building Materials plc Class A	10,500	34,447	0.00%	China Merchants Securities Co., Ltd. Class A	131,100	251,131	0.01%
Bosideng International Holdings Ltd.	664,000	298,473	0.01%	China Merchants Securities Co., Ltd. Class H	83,600	68,413	0.00%
By-health Co., Ltd. Class A	9,800	23,438	0.00%	China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	73,700	98,638	0.00%
C&D International Investment Group Ltd.	118,000	251,458	0.01%	China Minsheng Banking Corp., Ltd. Class A	545,400	286,464	0.01%
CECEP Wind-Power Corp. Class A	103,500	43,606	0.00%	China Minsheng Banking Corp., Ltd. Class H	951,520	322,919	0.01%
CGN Power Co., Ltd. Class A	293,300	128,102	0.00%	China National Accord Medicines Corp., Ltd. Class B	34,320	59,159	0.00%
CGN Power Co., Ltd. Class H	1,641,000	428,715	0.01%	China National Building Material Co., Ltd. Class H	822,000	351,599	0.01%
Changjiang Securities Co., Ltd. Class A	227,800	172,115	0.00%	China National Chemical Engineering Co., Ltd. Class A	95,700	85,478	0.00%
Chengxin Lithium Group Co., Ltd. Class A	9,800	31,311	0.00%	China National Nuclear Power Co., Ltd. Class A	210,300	221,505	0.01%
China Cinda Asset Management Co., Ltd. Class H	1,193,000	119,169	0.00%	China National Oilfield Services Ltd. Class H	310,000	316,807	0.01%
China CITIC Bank Corp., Ltd. Class A	139,300	103,488	0.00%	China Overseas Land & Investment Ltd.	685,000	1,207,087	0.03%
China CITIC Bank Corp., Ltd. Class H	1,789,619	843,409	0.02%	China Pacific Insurance Group Co., Ltd. Class A	88,400	295,221	0.01%
China Coal Energy Co., Ltd. Class A	68,200	92,809	0.00%	China Pacific Insurance Group Co., Ltd. Class H	447,200	902,584	0.02%
China Coal Energy Co., Ltd. Class H	277,000	251,865	0.01%	China Petroleum & Chemical Corp. Class A	434,600	340,571	0.01%
China Communications Services Corp., Ltd. Class H	342,000	141,906	0.00%	China Petroleum & Chemical Corp. Class H	4,346,000	2,276,369	0.05%
China Conch Venture Holdings Ltd.	272,000	225,722	0.01%	China Power International Development Ltd.	961,140	353,263	0.01%
China Construction Bank Corp. Class A	185,600	169,685	0.00%	China Railway Group Ltd. Class A	282,500	225,346	0.01%
China Construction Bank Corp. Class H	16,286,000	9,698,331	0.21%				
China Energy Engineering Corp., Ltd. Class H	564,000	56,338	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
China Railway Group Ltd. Class H	596,000	265,617	0.01%	COSCO SHIPPING Holdings Co., Ltd. Class A	211,900	285,089	0.01%
China Railway Signal & Communication Corp., Ltd. Class A	150,179	92,378	0.00%	COSCO SHIPPING Holdings Co., Ltd. Class H	514,000	516,728	0.01%
China Railway Signal & Communication Corp., Ltd. Class H	114,000	37,958	0.00%	COSCO SHIPPING Ports Ltd.	300,000	216,686	0.01%
China Reinsurance Group Corp. Class H	748,000	43,586	0.00%	Country Garden Services Holdings Co., Ltd.	381,467	329,754	0.01%
China Resources Building Materials Technology Holdings Ltd.	372,000	80,988	0.00%	CRRC Corp., Ltd. Class A	304,200	224,713	0.01%
China Resources Gas Group Ltd.	157,200	515,374	0.01%	CRRC Corp., Ltd. Class H	800,000	352,434	0.01%
China Resources Land Ltd.	497,572	1,784,200	0.04%	CSC Financial Co., Ltd. Class H	146,000	129,012	0.00%
China Resources Pharmaceutical Group Ltd.	278,500	182,967	0.00%	CSG Holding Co., Ltd. Class A	65,519	51,251	0.00%
China Resources Power Holdings Co., Ltd.	334,000	668,980	0.02%	CSPC Pharmaceutical Group Ltd.	1,436,000	1,335,121	0.03%
China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A	16,200	113,140	0.00%	Daqin Railway Co., Ltd. Class A	132,800	134,467	0.00%
China Shenhua Energy Co., Ltd. Class A	91,200	401,528	0.01%	Datang International Power Generation Co., Ltd. Class H	654,000	103,018	0.00%
China Shenhua Energy Co., Ltd. Class H	587,500	2,012,618	0.04%	Dongfang Electric Corp., Ltd. Class H	32,400	29,626	0.00%
China State Construction Engineering Corp., Ltd. Class A	514,300	347,412	0.01%	Dongfeng Motor Group Co., Ltd. Class H	548,000	272,998	0.01%
China State Construction International Holdings Ltd.	347,250	401,568	0.01%	ENN Energy Holdings Ltd.	134,900	993,366	0.02%
China Suntien Green Energy Corp., Ltd. Class H	199,000	72,377	0.00%	ENN Natural Gas Co., Ltd. Class A	45,900	108,423	0.00%
China Taiping Insurance Holdings Co., Ltd.	265,000	228,058	0.01%	Everbright Securities Co., Ltd. Class H	34,000	22,511	0.00%
China Tower Corp., Ltd. Class H	8,574,000	900,382	0.02%	Far East Horizon Ltd.	357,000	280,715	0.01%
China Traditional Chinese Medicine Holdings Co., Ltd.	338,000	170,114	0.00%	Focus Media Information Technology Co., Ltd. Class A	145,500	129,141	0.00%
China United Network Communications Ltd. Class A	338,300	208,094	0.01%	Fosun International Ltd.	413,500	243,062	0.01%
China Vanke Co., Ltd. Class A	114,799	168,637	0.00%	Foxconn Industrial Internet Co., Ltd. Class A	138,900	294,943	0.01%
China Vanke Co., Ltd. Class H	377,309	348,870	0.01%	Fuyao Glass Industry Group Co., Ltd. Class A	38,200	200,587	0.01%
China Yangtze Power Co., Ltd. Class A	296,699	972,524	0.02%	Fuyao Glass Industry Group Co., Ltd. Class H	104,800	510,005	0.01%
Chongqing Brewery Co., Ltd. Class A	8,600	80,256	0.00%	Ganfeng Lithium Group Co., Ltd. Class A	21,460	128,990	0.00%
Chongqing Changan Automobile Co., Ltd. Class B	239,330	134,246	0.00%	G-bits Network Technology Xiamen Co., Ltd. Class A	400	13,770	0.00%
Chongqing Rural Commercial Bank Co., Ltd. Class H	375,000	145,514	0.00%	GCL Technology Holdings Ltd.	3,556,000	564,694	0.01%
Chongqing Water Group Co., Ltd. Class A	102,400	81,539	0.00%	GD Power Development Co., Ltd. Class A	277,400	162,063	0.00%
CITIC Ltd.	1,159,000	1,157,731	0.03%	Gemdale Corp. Class A	24,800	15,185	0.00%
Citic Pacific Special Steel Group Co., Ltd. Class A	49,100	96,813	0.00%	GF Securities Co., Ltd. Class A	105,700	212,124	0.01%
CITIC Securities Co., Ltd. Class A	135,150	386,626	0.01%	GF Securities Co., Ltd. Class H	176,000	210,518	0.01%
CITIC Securities Co., Ltd. Class H	418,900	855,122	0.02%	Goldwind Science & Technology Co., Ltd.	87,752	39,445	0.00%
CMOC Group Ltd. Class H	687,000	375,677	0.01%	Great Wall Motor Co., Ltd. Class H	415,500	539,559	0.01%
COSCO SHIPPING Development Co., Ltd. Class H	564,000	57,783	0.00%	Gree Electric Appliances, Inc. of Zhuhai Class A	38,500	173,938	0.00%
COSCO SHIPPING Energy Transportation Co., Ltd. Class A	68,800	118,264	0.00%	Greentown China Holdings Ltd.	245,000	249,438	0.01%
COSCO SHIPPING Energy Transportation Co., Ltd. Class H	176,000	166,115	0.00%	Guangdong Investment Ltd.	446,000	324,424	0.01%
				Guanghui Energy Co., Ltd. Class A	58,000	58,158	0.00%
				Guangxi Liugong Machinery Co., Ltd. Class A	12,500	11,832	0.00%
				Guangzhou Automobile Group Co., Ltd. Class H	723,600	336,384	0.01%
				Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class A	28,900	116,077	0.00%
				Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class H	36,000	100,275	0.00%
				Guosen Securities Co., Ltd. Class A	79,000	94,748	0.00%
				Guotai Junan Securities Co., Ltd. Class A	134,300	280,648	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Guotai Junan Securities Co., Ltd. Class H	135,000	151,968	0.00%	Inner Mongolia Junzheng Energy & Chemical Industry Group Co., Ltd. Class A	59,900	31,462	0.00%
Guoyuan Securities Co., Ltd. Class A	162,500	155,868	0.00%	Inner Mongolia Yili Industrial Group Co., Ltd. Class A	82,100	308,426	0.01%
Haier Smart Home Co., Ltd. Class A	90,600	267,197	0.01%	Jason Furniture Hangzhou Co., Ltd. Class A	10,530	51,758	0.00%
Haier Smart Home Co., Ltd. Class H	394,000	1,112,588	0.02%	Jiangsu Eastern Shenghong Co., Ltd. Class A	60,000	80,892	0.00%
Haitian International Holdings Ltd.	123,000	304,328	0.01%	Jiangsu Expressway Co., Ltd. Class H	264,000	237,340	0.01%
Haitong Securities Co., Ltd. Class A	56,800	74,743	0.00%	Jiangsu Yanghe Brewery Joint-Stock Co., Ltd. Class A	21,500	331,833	0.01%
Haitong Securities Co., Ltd. Class H	760,000	405,863	0.01%	Jiangxi Copper Co., Ltd. Class H	248,000	350,631	0.01%
Hangzhou Binjiang Real Estate Group Co., Ltd. Class A	45,000	45,944	0.00%	Jizhong Energy Resources Co., Ltd. Class A	45,900	46,025	0.00%
Hangzhou Robam Appliances Co., Ltd. Class A	6,400	19,576	0.00%	Jointown Pharmaceutical Group Co., Ltd. Class A	57,156	56,268	0.00%
Hefei Meiya Optoelectronic Technology, Inc. Class A	5,330	14,701	0.00%	Joyoung Co., Ltd. Class A	1,600	2,856	0.00%
Heilongjiang Agriculture Co., Ltd. Class A	13,100	22,022	0.00%	JOYY, Inc. ADR	6,164	244,711	0.01%
Henan Shenhua Coal & Power Co., Ltd. Class A	37,800	89,184	0.00%	Keda Industrial Group Co., Ltd. Class A	28,800	42,671	0.00%
Henan Shuanghui Investment & Development Co., Ltd. Class A	28,300	106,156	0.00%	Kingboard Holdings Ltd.	136,000	325,346	0.01%
Hengan International Group Co., Ltd.	109,000	405,511	0.01%	Kingboard Laminates Holdings Ltd.	173,000	148,883	0.00%
Hesteel Co., Ltd. Class A	153,000	45,767	0.00%	Kunlun Energy Co., Ltd.	590,000	531,930	0.01%
Hisense Home Appliances Group Co., Ltd. Class A	34,400	98,554	0.00%	Lao Feng Xiang Co., Ltd. Class A	7,100	68,800	0.00%
Hisense Home Appliances Group Co., Ltd. Class H	47,000	101,481	0.00%	Lao Feng Xiang Co., Ltd. Class B	26,200	90,416	0.00%
Horizon Construction Development Ltd.	13,222	7,772	0.00%	LB Group Co., Ltd. Class A	12,400	29,831	0.00%
Huadian Power International Corp., Ltd. Class A	61,900	44,682	0.00%	Lee & Man Paper Manufacturing Ltd.	320,000	93,846	0.00%
Huadian Power International Corp., Ltd. Class H	264,000	117,318	0.00%	Legend Holdings Corp. Class H	42,800	40,341	0.00%
Huafon Chemical Co., Ltd. Class A	67,500	63,608	0.00%	Lingyi iTech Guangdong Co. Class A	142,900	135,663	0.00%
Huaibei Mining Holdings Co., Ltd. Class A	15,500	36,200	0.00%	Livzon Pharmaceutical Group, Inc. Class A	19,400	95,384	0.00%
Huaneng Lancang River Hydropower, Inc. Class A	69,800	84,596	0.00%	Livzon Pharmaceutical Group, Inc. Class H	7,000	21,649	0.00%
Huatai Securities Co., Ltd. Class A	102,500	200,808	0.01%	Longfor Group Holdings Ltd.	324,300	519,142	0.01%
Huatai Securities Co., Ltd. Class H	241,800	305,325	0.01%	Lufax Holding Ltd. ADR	24,315	74,647	0.00%
Huaxia Bank Co., Ltd. Class A	185,400	146,329	0.00%	Luxi Chemical Group Co., Ltd. Class A	20,900	29,440	0.00%
Huaxin Cement Co., Ltd. Class H	71,200	61,548	0.00%	Maanshan Iron & Steel Co., Ltd. Class H	250,000	39,380	0.00%
Huayu Automotive Systems Co., Ltd. Class A	29,500	67,447	0.00%	Metallurgical Corp. of China Ltd. Class A	95,000	40,825	0.00%
Hubei Energy Group Co., Ltd. Class A	76,100	45,207	0.00%	Metallurgical Corp. of China Ltd. Class H	616,000	119,910	0.00%
Hubei Xingfa Chemicals Group Co., Ltd. Class A	11,800	30,243	0.00%	Ming Yang Smart Energy Group Ltd. Class A	49,500	87,174	0.00%
Hunan Valin Steel Co., Ltd. Class A	24,000	17,358	0.00%	Minth Group Ltd.	138,000	278,879	0.01%
Industrial & Commercial Bank of China Ltd. Class A	966,500	648,803	0.01%	New China Life Insurance Co., Ltd. Class A	10,900	47,653	0.00%
Industrial & Commercial Bank of China Ltd. Class H	13,712,000	6,708,011	0.14%	New China Life Insurance Co., Ltd. Class H	176,967	344,934	0.01%
Industrial Bank Co., Ltd. Class A	258,900	589,384	0.01%	Nine Dragons Paper Holdings Ltd.	237,000	116,853	0.00%
Industrial Securities Co., Ltd. Class A	157,500	129,838	0.00%	Ningxia Baofeng Energy Group Co., Ltd. Class A	19,100	39,618	0.00%
Inner Mongolia Dian Tou Energy Corp., Ltd. Class A	31,500	63,127	0.00%	Orient Securities Co., Ltd. Class H	106,000	46,833	0.00%
Inner Mongolia ERDOS Resources Co., Ltd. Class B	128,900	117,815	0.00%	People's Insurance Co. Group of China Ltd. Class A	107,499	73,069	0.00%
				People's Insurance Co. Group of China Ltd. Class H	1,559,000	479,167	0.01%
				PetroChina Co., Ltd. Class A	307,199	304,585	0.01%
				PetroChina Co., Ltd. Class H	3,644,000	2,408,007	0.05%
				PICC Property & Casualty Co., Ltd. Class H	1,148,400	1,364,806	0.03%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Ping An Bank Co., Ltd. Class A	264,700	349,062	0.01%	Shenzhen Expressway Corp., Ltd. Class A	29,200	36,866	0.00%
Ping An Insurance Group Co. of China Ltd. Class A	149,500	846,116	0.02%	Shenzhen Expressway Corp., Ltd. Class H	86,000	69,496	0.00%
Ping An Insurance Group Co. of China Ltd. Class H	1,084,000	4,907,364	0.10%	Shenzhen International Holdings Ltd.	262,250	220,989	0.01%
Pingdingshan Tianan Coal Mining Co., Ltd. Class A	24,400	39,612	0.00%	Shenzhen Investment Ltd.	176,000	25,920	0.00%
Poly Developments & Holdings Group Co., Ltd. Class A	139,099	193,394	0.00%	Shenzhou International Group Holdings Ltd.	135,700	1,397,222	0.03%
Postal Savings Bank of China Co., Ltd. Class A	310,200	189,502	0.00%	Shougang Fushan Resources Group Ltd.	199,910	73,732	0.00%
Postal Savings Bank of China Co., Ltd. Class H	1,914,000	914,282	0.02%	Shui On Land Ltd.	663,000	61,133	0.00%
Power Construction Corp. of China Ltd. Class A	239,000	164,131	0.00%	Sichuan Chuantou Energy Co., Ltd. Class A	118,300	251,200	0.01%
Qifu Technology, Inc. ADR	18,344	290,202	0.01%	Sinoma Science & Technology Co., Ltd. Class A	22,700	50,752	0.00%
SAIC Motor Corp., Ltd. Class A	98,299	186,780	0.00%	Sinomine Resource Group Co., Ltd. Class A	7,000	36,678	0.00%
Satellite Chemical Co., Ltd. Class A	55,500	114,966	0.00%	Sinopec Engineering Group Co., Ltd. Class H	314,500	161,105	0.00%
SDIC Capital Co., Ltd. Class A	176,200	166,782	0.00%	Sinopharm Group Co., Ltd. Class H	233,600	611,781	0.01%
SDIC Power Holdings Co., Ltd. Class A	73,096	135,298	0.00%	Sinotrans Ltd. Class A	162,100	119,288	0.00%
Shaanxi Coal Industry Co., Ltd. Class A	132,700	389,308	0.01%	Sinotrans Ltd. Class H	366,000	153,270	0.00%
Shan Xi Hua Yang Group New Energy Co., Ltd. Class A	49,800	68,259	0.00%	Sinotruk Hong Kong Ltd.	99,000	194,233	0.01%
Shandong Hi-speed Co., Ltd. Class A	3,100	3,021	0.00%	Smoores International Holdings Ltd.	301,000	250,559	0.01%
Shanghai Baosight Software Co., Ltd. Class B	97,752	207,234	0.01%	SooChow Securities Co., Ltd. Class A	77,400	79,459	0.00%
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	94,500	205,736	0.01%	Sunac Services Holdings Ltd.	44,000	10,537	0.00%
Shanghai Industrial Holdings Ltd.	72,000	89,348	0.00%	Tangshan Jidong Cement Co., Ltd. Class A	56,400	50,613	0.00%
Shanghai International Port Group Co., Ltd. Class A	66,900	46,037	0.00%	TBEA Co., Ltd. Class A	49,140	95,235	0.00%
Shanghai Jinjiang International Hotels Co., Ltd. Class B	33,000	41,547	0.00%	Tianqi Lithium Corp. Class A	19,700	154,350	0.00%
Shanghai Jinqiao Export Processing Zone Development Co., Ltd. Class B	50,590	41,079	0.00%	Tianqi Lithium Corp. Class H	18,400	101,678	0.00%
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class A	43,600	53,577	0.00%	Tingyi Cayman Islands Holding Corp.	346,000	421,835	0.01%
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	106,864	34,838	0.00%	Tongling Nonferrous Metals Group Co., Ltd. Class A	118,300	54,493	0.00%
Shanghai Pharmaceuticals Holding Co., Ltd. Class H	198,300	290,014	0.01%	Tongwei Co., Ltd. Class A	65,300	229,540	0.01%
Shanghai Pudong Development Bank Co., Ltd. Class A	363,582	338,021	0.01%	Topsports International Holdings Ltd.	560,000	436,035	0.01%
Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class B	20,900	13,334	0.00%	Towngas Smart Energy Co., Ltd.	102,000	42,453	0.00%
Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A	25,600	22,326	0.00%	Trina Solar Co., Ltd. Class A	29,274	117,292	0.00%
Shanxi Coking Coal Energy Group Co., Ltd. Class A	40,500	56,195	0.00%	Tsingtao Brewery Co., Ltd. Class H	102,000	684,480	0.02%
Shanxi Lu'an Environmental Energy Development Co., Ltd. Class A	49,300	151,696	0.00%	Uni-President China Holdings Ltd.	164,000	116,565	0.00%
Shengyi Technology Co., Ltd. Class A	11,800	30,343	0.00%	Wanhua Chemical Group Co., Ltd. Class A	41,400	446,640	0.01%
Shenwan Hongyuan Group Co., Ltd. Class H	548,000	99,655	0.00%	Want Want China Holdings Ltd.	732,000	442,469	0.01%
Shenzhen Energy Group Co., Ltd. Class A	40,500	36,686	0.00%	Weichai Power Co., Ltd. Class A	112,000	214,701	0.01%
				Weichai Power Co., Ltd. Class H	341,000	569,458	0.01%
				Weifu High-Technology Group Co., Ltd. Class A	1,672	3,539	0.00%
				Wens Foodstuffs Group Co., Ltd. Class A	45,200	127,336	0.00%
				Western Mining Co., Ltd. Class A	28,300	56,714	0.00%
				Wuhan Guide Infrared Co., Ltd. Class A	112,400	115,232	0.00%
				Wuliangye Yibin Co., Ltd. Class A	48,800	961,594	0.02%
				XCMG Construction Machinery Co., Ltd. Class A	178,100	136,565	0.00%
				Xiamen C & D, Inc. Class A	44,000	59,506	0.00%
				Xiamen Tungsten Co., Ltd. Class A	77,400	186,744	0.00%
				Xinhua Winshare Publishing & Media Co., Ltd. Class H	2,000	1,780	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Xinyi Solar Holdings Ltd.	754,000	440,317	0.01%	Royal Unibrew A/S	8,409	562,108	0.01%
Xtep International Holdings Ltd.	148,500	83,868	0.00%	Tryg A/S	59,305	1,290,968	0.03%
Yadea Group Holdings Ltd.	224,000	393,579	0.01%			15,720,887	0.33%
Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class H	31,500	33,725	0.00%	Egypt 0.02% (30 June 2023: 0.02%)			
Yangzijiang Financial Holding Ltd.	399,200	98,355	0.00%	Commercial International Bank - Egypt (CIB)	379,924	896,092	0.02%
Yangzijiang Shipbuilding Holdings Ltd.	417,100	471,139	0.01%	Egypt Kuwait Holding Co. SAE	79,283	100,241	0.00%
Yankuang Energy Group Co., Ltd. Class A	20,700	57,589	0.00%	Telecom Egypt Co.	76,339	90,521	0.00%
Yankuang Energy Group Co., Ltd. Class H	363,000	689,875	0.02%			1,086,854	0.02%
Yantai Changyu Pioneer Wine Co., Ltd. Class B	18,400	20,453	0.00%	Finland 0.67% (30 June 2023: 0.73%)			
Yintai Gold Co., Ltd. Class A	39,400	82,999	0.00%	Elisa OYJ	25,603	1,184,182	0.03%
YongXing Special Materials Technology Co., Ltd. Class A	4,290	31,455	0.00%	Fortum OYJ	76,858	1,108,810	0.02%
Youngor Fashion Co., Ltd.	81,400	74,877	0.00%	Kesko OYJ Class B	49,811	986,300	0.02%
Yuexiu Property Co., Ltd.	281,035	228,901	0.01%	Kone OYJ Class B	56,801	2,833,574	0.06%
Yunnan Baiyao Group Co., Ltd. Class A	16,500	113,891	0.00%	Mandatum OYJ	79,235	356,235	0.01%
Yunnan Yuntianhua Co., Ltd. Class A	43,600	95,520	0.00%	Metso OYJ	114,750	1,162,376	0.02%
Zhejiang Expressway Co., Ltd. Class H	306,360	204,409	0.01%	Neste OYJ	71,169	2,532,248	0.05%
Zhejiang NHU Co., Ltd. Class A	90,280	215,031	0.01%	Nokia OYJ	899,968	3,034,145	0.06%
Zhejiang Runtu Co., Ltd. Class A	118,200	101,258	0.00%	Nordea Bank Abp	592,770	7,350,823	0.16%
Zhejiang Weixing New Building Materials Co., Ltd. Class A	11,633	23,640	0.00%	Orion OYJ Class B	19,085	827,900	0.02%
Zhongsheng Group Holdings Ltd.	108,500	259,559	0.01%	Sampo OYJ Class A	78,145	3,419,249	0.07%
Zhuzhou Kibing Group Co., Ltd. Class A	11,400	10,951	0.00%	Stora Enso OYJ Class R	102,533	1,418,620	0.03%
Zijin Mining Group Co., Ltd. Class A	345,700	604,924	0.01%	UPM-Kymmene OYJ	91,139	3,429,048	0.07%
Zijin Mining Group Co., Ltd. Class H	964,000	1,570,340	0.03%	Valmet OYJ	28,777	829,998	0.02%
Zoomlion Heavy Industry Science & Technology Co., Ltd. Class H	393,800	216,857	0.01%	Wartsila OYJ Abp	84,440	1,224,256	0.03%
		115,942,202	2.46%			31,697,764	0.67%
Colombia 0.04% (30 June 2023: 0.04%)				France 3.28% (30 June 2023: 3.13%)			
Bancolombia SA	51,890	444,695	0.01%	Accor SA	30,285	1,157,520	0.02%
Bancolombia SA - Preference Shares	72,341	558,710	0.01%	Aeroports de Paris SA	5,169	669,204	0.01%
Ecopetrol SA	781,532	472,066	0.01%	ALD SA	38,794	276,193	0.01%
Grupo Aval Acciones y Valores SA - Preference Shares	517,367	64,771	0.00%	Amundi SA	10,409	708,295	0.01%
Interconexion Electrica SA ESP	72,824	290,995	0.01%	Arkema SA	10,403	1,183,642	0.03%
		1,831,237	0.04%	AXA SA	307,163	10,006,181	0.21%
Czech Republic 0.04% (30 June 2023: 0.04%)				BNP Paribas SA	181,162	12,525,548	0.27%
CEZ A.S.	27,889	1,196,066	0.02%	Bouygues SA	37,200	1,402,092	0.03%
Komerční Banka A.S.	13,099	424,626	0.01%	Bureau Veritas SA	52,055	1,315,083	0.03%
Moneta Money Bank A.S.	73,123	306,239	0.01%	Carrefour SA	92,514	1,692,870	0.04%
Philip Morris CR A.S.	52	36,343	0.00%	Cie de Saint-Gobain SA	80,024	5,892,645	0.12%
		1,963,274	0.04%	Cie Generale des Etablissements Michelin SCA	119,962	4,301,470	0.09%
Denmark 0.33% (30 June 2023: 0.17%)				Credit Agricole SA	191,476	2,718,377	0.06%
AP Moller-Maersk A/S Class B	1,292	2,324,254	0.05%	Danone SA	108,121	7,008,496	0.15%
Carlsberg A/S Class B	16,169	2,028,927	0.04%	Eiffage SA	12,935	1,386,285	0.03%
Coloplast A/S Class B	21,697	2,482,101	0.05%	Engie SA	71,944	1,265,050	0.03%
Danske Bank A/S	115,220	3,080,114	0.07%	Engie SA - EUR	86,032	1,512,771	0.03%
H Lundbeck A/S Class A	54,043	229,839	0.00%	Engie SA (XPAR)	148,848	2,617,316	0.06%
Orsted A/S	31,899	1,769,291	0.04%	Eurazeo SA	4,547	360,891	0.01%
Pandora A/S	14,125	1,953,285	0.04%	Eurazeo SE	3,529	280,094	0.01%
				Euronext NV	13,767	1,196,087	0.03%
				Getlink SE	63,040	1,153,539	0.02%
				Kering SA	12,657	5,578,640	0.12%
				La Francaise des Jeux SAEM	19,464	706,090	0.01%
				Orange SA	328,731	3,741,719	0.08%
				Pernod Ricard SA	35,516	6,267,432	0.13%
				Publicis Groupe SA	39,554	3,670,239	0.08%
				Renault SA	31,985	1,303,936	0.03%
				Rexel SA	43,134	1,180,240	0.02%
				Sanofi SA	189,936	18,832,797	0.40%
				SCOR SE	27,242	796,257	0.02%
				SEB SA	4,270	533,005	0.01%
				Societe Generale SA	129,727	3,442,853	0.07%
				Sodexo SA	10,479	1,153,164	0.02%
				Sodexo SA (XPAR)	4,877	536,691	0.01%
				Teleperformance SE	9,788	1,427,766	0.03%
				Thales SA	17,305	2,560,584	0.05%
				TotalEnergies SE	382,822	26,049,674	0.55%
				Valeo SE	36,725	564,508	0.01%
				Veolia Environnement SA	109,280	3,447,653	0.07%
				Vinci SA	86,425	10,854,868	0.23%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Vivendi SE	112,902	1,206,764	0.03%
Wendel SE	4,527	403,311	0.01%
		154,887,840	3.28%
Germany 3.60% (30 June 2023: 3.54%)			
Allianz SE	68,785	18,384,171	0.39%
BASF SE	153,853	8,290,342	0.18%
Bayer AG	170,015	6,315,952	0.13%
Bayerische Motoren Werke AG	54,212	6,035,239	0.13%
Bayerische Motoren Werke AG - Preference Shares	9,705	964,320	0.02%
Bechtle AG	13,621	682,958	0.01%
Brenntag SE	23,701	2,178,809	0.05%
Commerzbank AG	184,424	2,192,070	0.05%
Continental AG	19,171	1,628,954	0.03%
Daimler Truck Holding AG	93,671	3,520,174	0.08%
Deutsche Bank AG	350,305	4,784,428	0.10%
Deutsche Boerse AG	31,967	6,585,752	0.14%
Deutsche Post AG	163,300	8,091,364	0.17%
Deutsche Telekom AG	590,154	14,179,121	0.30%
DWS Group GmbH & Co. KGaA	5,314	204,280	0.00%
E.ON SE	386,127	5,182,402	0.11%
Evonik Industries AG	35,618	727,890	0.02%
Fielmann Group AG	5,013	269,349	0.01%
Fresenius Medical Care AG	35,538	1,490,198	0.03%
Fresenius SE & Co. KGaA	70,569	2,188,170	0.05%
FUCHS SE	3,311	118,686	0.00%
FUCHS SE - Preference Shares	13,236	589,232	0.01%
GEA Group AG	32,115	1,337,084	0.03%
Hannover Rueck SE	10,315	2,464,623	0.05%
Heidelberg Materials AG	24,117	2,156,310	0.05%
Henkel AG & Co. KGaA	18,355	1,317,525	0.03%
Henkel AG & Co. KGaA - Preference Shares	27,523	2,215,183	0.05%
Hochtief AG	3,941	436,649	0.01%
KION Group AG	11,556	493,635	0.01%
Knorr-Bremse AG	10,695	694,677	0.02%
Mercedes-Benz Group AG	148,998	10,295,144	0.22%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	23,796	9,859,973	0.21%
Rheinmetall AG	7,698	2,440,532	0.05%
RTL Group SA	4,958	191,471	0.00%
RWE AG	124,180	5,648,884	0.12%
Siemens AG	129,726	24,349,846	0.52%
Sixt SE	1,937	216,538	0.00%
Sixt SE - Preference Shares	2,819	208,950	0.00%
Talanx AG	8,815	629,529	0.01%
Telefonica Deutschland Holding AG	161,478	419,542	0.01%
thyssenkrupp AG	83,020	578,861	0.01%
Traton SE	9,235	217,495	0.00%
Volkswagen AG	4,826	631,462	0.01%
Volkswagen AG - Preference Shares	35,361	4,367,079	0.09%
Vonovia SE	121,414	3,827,784	0.08%
Wacker Chemie AG	2,601	328,406	0.01%
		169,931,043	3.60%
Greece 0.06% (30 June 2023: 0.06%)			
Autohellas Tourist & Trading SA	4,752	67,086	0.00%
Hellenic Telecommunications Organization SA	30,204	430,407	0.01%
Helleniq Energy Holdings SA	20,693	166,410	0.00%
JUMBO SA	18,160	503,919	0.01%
Motor Oil Hellas Corinth Refineries SA	10,894	285,929	0.01%
Mytilineos SA	17,921	726,529	0.02%
OPAP SA	32,080	544,669	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Titan Cement International SA	4,573	108,356	0.00%
		2,833,305	0.06%
Hong Kong 0.84% (30 June 2023: 0.99%)			
ASMP Ltd.	56,759	541,528	0.01%
Bank of East Asia Ltd.	177,800	219,502	0.01%
BOC Aviation Ltd.	28,700	219,425	0.01%
BOC Hong Kong Holdings Ltd.	636,000	1,726,723	0.04%
Cafe de Coral Holdings Ltd.	60,000	69,232	0.00%
Chow Tai Fook Jewellery Group Ltd.	319,200	475,005	0.01%
CK Asset Holdings Ltd.	326,691	1,640,034	0.04%
CK Hutchison Holdings Ltd.	454,500	2,435,897	0.05%
CK Infrastructure Holdings Ltd.	110,500	611,330	0.01%
CLP Holdings Ltd.	283,500	2,339,945	0.05%
Dah Sing Banking Group Ltd.	10,000	6,454	0.00%
Dah Sing Financial Holdings Ltd.	52,800	108,189	0.00%
DFI Retail Group Holdings Ltd.	43,800	105,120	0.00%
First Pacific Co., Ltd.	306,000	121,874	0.00%
Guotai Junan International Holdings Ltd.	88,000	6,762	0.00%
Hang Lung Group Ltd.	185,000	252,083	0.01%
Hang Lung Properties Ltd.	344,000	479,310	0.01%
Hang Seng Bank Ltd.	128,700	1,500,680	0.03%
Henderson Land Development Co., Ltd.	235,102	724,104	0.02%
Hong Kong & China Gas Co., Ltd.	1,966,747	1,506,188	0.03%
Hong Kong Exchanges & Clearing Ltd.	221,100	7,588,451	0.16%
Hongkong Land Holdings Ltd.	202,100	703,308	0.02%
Hysan Development Co., Ltd.	80,000	158,800	0.00%
Jardine Matheson Holdings Ltd.	34,600	1,425,866	0.03%
Johnson Electric Holdings Ltd.	65,000	103,220	0.00%
Kerry Logistics Network Ltd.	32,500	34,213	0.00%
Kerry Properties Ltd.	78,500	143,558	0.00%
Lenovo Group Ltd.	1,340,000	1,873,946	0.04%
Man Wah Holdings Ltd.	225,200	154,295	0.00%
MTR Corp., Ltd.	265,000	1,028,296	0.02%
New World Development Co., Ltd.	248,493	385,697	0.01%
Nexteer Automotive Group Ltd.	179,000	113,013	0.00%
NWS Holdings Ltd.	116,000	109,337	0.00%
Orient Overseas International Ltd.	20,000	279,181	0.01%
PCCW Ltd.	854,403	455,183	0.01%
Power Assets Holdings Ltd.	243,000	1,408,168	0.03%
Prada SpA	82,700	472,886	0.01%
Sino Land Co., Ltd.	596,000	648,013	0.01%
SITC International Holdings Co., Ltd.	193,000	333,178	0.01%
Sun Hung Kai Properties Ltd.	246,500	2,665,914	0.06%
Swire Pacific Ltd. Class A	78,500	664,509	0.02%
Swire Pacific Ltd. Class B	130,000	170,147	0.00%
Swire Properties Ltd.	185,000	374,333	0.01%
VTech Holdings Ltd.	20,300	122,577	0.00%
WH Group Ltd.	1,465,365	945,814	0.02%
Wharf Holdings Ltd.	154,000	496,008	0.01%
Wharf Real Estate Investment Co., Ltd.	280,800	949,359	0.02%
Xinyi Glass Holdings Ltd.	384,000	430,789	0.01%
Yue Yuen Industrial Holdings Ltd.	93,500	103,456	0.00%
		39,430,900	0.84%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Hungary 0.07% (30 June 2023: 0.06%)							
Magyar Telekom Telecommunications plc ADR	82,218	162,057	0.00%	Bukit Asam Tbk PT	555,700	88,063	0.00%
MOL Hungarian Oil & Gas plc	79,069	645,796	0.02%	Dayamitra Telekomunikasi PT	2,397,800	109,791	0.00%
OTP Bank Nyrt	40,711	1,859,028	0.04%	Gudang Garam Tbk PT	58,300	76,960	0.00%
Richter Gedeon Nyrt	23,507	594,459	0.01%	Hanjaya Mandala Sampoerna Tbk PT	1,345,300	78,200	0.00%
		3,261,340	0.07%	Indocement Tunggal Prakarsa Tbk PT	307,400	187,670	0.00%
Iceland 0.01% (30 June 2023: 0.01%)				Indofood CBP Sukses Makmur Tbk PT	442,900	304,194	0.01%
Arion Banki HF	228,057	255,131	0.01%	Indofood Sukses Makmur Tbk PT	743,900	311,629	0.01%
Eimskipafelag Islands hf	29,253	104,206	0.00%	Indosat Tbk PT	312,300	190,155	0.00%
Hagar hf	213,942	125,969	0.00%	Perusahaan Gas Negara Tbk PT	1,825,000	133,938	0.00%
Islandsbanki HF	183,622	150,011	0.00%	Sarana Menara Nusantara Tbk PT	3,156,600	202,964	0.01%
		635,317	0.01%	Semen Indonesia Persero Tbk PT	679,341	282,379	0.01%
India 1.47% (30 June 2023: 0.97%)				Surya Citra Media Tbk PT	5,101,200	56,323	0.00%
Bajaj Auto Ltd.	11,979	978,495	0.02%	Telkom Indonesia Persero Tbk PT	8,080,000	2,072,871	0.04%
Bank of Baroda	160,461	445,630	0.01%	Unilever Indonesia Tbk PT	951,000	218,031	0.01%
Bank of India	128,950	174,488	0.00%	United Tractors Tbk PT	260,900	383,378	0.01%
Bharat Petroleum Corp., Ltd.	180,619	978,155	0.02%			20,771,372	0.44%
Canara Bank	70,936	372,949	0.01%	Ireland 0.07% (30 June 2023: 0.07%)			
Castrol India Ltd.	73,784	159,381	0.00%	AIB Group plc	230,468	987,796	0.02%
Coal India Ltd.	379,948	1,716,789	0.04%	Bank of Ireland Group plc	181,613	1,648,685	0.04%
Colgate-Palmolive India Ltd.	23,431	712,303	0.01%	Glanbia plc	30,615	504,239	0.01%
GAIL India Ltd.	436,037	849,398	0.02%			3,140,720	0.07%
HCL Technologies Ltd.	182,258	3,211,109	0.07%	Israel 0.21% (30 June 2023: 0.19%)			
HDFC Bank Ltd.	819,429	16,831,461	0.36%	Amot Investments Ltd.	27,231	147,313	0.00%
Hero MotoCorp Ltd.	22,259	1,107,296	0.02%	Azrieli Group Ltd.	6,701	435,828	0.01%
Hindustan Zinc Ltd.	33,094	126,488	0.00%	Bank Hapoalim BM	233,995	2,112,577	0.05%
Indian Bank	33,032	167,078	0.00%	Bank Leumi Le-Israel BM	269,535	2,178,945	0.05%
Indian Oil Corp., Ltd.	741,381	1,156,880	0.02%	Bezeq The Israeli Telecommunication Corp., Ltd.	358,537	490,476	0.01%
Indian Railway Finance Corp., Ltd.	258,601	308,747	0.01%	Energix-Renewable Energies Ltd.	43,839	161,799	0.00%
Infosys Ltd.	609,309	11,297,446	0.24%	First International Bank Of Israel Ltd.	7,724	317,034	0.01%
ITC Ltd.	524,038	2,910,071	0.06%	Gav-Yam Lands Corp., Ltd.	—	4	0.00%
LIC Housing Finance Ltd.	50,645	326,278	0.01%	Harel Insurance Investments & Financial Services Ltd.	14,237	112,207	0.00%
Mphasis Ltd.	16,183	532,813	0.01%	ICL Group Ltd.	129,529	658,634	0.01%
NHPC Ltd.	486,987	378,055	0.01%	Israel Corp., Ltd.	540	137,951	0.00%
Nippon Life India Asset Management Ltd.	33,439	179,966	0.00%	Israel Discount Bank Ltd. Class A	206,567	1,038,313	0.02%
NMDC Ltd.	220,540	555,632	0.01%	Melison Ltd.	6,408	498,275	0.01%
NTPC Ltd.	840,631	3,143,259	0.07%	Mivne Real Estate KD Ltd.	93,651	279,582	0.01%
Oil & Natural Gas Corp., Ltd.	693,399	1,708,629	0.04%	Mizrahi Tefahot Bank Ltd.	25,673	998,145	0.02%
Oil India Ltd.	53,970	241,366	0.01%	Phoenix Holdings Ltd.	29,874	304,058	0.01%
Oracle Financial Services Software Ltd.	3,034	153,600	0.00%			9,871,141	0.21%
Petronet LNG Ltd.	128,107	342,768	0.01%	Italy 1.29% (30 June 2023: 1.31%)			
Power Finance Corp., Ltd.	260,386	1,197,202	0.03%	A2A SpA	285,281	585,837	0.01%
Power Grid Corp. of India Ltd.	742,076	2,115,281	0.04%	Assicurazioni Generali SpA	214,790	4,533,001	0.10%
REC Ltd.	213,129	1,057,401	0.02%	Banca Mediolanum SpA	46,276	436,248	0.01%
Steel Authority of India Ltd.	226,639	336,770	0.01%	Banco BPM SpA	238,626	1,260,263	0.03%
Sun TV Network Ltd.	15,695	134,328	0.00%	Buzzi SpA	15,857	482,403	0.01%
Tata Consultancy Services Ltd.	176,228	8,033,568	0.17%	Enel SpA	1,341,000	9,969,389	0.21%
Tata Steel Ltd.	1,456,307	2,443,111	0.05%	Eni SpA	375,219	6,361,526	0.13%
Tech Mahindra Ltd.	108,367	1,657,337	0.04%	FincoBank Banca Fineco SpA	107,472	1,612,797	0.03%
Union Bank of India Ltd.	266,000	380,714	0.01%	Hera SpA	135,831	445,936	0.01%
Vedanta Ltd.	244,049	758,275	0.02%	Infrastrutture Wireless Italiane SpA	63,300	800,634	0.02%
		69,180,517	1.47%	Intesa Sanpaolo SpA	2,674,602	7,810,218	0.17%
Indonesia 0.44% (30 June 2023: 0.34%)				Italgas SpA	83,824	479,648	0.01%
Adaro Energy Indonesia Tbk PT	2,106,800	325,660	0.01%	Mediobanca Banca di Credito Finanziario SpA	113,307	1,402,469	0.03%
Astra Agro Lestari Tbk PT	70,200	32,029	0.00%	Pirelli & C SpA	89,210	485,535	0.01%
Astra International Tbk PT	3,597,700	1,320,193	0.03%	Poste Italiane SpA	76,537	868,716	0.02%
Avia Avian Tbk PT	3,072,300	99,769	0.00%				
Bank Central Asia Tbk PT	9,503,900	5,802,212	0.12%				
Bank Mandiri Persero Tbk PT	7,567,700	2,973,604	0.06%				
Bank Negara Indonesia Persero Tbk PT	2,739,000	956,168	0.02%				
Bank Rakyat Indonesia Persero Tbk PT	12,277,773	4,565,191	0.10%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Recordati Industria Chimica e Farmaceutica SpA	16,295	878,953	0.02%	Fuyo General Lease Co., Ltd.	2,400	208,455	0.00%
Snam SpA	399,718	2,055,408	0.04%	Hachijuni Bank Ltd.	84,100	468,700	0.01%
Stellantis NV	373,329	8,722,215	0.19%	Haseko Corp.	46,400	602,956	0.01%
Tenaris SA	78,077	1,357,971	0.03%	Heiwa Corp.	12,800	190,575	0.00%
Terna - Rete Elettrica Nazionale	247,248	2,063,167	0.04%	Hikari Tsushin, Inc.	3,500	580,437	0.01%
UniCredit SpA	300,401	8,151,599	0.17%	Hirogin Holdings, Inc.	48,000	307,346	0.01%
UnipolSai Assicurazioni SpA	74,562	186,145	0.00%	Hirose Electric Co., Ltd.	5,000	566,215	0.01%
		60,950,078	1.29%	Hitachi Construction Machinery Co., Ltd.	18,300	483,786	0.01%
Japan 8.23% (30 June 2023: 8.40%)				Honda Motor Co., Ltd.	845,900	8,796,208	0.19%
Acom Co., Ltd.	70,000	174,925	0.00%	Horiba Ltd.	6,900	539,843	0.01%
AEON Financial Service Co., Ltd.	17,900	160,615	0.00%	Hulic Co., Ltd.	73,411	768,842	0.02%
Aeon Mall Co., Ltd.	17,000	213,676	0.00%	Idemitsu Kosan Co., Ltd.	191,710	1,043,676	0.02%
AGC, Inc.	30,100	1,117,915	0.02%	IHI Corp.	20,900	409,313	0.01%
Aica Kogyo Co., Ltd.	14,500	350,929	0.01%	Iida Group Holdings Co., Ltd.	23,500	351,967	0.01%
Air Water, Inc.	29,200	399,020	0.01%	INFRONEER Holdings, Inc.	36,440	362,772	0.01%
Aisin Corp.	29,800	1,042,725	0.02%	Impex Corp.	159,300	2,151,985	0.05%
Alfresa Holdings Corp.	27,800	472,568	0.01%	Isuzu Motors Ltd.	89,000	1,146,432	0.02%
Alps Alpine Co., Ltd.	32,800	285,819	0.01%	ITOCU Corp.	230,400	9,424,860	0.20%
Amada Co., Ltd.	53,300	555,760	0.01%	Itoham Yonekyu Holdings, Inc.	4,940	135,081	0.00%
Amano Corp.	11,900	282,095	0.01%	Izumi Co., Ltd.	9,100	233,600	0.00%
Anritsu Corp.	17,900	172,740	0.00%	J Front Retailing Co., Ltd.	39,100	355,833	0.01%
Aozora Bank Ltd.	24,600	534,472	0.01%	Japan Exchange Group, Inc.	90,300	1,910,660	0.04%
Asahi Group Holdings Ltd.	82,700	3,084,385	0.07%	Japan Post Bank Co., Ltd.	245,822	2,503,904	0.05%
Asahi Kasei Corp.	206,000	1,518,187	0.03%	Japan Post Holdings Co., Ltd.	340,923	3,045,769	0.06%
Astellas Pharma, Inc.	307,900	3,682,220	0.08%	Japan Post Insurance Co., Ltd.	34,500	612,768	0.01%
Benefit One, Inc.	13,700	206,258	0.00%	Japan Steel Works Ltd.	11,500	199,851	0.00%
Benesse Holdings, Inc.	16,100	297,721	0.01%	Japan Tobacco, Inc.	207,500	5,364,857	0.11%
BIPROGY, Inc.	11,300	353,876	0.01%	JFE Holdings, Inc.	101,300	1,571,810	0.03%
Bridgestone Corp.	97,700	4,047,156	0.09%	JTEKT Corp.	37,000	313,232	0.01%
Brother Industries Ltd.	42,900	684,824	0.01%	Kajima Corp.	73,400	1,226,891	0.03%
Canon Marketing Japan, Inc.	5,900	178,950	0.00%	Kakaku.com, Inc.	20,000	247,695	0.01%
Canon, Inc.	166,100	4,265,016	0.09%	Kamigumi Co., Ltd.	15,500	370,074	0.01%
Casio Computer Co., Ltd.	37,600	326,313	0.01%	Kandenka Co., Ltd.	19,600	191,579	0.00%
Chiba Bank Ltd.	109,300	789,630	0.02%	Kaneka Corp.	11,000	279,486	0.01%
Chubu Electric Power Co., Inc.	118,300	1,528,468	0.03%	Kansai Electric Power Co., Inc.	123,900	1,645,204	0.03%
Chugin Financial Group, Inc.	34,600	245,793	0.01%	Kao Corp.	78,100	3,213,080	0.07%
Coca-Cola Bottlers Japan Holdings, Inc.	29,100	417,882	0.01%	Kawasaki Heavy Industries Ltd.	24,500	542,031	0.01%
COMSYS Holdings Corp.	21,000	463,257	0.01%	Kawasaki Kisen Kaisha Ltd.	37,900	1,626,436	0.03%
Concordia Financial Group Ltd.	183,300	838,099	0.02%	KDDI Corp.	270,500	8,607,341	0.18%
Cosmo Energy Holdings Co., Ltd.	14,581	586,012	0.01%	Kirin Holdings Co., Ltd.	125,400	1,837,682	0.04%
Credit Saison Co., Ltd.	26,000	479,408	0.01%	Kobe Steel Ltd.	56,600	732,492	0.02%
Daicel Corp.	42,500	411,796	0.01%	Koei Tecmo Holdings Co., Ltd.	26,200	298,927	0.01%
Daido Steel Co., Ltd.	33,000	351,348	0.01%	Kokuyo Co., Ltd.	13,600	221,297	0.00%
Dai-ichi Life Holdings, Inc.	165,800	3,518,752	0.07%	Komatsu Ltd.	160,400	4,196,022	0.09%
Daito Trust Construction Co., Ltd.	11,500	1,333,700	0.03%	Konica Minolta, Inc.	82,700	242,152	0.01%
Daiwa House Industry Co., Ltd.	108,800	3,296,876	0.07%	K's Holdings Corp.	25,200	236,127	0.00%
Daiwa Securities Group, Inc.	241,900	1,628,510	0.03%	Kubota Corp.	181,900	2,738,564	0.06%
Denka Co., Ltd.	12,700	224,849	0.00%	Kuraray Co., Ltd.	54,500	551,069	0.01%
Denso Corp.	357,000	5,386,147	0.11%	Kyocera Corp.	208,800	3,048,024	0.06%
Dentsu Group, Inc.	36,600	939,274	0.02%	Kyudenka Corp.	6,900	248,925	0.01%
DIC Corp.	15,500	304,712	0.01%	Kyushu Railway Co.	26,500	584,023	0.01%
DMG Mori Co., Ltd.	19,500	373,526	0.01%	Lawson, Inc.	7,800	402,946	0.01%
Dowa Holdings Co., Ltd.	6,800	248,500	0.01%	Lixil Corp.	46,500	580,673	0.01%
Ebara Corp.	14,900	882,290	0.02%	Marubeni Corp.	265,900	4,203,136	0.09%
Electric Power Development Co., Ltd.	27,000	438,286	0.01%	Marui Group Co., Ltd.	31,300	524,960	0.01%
ENEOS Holdings, Inc.	480,850	1,911,394	0.04%	Maruichi Steel Tube Ltd.	10,700	278,467	0.01%
EXEO Group, Inc.	16,400	364,690	0.01%	Matsui Securities Co., Ltd.	8,600	44,653	0.00%
Fuji Media Holdings, Inc.	12,700	141,296	0.00%	Mazda Motor Corp.	96,700	1,044,988	0.02%
Fujikura Ltd.	46,200	355,397	0.01%	Mebuki Financial Group, Inc.	187,500	570,427	0.01%
Fukuoka Financial Group, Inc.	28,200	665,494	0.01%	Medipal Holdings Corp.	28,900	468,513	0.01%
Furukawa Electric Co., Ltd.	12,700	199,716	0.00%	MEIJI Holdings Co., Ltd.	44,700	1,061,855	0.02%
				Mitsubishi Chemical Group Corp.	213,500	1,308,441	0.03%
				Mitsubishi Corp.	594,300	9,499,610	0.20%
				Mitsubishi Electric Corp.	339,100	4,808,206	0.10%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Mitsubishi Gas Chemical Co., Inc.	31,200	499,160	0.01%	Sankyo Co., Ltd.	7,400	431,623	0.01%
Mitsubishi HC Capital, Inc.	138,370	929,272	0.02%	Sankyu, Inc.	7,200	264,599	0.01%
Mitsubishi Heavy Industries Ltd.	49,400	2,887,682	0.06%	Santen Pharmaceutical Co., Ltd.	54,800	546,134	0.01%
Mitsubishi Logistics Corp.	12,700	382,766	0.01%	Sanwa Holdings Corp.	35,600	540,010	0.01%
Mitsubishi Materials Corp.	19,100	331,588	0.01%	Sawai Group Holdings Co., Ltd.	7,700	284,503	0.01%
Mitsubishi UFJ Financial Group, Inc.	2,022,500	17,380,187	0.37%	SBI Holdings, Inc.	42,600	958,485	0.02%
Mitsui & Co., Ltd.	257,500	9,676,798	0.21%	SCREEN Holdings Co., Ltd.	14,100	1,193,169	0.03%
Mitsui Chemicals, Inc.	28,600	848,384	0.02%	SCSK Corp.	22,700	450,200	0.01%
Mitsui Mining & Smelting Co., Ltd.	9,400	289,041	0.01%	Sega Sammy Holdings, Inc.	30,900	432,223	0.01%
Mitsui OSK Lines Ltd.	59,756	1,914,583	0.04%	Seiko Epson Corp.	45,300	678,150	0.01%
Mizuho Financial Group, Inc.	439,340	7,518,143	0.16%	Seino Holdings Co., Ltd.	27,000	409,462	0.01%
MS&AD Insurance Group Holdings, Inc.	76,800	3,021,229	0.06%	Sekisui Chemical Co., Ltd.	59,000	850,599	0.02%
Nabtesco Corp.	23,800	485,775	0.01%	Sekisui House Ltd.	91,900	2,041,643	0.04%
Nagase & Co., Ltd.	21,900	351,071	0.01%	Seven Bank Ltd.	89,100	189,412	0.00%
NEC Networks & System Integration Corp.	11,100	187,310	0.00%	SG Holdings Co., Ltd.	68,900	989,173	0.02%
NET One Systems Co., Ltd.	12,700	216,516	0.00%	Shimizu Corp.	101,300	672,986	0.01%
NGK Insulators Ltd.	45,800	547,566	0.01%	Shin-Etsu Chemical Co., Ltd.	331,700	13,921,612	0.30%
NH Foods Ltd.	15,100	511,973	0.01%	Shizuoka Financial Group, Inc.	79,600	674,720	0.01%
NHK Spring Co., Ltd.	24,200	205,472	0.00%	SoftBank Corp.	477,587	5,960,522	0.13%
Nihon M&A Center Holdings, Inc.	41,000	226,172	0.00%	Sojitz Corp.	41,200	930,784	0.02%
Nikon Corp.	56,700	561,450	0.01%	Sompo Holdings, Inc.	53,100	2,597,373	0.06%
Nintendo Co., Ltd.	181,300	9,463,659	0.20%	Stanley Electric Co., Ltd.	23,400	440,348	0.01%
Nippon Electric Glass Co., Ltd.	11,300	242,944	0.01%	Subaru Corp.	104,400	1,915,012	0.04%
Nippon Express Holdings, Inc.	12,600	716,246	0.02%	SUMCO Corp.	57,100	856,419	0.02%
Nippon Kayaku Co., Ltd.	34,100	325,447	0.01%	Sumitomo Bakelite Co., Ltd.	5,000	262,555	0.01%
Nippon Shokubai Co., Ltd.	5,500	211,995	0.00%	Sumitomo Chemical Co., Ltd.	250,800	611,968	0.01%
Nippon Steel Corp.	139,900	3,205,256	0.07%	Sumitomo Corp.	187,300	4,086,642	0.09%
Nippon Telegraph & Telephone Corp.	4,932,400	6,028,178	0.13%	Sumitomo Electric Industries Ltd.	130,500	1,662,028	0.04%
Nippon Yusen KK	81,600	2,529,959	0.05%	Sumitomo Forestry Co., Ltd.	23,700	706,562	0.01%
Nipro Corp.	15,700	123,279	0.00%	Sumitomo Heavy Industries Ltd.	22,900	577,454	0.01%
Nissan Chemical Corp.	21,100	824,064	0.02%	Sumitomo Metal Mining Co., Ltd.	41,400	1,246,875	0.03%
Nissan Motor Co., Ltd.	338,600	1,331,055	0.03%	Sumitomo Mitsui Financial Group, Inc.	222,600	10,863,158	0.23%
Nisshin Seifun Group, Inc.	48,600	654,469	0.01%	Sumitomo Mitsui Trust Holdings, Inc.	120,400	2,310,983	0.05%
Niterra Co., Ltd.	34,000	807,675	0.02%	Sumitomo Rubber Industries Ltd.	34,900	379,251	0.01%
Nitto Denko Corp.	23,500	1,758,583	0.04%	Sundrug Co., Ltd.	10,700	343,967	0.01%
Noevir Holdings Co., Ltd.	3,100	113,023	0.00%	T&D Holdings, Inc.	86,600	1,376,275	0.03%
NOK Corp.	20,200	269,586	0.01%	Taiheiyō Cement Corp.	21,700	447,299	0.01%
Nomura Holdings, Inc.	532,400	2,408,224	0.05%	Taisei Corp.	28,900	988,479	0.02%
Nomura Real Estate Holdings, Inc.	16,700	439,355	0.01%	Takara Holdings, Inc.	31,500	276,837	0.01%
NSK Ltd.	77,500	419,439	0.01%	Takeda Pharmaceutical Co., Ltd.	264,600	7,608,798	0.16%
Obayashi Corp.	121,500	1,051,426	0.02%	Teijin Ltd.	31,300	296,726	0.01%
Oji Holdings Corp.	160,400	617,798	0.01%	THK Co., Ltd.	18,800	368,652	0.01%
OKUMA Corp.	5,500	237,002	0.01%	Toda Corp.	41,700	275,910	0.01%
Ono Pharmaceutical Co., Ltd.	72,900	1,301,010	0.03%	Tokai Carbon Co., Ltd.	28,100	204,402	0.00%
Open House Group Co., Ltd.	12,200	361,985	0.01%	Tokio Marine Holdings, Inc.	320,800	8,030,240	0.17%
Orient Corp.	10,880	82,576	0.00%	Tokyo Century Corp.	46,000	498,241	0.01%
ORIX Corp.	200,900	3,784,866	0.08%	Tokyo Tatemono Co., Ltd.	37,300	558,786	0.01%
Osaka Gas Co., Ltd.	65,700	1,372,439	0.03%	Tokyu Fudosan Holdings Corp.	109,900	702,680	0.01%
OSG Corp.	14,500	207,966	0.00%	Toray Industries, Inc.	269,100	1,399,328	0.03%
Otsuka Corp.	17,300	713,327	0.02%	Tosoh Corp.	45,300	578,701	0.01%
Panasonic Holdings Corp.	376,800	3,732,453	0.08%	TOTO Ltd.	26,900	708,467	0.02%
Penta-Ocean Construction Co., Ltd.	43,600	244,906	0.01%	Toyo Seikan Group Holdings Ltd.	24,400	395,821	0.01%
Persol Holdings Co., Ltd.	280,500	481,693	0.01%	Toyo Tire Corp.	19,200	321,407	0.01%
Pigeon Corp.	18,200	209,652	0.00%	Toyoda Gosei Co., Ltd.	10,100	189,527	0.00%
Pola Orbis Holdings, Inc.	11,300	126,963	0.00%	Toyota Boshoku Corp.	8,700	138,078	0.00%
Rengo Co., Ltd.	32,700	218,031	0.00%	Toyota Motor Corp.	2,083,400	38,282,364	0.81%
Resona Holdings, Inc.	372,400	1,892,641	0.04%	Toyota Tsusho Corp.	38,900	2,292,390	0.05%
Resonac Holdings Corp.	32,800	653,766	0.01%	TS Tech Co., Ltd.	15,400	186,355	0.00%
Ricoh Co., Ltd.	102,500	787,399	0.02%	Tsuruha Holdings, Inc.	7,000	641,758	0.01%
Ryohin Keikaku Co., Ltd.	42,600	712,971	0.02%	UBE Corp.	17,300	281,011	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Ulvac, Inc.	8,800	420,587	0.01%	Grupo Aeroportuario del Sureste SAB de CV Class B	36,635	1,079,483	0.02%
Ushio, Inc.	16,000	229,877	0.00%	Grupo Financiero Banorte SAB de CV Class O	502,700	5,079,097	0.11%
USS Co., Ltd.	36,600	736,258	0.02%	Grupo Mexico SAB de CV	541,600	3,018,466	0.06%
Yamada Holdings Co., Ltd.	85,400	265,565	0.01%	Kimberly-Clark de Mexico SAB de CV Class A	154,200	346,471	0.01%
Yamaguchi Financial Group, Inc.	31,400	281,415	0.01%	Megacable Holdings SAB de CV	42,100	94,097	0.00%
Yamaha Motor Co., Ltd.	155,400	1,388,327	0.03%	Operadora de Sites Mexicanos SAB de CV	181,800	255,612	0.00%
Yamato Kogyo Co., Ltd.	4,800	253,347	0.01%	Orbia Advance Corp. SAB de CV	188,800	419,085	0.01%
Yokohama Rubber Co., Ltd.	23,000	527,444	0.01%	Promotora y Operadora de Infraestructura SAB de CV	39,145	423,615	0.01%
Zenkoku Hosho Co., Ltd.	7,600	286,523	0.01%	Qualitas Controladora SAB de CV	30,900	313,680	0.01%
Zeon Corp.	19,100	177,547	0.00%	Regional SAB de CV	38,800	372,065	0.01%
ZOZO, Inc.	16,500	371,595	0.01%	Wal-Mart de Mexico SAB de CV	897,400	3,783,128	0.08%
		387,970,061	8.23%			27,416,526	0.58%
Kuwait 0.18% (30 June 2023: 0.13%)				Netherlands 0.71% (30 June 2023: 0.75%)			
Burgan Bank SAK	103,162	57,751	0.00%	Aalberts NV	16,216	703,265	0.01%
Gulf Bank KSCP	333,924	305,395	0.01%	ABN AMRO Bank NV GDR	65,510	983,449	0.02%
Humansoft Holding Co. KSC	12,571	139,069	0.00%	Aegon Ltd.	284,756	1,650,788	0.04%
Kuwait Finance House KSCP	1,586,965	3,749,834	0.08%	Akzo Nobel NV	28,909	2,389,326	0.05%
Mobile Telecommunications Co. KSCP	372,605	614,844	0.01%	ASR Nederland NV	24,298	1,146,102	0.02%
National Bank of Kuwait SAKP	1,312,867	3,820,026	0.08%	BE Semiconductor Industries NV	13,460	2,028,819	0.04%
		8,686,919	0.18%	CTP NV	16,314	275,365	0.01%
Malaysia 0.36% (30 June 2023: 0.35%)				DSM-Firmenich AG	30,170	3,066,111	0.07%
Alliance Bank Malaysia Bhd	241,000	177,800	0.00%	ING Groep NV	623,160	9,310,942	0.20%
AMMB Holdings Bhd	308,900	269,573	0.00%	JDE Peet's NV	22,065	593,753	0.01%
Astora Malaysia Holdings Bhd	77,100	6,628	0.00%	Koninklijke Ahold Delhaize NV	171,263	4,921,665	0.10%
Axiata Group Bhd	760,600	393,956	0.01%	Koninklijke KPN NV	558,110	1,922,297	0.04%
CELCOMDIGI Bhd	636,700	565,340	0.01%	Koninklijke Vopak NV	11,892	399,875	0.01%
CIMB Group Holdings Bhd	1,417,600	1,804,779	0.04%	NN Group NV	49,458	1,953,158	0.04%
Fraser & Neave Holdings Bhd	34,900	213,881	0.00%	Randstad NV	19,714	1,235,195	0.03%
Gamuda Bhd	417,300	416,846	0.01%	Signify NV	23,037	771,578	0.02%
Genting Bhd	436,300	438,674	0.01%			33,351,688	0.71%
Genting Malaysia Bhd	560,600	328,186	0.01%	New Zealand 0.09% (30 June 2023: 0.09%)			
Hartalega Holdings Bhd	272,900	160,355	0.00%	Contact Energy Ltd.	134,966	684,484	0.02%
Hong Leong Bank Bhd	102,700	422,422	0.01%	EBOSS Group Ltd.	26,877	604,110	0.01%
Hong Leong Financial Group Bhd	31,500	112,701	0.00%	Fletcher Building Ltd.	139,444	422,021	0.01%
IJM Corp. Bhd	696,700	285,048	0.01%	Mercury NZ Ltd.	121,247	506,666	0.01%
IOI Corp. Bhd	555,900	475,449	0.01%	Meridian Energy Ltd.	231,006	810,288	0.02%
Kuala Lumpur Kepong Bhd	86,000	408,383	0.01%	SKYCITY Entertainment Group Ltd.	96,650	111,373	0.00%
Malayan Banking Bhd	1,274,466	2,465,724	0.05%	Spark New Zealand Ltd.	335,021	1,098,774	0.02%
Maxis Bhd	455,400	381,565	0.01%			4,237,716	0.09%
MISC Bhd	307,801	488,328	0.01%	Norway 0.40% (30 June 2023: 0.39%)			
Petronas Chemicals Group Bhd	493,500	768,979	0.02%	Aker A.S.A Class A	3,675	241,003	0.01%
Petronas Dagangan Bhd	39,600	188,219	0.00%	Aker BP A.S.A	54,044	1,572,516	0.03%
Petronas Gas Bhd	136,600	517,267	0.01%	DNB Bank A.S.A	174,106	3,703,033	0.08%
Public Bank Bhd	2,508,800	2,342,275	0.05%	Equinor A.S.A	154,471	4,899,990	0.10%
RHB Bank Bhd	302,910	359,273	0.01%	Gjensidige Forsikring A.S.A	28,686	529,616	0.01%
Sime Darby Bhd	557,200	284,966	0.01%	Kongsberg Gruppen A.S.A	12,817	587,358	0.01%
Sime Darby Plantation Bhd	598,800	581,207	0.01%	Mowi A.S.A	77,776	1,393,821	0.03%
Telekom Malaysia Bhd	249,903	301,841	0.01%	Norsk Hydro A.S.A	237,578	1,600,120	0.04%
Tenaga Nasional Bhd	644,500	1,408,222	0.03%	Orkla A.S.A	129,719	1,007,025	0.02%
YTL Corp. Bhd	743,700	305,896	0.01%	Salmar A.S.A	11,039	618,707	0.01%
		16,873,783	0.36%	Telenor A.S.A	103,668	1,190,237	0.03%
Mexico 0.58% (30 June 2023: 0.60%)				Variable Energi A.S.A	110,913	351,228	0.01%
Alfa SAB de CV Class A	634,400	509,108	0.01%	Yara International A.S.A	29,434	1,046,857	0.02%
Alpek SAB de CV Class A	57,900	43,354	0.00%			18,741,511	0.40%
America Movil SAB de CV	3,916,800	3,640,523	0.08%	Pakistan 0.00% (30 June 2023: 0.00%)			
Arca Continental SAB de CV	79,300	866,168	0.02%	Oil & Gas Development Co., Ltd.	62,800	25,042	0.00%
Banco del Bajio SA	134,700	451,002	0.01%			25,042	0.00%
Coca-Cola Femsa SAB de CV	92,785	883,387	0.02%	Philippines 0.08% (30 June 2023: 0.07%)			
Fomento Economico Mexicano SAB de CV	317,200	4,148,166	0.09%	Bank of the Philippine Islands	322,710	604,917	0.01%
Grupo Aeroportuario del Centro Norte SAB de CV Class B	49,900	529,188	0.01%				
Grupo Aeroportuario del Pacifico SAB de CV Class B	66,000	1,160,831	0.02%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
DMCI Holdings, Inc.	643,100	113,464	0.00%	Novolipetsk Steel PJSC	115,335	—	0.00%
Globe Telecom, Inc.	4,454	138,345	0.00%	PhosAgro PJSC	3,742	—	0.00%
International Container Terminal Services, Inc.	184,100	820,513	0.02%	Polyus PJSC	2,127	—	0.00%
LT Group, Inc.	695,900	112,852	0.00%	Polyus PJSC GDR	964	—	0.00%
Manila Electric Co.	43,720	315,021	0.01%	Rosneft Oil Co. PJSC	109,631	—	0.00%
Megaworld Corp.	2,699,000	96,019	0.00%	Rostelecom PJSC	79,384	—	0.00%
Metropolitan Bank & Trust Co.	337,540	312,701	0.01%	RusHydro PJSC	8,880,360	—	0.00%
Monde Nissin Corp.	1,162,300	175,893	0.01%	Sberbank of Russia PJSC	969,743	—	0.00%
PLDT, Inc.	15,125	349,343	0.01%	Severstal PAO	18,400	—	0.00%
Puregold Price Club, Inc.	208,100	101,091	0.00%	Sistema AFK PAO	228,200	—	0.00%
Semirara Mining & Power Corp. Class A	163,220	89,163	0.00%	Sovcomflot PJSC	41,480	—	0.00%
Universal Robina Corp.	144,020	307,416	0.01%	Surgutneftegas PJSC	422,700	—	0.00%
		3,536,738	0.08%	Surgutneftegas PJSC - Preference Shares	982,400	—	0.00%
Poland 0.10% (30 June 2023: 0.13%)				Tatneft PJSC	156,454	—	0.00%
Bank Polska Kasa Opieki SA	29,040	1,122,902	0.02%	Transneft PJSC - Preference Shares	140	—	0.00%
LPP SA	203	835,799	0.02%	Unipro PJSC	617,044	—	0.00%
ORLEN SA	99,412	1,655,918	0.03%	United Co. RUSAL International PJSC	283,955	—	0.00%
Powszechny Zakład Ubezpieczeń SA	98,917	1,189,092	0.03%	VTB Bank PJSC	561,260,000	—	0.00%
		4,803,711	0.10%				
Portugal 0.11% (30 June 2023: 0.12%)				Saudi Arabia 0.87% (30 June 2023: 0.77%)			
EDP - Energias de Portugal SA	511,388	2,573,141	0.05%	Abdullah Al Othaim Markets Co.	71,307	249,099	0.01%
Galp Energia SGPS SA	87,588	1,290,699	0.03%	Advanced Petrochemical Co.	20,303	213,588	0.01%
Jeronimo Martins SGPS SA	49,246	1,253,367	0.03%	Al Rajhi Bank	342,469	7,945,281	0.17%
		5,117,207	0.11%	Alinma Bank	166,582	1,721,347	0.04%
Qatar 0.26% (30 June 2023: 0.26%)				Arab National Bank	122,449	827,755	0.02%
Barwa Real Estate Co.	331,457	262,271	0.01%	Arabian Centres Co., Ltd.	19,956	109,412	0.00%
Commercial Bank PSQC	602,246	984,170	0.02%	Banque Saudi Fransi	106,269	1,133,536	0.02%
Dukhan Bank	262,224	287,863	0.01%	BinDawood Holding Co.	37,480	60,568	0.00%
Industries Qatar QSC	260,250	922,061	0.02%	Catrion Catering Holding Co.	5,941	200,251	0.00%
Masraf Al Rayan QSC	1,169,678	832,685	0.02%	Ethiad Etisalat Co.	71,030	935,702	0.02%
Mesaieed Petrochemical Holding Co.	840,227	408,460	0.01%	Jarir Marketing Co.	107,976	450,332	0.01%
Ooredoo QPSC	157,260	470,787	0.01%	Mobile Telecommunications Co. Saudi Arabia	66,229	249,374	0.01%
Qatar Aluminum Manufacturing Co.	446,287	171,724	0.00%	Nahdi Medical Co.	6,785	247,879	0.01%
Qatar Electricity & Water Co. QSC	72,869	361,843	0.01%	Power & Water Utility Co. for Jubail & Yanbu	11,255	188,184	0.00%
Qatar Fuel QSC	112,919	507,066	0.01%	Qassim Cement Co.	5,687	96,603	0.00%
Qatar Gas Transport Co., Ltd.	483,603	459,562	0.01%	Riyad Bank	252,518	1,922,504	0.04%
Qatar International Islamic Bank QSC	197,089	570,535	0.01%	SABIC Agri-Nutrients Co.	41,399	1,525,691	0.03%
Qatar Islamic Bank SAQ	313,760	1,801,039	0.04%	Sahara International Petrochemical Co.	57,374	520,956	0.01%
Qatar National Bank QPSC	761,594	3,357,205	0.07%	Saudi Arabian Oil Co.	537,818	4,739,969	0.10%
Qatar Navigation QSC	195,137	514,506	0.01%	Saudi Aramco Base Oil Co.	7,510	283,578	0.01%
Vodafone Qatar QSC	259,523	134,002	0.00%	Saudi Awwal Bank	165,501	1,659,423	0.04%
		12,045,779	0.26%	Saudi Basic Industries Corp.	154,656	3,435,425	0.07%
Romania 0.01% (30 June 2023: 0.02%)				Saudi Cement Co.	9,256	129,584	0.00%
OMV Petrom SA	3,071,420	391,804	0.01%	Saudi Electricity Co.	128,221	648,285	0.01%
One United Properties SA	681,063	149,412	0.00%	Saudi Industrial Investment Group	69,864	413,595	0.01%
Societatea Nationala Nuclearelectrica SA	5,961	64,989	0.00%	Saudi Investment Bank	86,064	364,911	0.01%
		606,205	0.01%	Saudi National Bank	513,003	5,294,191	0.11%
Russia 0.00% (30 June 2023: 0.00%)				Saudi Telecom Co.	317,611	3,425,964	0.07%
Alrosa PJSC	236,250	—	0.00%	Saudia Dairy & Foodstuff Co.	3,055	271,284	0.01%
Federal Grid Co. - Rosseti PJSC	25,841,263	—	0.00%	Savola Group	49,967	497,671	0.01%
Gazprom PJSC	1,002,933	—	0.00%	Southern Province Cement Co.	9,849	112,147	0.00%
Inter RAO UES PJSC	3,191,122	—	0.00%	United Electronics Co.	9,800	230,235	0.01%
LUKOIL PJSC	37,202	—	0.00%	Yamama Cement Co.	13,498	123,642	0.00%
Magnit PJSC	6,721	—	0.00%	Yanbu Cement Co.	10,650	97,838	0.00%
Magnitogorsk Iron & Steel Works PJSC	168,309	—	0.00%	Yanbu National Petrochemical Co.	46,550	471,707	0.01%
MMC Norilsk Nickel PJSC	4,724	—	0.00%			40,797,511	0.87%
Mobile TeleSystems PJSC	90,637	—	0.00%	Singapore 0.67% (30 June 2023: 0.66%)			
Moscow Exchange MICEX-RTS PJSC	149,083	—	0.00%	Capitaland Investment Ltd.	438,800	1,051,177	0.02%
Novatek PJSC	102,105	—	0.00%	City Developments Ltd.	96,600	486,991	0.01%
				ComfortDeIGro Corp., Ltd.	309,400	328,375	0.01%
				DBS Group Holdings Ltd.	315,800	7,998,543	0.17%
				Genting Singapore Ltd.	978,200	741,566	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Hutchison Port Holdings Trust	1,241,600	183,757	0.00%	DL Holdings Co., Ltd.	1,230	49,089	0.00%
Jardine Cycle & Carriage Ltd.	15,700	354,205	0.01%	Dongsuh Cos, Inc.	4,710	66,560	0.00%
Keppel Corp., Ltd.	237,500	1,272,932	0.03%	Doosan Bobcat, Inc.	8,964	350,792	0.01%
NetLink NBN Trust	514,700	327,760	0.01%	E-MART, Inc.	2,736	162,728	0.00%
Olam Group Ltd.	203,100	160,127	0.00%	Fila Holdings Corp.	10,350	311,006	0.01%
Oversea-Chinese Banking Corp., Ltd.	598,433	5,897,680	0.13%	GS Engineering & Construction Corp.	7,355	85,777	0.00%
Sembcorp Industries Ltd.	161,300	649,309	0.01%	GS Holdings Corp.	8,757	278,097	0.01%
SIA Engineering Co., Ltd.	104,600	187,933	0.00%	GS Retail Co., Ltd.	10,680	191,144	0.00%
Singapore Airlines Ltd.	250,600	1,246,256	0.03%	Hana Financial Group, Inc.	49,006	1,651,417	0.04%
Singapore Exchange Ltd.	145,300	1,082,783	0.02%	Hanon Systems	19,960	112,981	0.00%
Singapore Technologies Engineering Ltd.	266,400	785,608	0.02%	Hanwha Corp.	6,737	134,698	0.00%
Singapore Telecommunications Ltd.	1,287,200	2,410,268	0.05%	Hanwha Corp. - Preference Shares	8,971	97,101	0.00%
StarHub Ltd.	114,100	96,013	0.00%	HD Hyundai Co., Ltd.	7,282	357,909	0.01%
United Overseas Bank Ltd.	207,600	4,477,462	0.09%	HD Hyundai Infracore Co., Ltd.	22,018	138,820	0.00%
UOL Group Ltd.	88,600	421,809	0.01%	Hite Jinro Co., Ltd.	4,091	71,471	0.00%
Venture Corp., Ltd.	47,700	492,151	0.01%	HMM Co., Ltd.	53,227	809,212	0.02%
Wilmar International Ltd.	381,695	1,033,016	0.02%	Hyundai Glovis Co., Ltd.	3,686	548,077	0.01%
		31,685,721	0.67%	Hyundai Marine & Fire Insurance Co., Ltd.	11,569	278,468	0.01%
South Africa 0.57% (30 June 2023: 0.59%)				Hyundai Motor Co.	24,386	3,853,211	0.08%
Absa Group Ltd.	143,316	1,282,967	0.03%	Hyundai Motor Co. - Preference Shares	7,455	661,046	0.01%
African Rainbow Minerals Ltd.	17,797	194,636	0.00%	Hyundai Motor Co. (XKRX) - Preference Shares	1,682	148,231	0.00%
Anglo American Platinum Ltd.	9,024	475,688	0.01%	Hyundai Steel Co.	13,173	373,332	0.01%
Bidvest Group Ltd.	62,452	861,573	0.02%	Industrial Bank of Korea	50,435	464,445	0.01%
Capitec Bank Holdings Ltd.	15,356	1,701,533	0.04%	Kangwon Land, Inc.	14,983	186,139	0.00%
Clicks Group Ltd.	45,428	809,097	0.02%	KB Financial Group, Inc.	67,027	2,815,561	0.06%
Exxaro Resources Ltd.	41,643	465,627	0.01%	KCC Corp.	628	111,420	0.00%
FirstRand Ltd.	855,092	3,437,201	0.07%	KEPCO Plant Service & Engineering Co., Ltd.	2,018	53,353	0.00%
Foschini Group Ltd.	49,078	297,782	0.01%	Kia Corp.	41,941	3,256,542	0.07%
Gold Fields Ltd.	154,795	2,351,276	0.05%	Korea Investment Holdings Co., Ltd.	6,516	310,141	0.01%
Impala Platinum Holdings Ltd.	149,087	744,070	0.02%	Korea Zinc Co., Ltd.	1,980	765,618	0.02%
Investec Ltd.	45,008	309,094	0.01%	Korean Air Lines Co., Ltd.	30,668	569,117	0.01%
Kumba Iron Ore Ltd.	10,301	346,294	0.01%	KT&G Corp.	17,942	1,210,622	0.03%
Life Healthcare Group Holdings Ltd.	201,511	202,420	0.00%	Kumho Petrochemical Co., Ltd.	3,147	324,743	0.01%
Mr Price Group Ltd.	44,901	385,013	0.01%	LG Chem Ltd. - Preference Shares	1,199	289,533	0.01%
MTN Group Ltd.	306,455	1,935,505	0.04%	LG Corp.	16,229	1,082,437	0.02%
MultiChoice Group	58,219	257,930	0.00%	LG Electronics, Inc. - Preference Shares	3,129	111,273	0.00%
Nedbank Group Ltd.	80,267	949,071	0.02%	LG H&H Co., Ltd. - Preference Shares	291	35,723	0.00%
NEPI Rockcastle NV	80,796	558,359	0.01%	LG Uplus Corp.	42,614	338,490	0.01%
Old Mutual Ltd.	743,839	531,212	0.01%	Lotte Chemical Corp.	3,100	368,755	0.01%
OUTsurance Group Ltd.	127,306	293,770	0.01%	Lotte Chilsung Beverage Co., Ltd.	758	86,282	0.00%
Pepkor Holdings Ltd.	325,218	349,093	0.01%	Lotte Corp.	3,467	72,818	0.00%
Sanlam Ltd.	294,064	1,170,628	0.02%	LOTTE Fine Chemical Co., Ltd.	2,187	98,491	0.00%
Sanlam Ltd.	8,460	132,570	0.00%	Lotte Shopping Co., Ltd.	1,664	96,902	0.00%
Sasol Ltd.	97,488	987,754	0.02%	Meritz Financial Group, Inc.	16,969	778,685	0.02%
Shoprite Holdings Ltd.	84,716	1,274,156	0.03%	Mirae Asset Securities Co., Ltd.	39,109	231,696	0.01%
Sibanye Stillwater Ltd.	470,695	640,892	0.01%	Mirae Asset Securities Co., Ltd. - Preference Shares	66,312	190,507	0.00%
Standard Bank Group Ltd.	230,258	2,620,188	0.06%	NH Investment & Securities Co., Ltd.	15,213	122,021	0.00%
Tiger Brands Ltd.	22,765	250,574	0.00%	OCI Holdings Co., Ltd.	1,930	159,147	0.00%
Vodacom Group Ltd.	103,248	598,457	0.01%	Pan Ocean Co., Ltd.	37,450	108,608	0.00%
Woolworths Holdings Ltd.	155,210	612,777	0.01%	POSCO Holdings, Inc.	13,042	5,058,218	0.11%
		27,027,207	0.57%	S-1 Corp.	2,328	108,456	0.00%
South Korea 2.09% (30 June 2023: 2.00%)				Samsung C&T Corp.	15,375	1,545,976	0.03%
Amorepacific Corp. - Preference Shares	2,970	84,403	0.00%	Samsung Card Co., Ltd.	4,256	106,904	0.00%
BGF retail Co., Ltd.	1,169	119,178	0.00%	Samsung Electronics Co., Ltd.	824,822	50,274,499	1.07%
BNK Financial Group, Inc.	48,884	271,008	0.01%	Samsung Electronics Co., Ltd. - Preference Shares	142,780	6,906,743	0.15%
Cheil Worldwide, Inc.	9,521	140,682	0.00%				
CJ CheilJedang Corp. - Preference Shares	128	13,328	0.00%				
CJ Corp.	2,720	199,370	0.01%				
Coway Co., Ltd.	8,500	377,514	0.01%				
DB Insurance Co., Ltd.	7,967	517,771	0.01%				
DGB Financial Group, Inc.	19,362	127,637	0.00%				
DL E&C Co., Ltd.	3,366	94,219	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Samsung Fire & Marine Insurance Co., Ltd.	5,535	1,130,293	0.02%	Telefonaktiebolaget LM Ericsson Class B	494,502	3,096,694	0.07%
Samsung Fire & Marine Insurance Co., Ltd. - Preference Shares	670	98,843	0.00%	Telia Co. AB	422,781	1,079,412	0.02%
Samsung Life Insurance Co., Ltd.	13,118	703,823	0.02%	Trelleborg AB Class B	39,698	1,329,852	0.03%
Samsung Securities Co., Ltd.	12,408	370,920	0.01%	Volvo AB Class A	42,980	1,138,701	0.03%
SD Biosensor, Inc.	4,063	36,090	0.00%	Volvo AB Class B	253,534	6,583,731	0.14%
Seegene, Inc.	6,266	111,415	0.00%			56,304,899	1.19%
Shinhan Financial Group Co., Ltd.	83,733	2,610,358	0.06%	Switzerland 4.87% (30 June 2023: 4.74%)			
SK Chemicals Co., Ltd.	1,369	71,538	0.00%	ABB Ltd.	258,998	11,478,198	0.24%
SK, Inc.	6,157	850,956	0.02%	Adecco Group AG	26,909	1,319,473	0.03%
S-Oil Corp.	6,847	370,022	0.01%	Baloise Holding AG	8,083	1,265,775	0.03%
SSANGYONG C&E Co., Ltd.	9,014	40,244	0.00%	Banque Cantonale Vaudoise	5,201	670,479	0.01%
Woori Financial Group, Inc.	119,873	1,209,992	0.03%	Cie Financiere Richemont SA Class A	88,751	12,205,701	0.26%
		98,520,636	2.09%	Clariant AG	36,160	533,603	0.01%
Spain 1.36% (30 June 2023: 1.27%)				DKSH Holding AG	6,643	460,941	0.01%
Acciona SA	4,156	611,970	0.01%	EMS-Chemie Holding AG	1,195	966,904	0.02%
Aena SME SA	12,463	2,259,206	0.05%	Flughafen Zurich AG	2,990	623,827	0.01%
Banco Bilbao Vizcaya Argentaria SA	1,032,213	9,379,565	0.20%	Geberit AG	5,724	3,665,700	0.08%
Banco de Sabadell SA	877,851	1,079,296	0.02%	Georg Fischer AG	15,888	1,153,397	0.02%
Banco Santander SA	2,805,655	11,713,679	0.25%	Helvetia Holding AG	6,361	875,946	0.02%
Bankinter SA	124,868	799,474	0.02%	Holcim AG	91,213	7,154,853	0.15%
CaixaBank SA	662,107	2,725,183	0.06%	Julius Baer Group Ltd.	34,909	1,955,634	0.04%
Enagas SA	45,072	760,026	0.01%	Kuehne + Nagel International AG	8,711	2,999,403	0.06%
Endesa SA	56,873	1,159,745	0.02%	Nestle SA	464,571	53,823,226	1.14%
Ferrovial SE	90,597	3,304,575	0.07%	Novartis AG	359,958	36,297,316	0.77%
Iberdrola SA	1,038,415	13,615,900	0.29%	Partners Group Holding AG	3,841	5,535,713	0.12%
Industria de Diseno Textil SA	182,143	7,933,484	0.17%	PSP Swiss Property AG	8,131	1,136,109	0.02%
Mapfre SA	177,990	382,026	0.01%	Roche Holding AG	120,726	35,071,000	0.74%
Naturgy Energy Group SA	22,352	666,661	0.01%	Roche Holding AG (XSWX)	4,852	1,506,936	0.03%
Redeia Corp. SA	75,543	1,244,218	0.03%	Sandoz Group AG	75,770	2,436,091	0.05%
Repsol SA	220,719	3,279,342	0.07%	SGS SA	25,219	2,173,571	0.05%
Telefonica SA	860,454	3,359,069	0.07%	Swatch Group AG	5,175	1,405,579	0.03%
		64,273,419	1.36%	Swatch Group AG REG	8,251	431,838	0.01%
Sweden 1.19% (30 June 2023: 1.00%)				Swiss Life Holding AG	5,179	3,593,579	0.08%
Axfood AB	19,401	525,556	0.01%	Swiss Prime Site AG	12,855	1,372,330	0.03%
Boliden AB	48,226	1,504,991	0.03%	Swiss Re AG	50,707	5,696,969	0.12%
Castellum AB	70,549	1,003,158	0.02%	Swisscom AG	4,453	2,677,144	0.06%
Electrolux AB Class B	35,856	384,609	0.01%	UBS Group AG	524,936	16,278,536	0.35%
Essity AB Class B	106,764	2,648,482	0.06%	Zurich Insurance Group AG	24,934	13,023,212	0.28%
Evolution AB	32,098	3,829,013	0.08%			229,788,983	4.87%
H&M Hennes & Mauritz AB Class B	107,455	1,883,209	0.04%	Taiwan 2.20% (30 June 2023: 2.34%)			
Holmen AB Class B	12,905	545,122	0.01%	Acer, Inc.	465,000	815,138	0.02%
Husqvarna AB Class B	64,058	527,447	0.01%	Advanced Energy Solution Holding Co., Ltd.	5,000	122,676	0.00%
Industrivarden AB Class A	14,831	484,024	0.01%	Advantech Co., Ltd.	77,208	935,839	0.02%
Industrivarden AB Class C	33,894	1,104,144	0.02%	ASE Technology Holding Co., Ltd.	584,561	2,571,341	0.05%
Investor AB Class A	28,207	647,948	0.01%	Asia Cement Corp.	459,702	620,865	0.01%
Investor AB Class B	333,639	7,730,290	0.16%	ASMedia Technology, Inc.	6,000	354,833	0.01%
Sandvik AB	184,423	3,991,194	0.09%	Asustek Computer, Inc.	125,000	1,993,695	0.04%
Securitas AB Class B	91,094	891,068	0.02%	AUO Corp.	1,197,400	708,128	0.02%
Skandinaviska Enskilda Banken AB Class A	274,229	3,776,895	0.08%	Capital Securities Corp.	247,000	131,586	0.00%
Skandinaviska Enskilda Banken AB Class C	9,005	124,024	0.00%	Catcher Technology Co., Ltd.	107,000	676,366	0.01%
Skanska AB Class B	63,536	1,149,629	0.03%	Cathay Financial Holding Co., Ltd.	1,590,459	2,370,880	0.05%
SKF AB Class B	68,510	1,368,453	0.03%	Chailease Holding Co., Ltd.	248,715	1,564,067	0.03%
SSAB AB Class A	15,835	120,485	0.00%	Chang Hwa Commercial Bank Ltd.	1,359,000	792,626	0.02%
SSAB AB Class B	142,637	1,090,953	0.02%	Cheng Shin Rubber Industry Co., Ltd.	297,000	434,509	0.01%
Svenska Handelsbanken AB Class A	259,550	2,818,830	0.06%	Chicony Electronics Co., Ltd.	106,337	606,343	0.01%
Svenska Handelsbanken AB Class B	1,054	13,617	0.00%	China Airlines Ltd.	475,000	335,079	0.01%
Sweco AB Class B	40,544	543,518	0.01%	China Motor Corp.	54,000	198,824	0.00%
Swedbank AB Class A	172,612	3,482,094	0.07%	China Steel Corp.	2,147,000	1,888,826	0.04%
Tele2 AB Class B	93,144	799,841	0.02%	Chunghwa Telecom Co., Ltd.	679,000	2,654,893	0.06%
Telefonaktiebolaget LM Ericsson Class A	13,887	87,915	0.00%	Compal Electronics, Inc.	764,000	992,014	0.02%
				CTBC Financial Holding Co., Ltd.	3,173,967	2,931,916	0.06%
				Delta Electronics, Inc.	378,258	3,863,863	0.08%
				E Ink Holdings, Inc.	136,000	872,974	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
E.Sun Financial Holding Co., Ltd.	2,529,120	2,126,107	0.05%	Taiwan Mobile Co., Ltd.	289,000	928,476	0.02%
Eclat Textile Co., Ltd.	36,120	661,424	0.01%	Taiwan Secom Co., Ltd.	62,000	236,360	0.01%
Eternal Materials Co., Ltd.	129,650	122,931	0.00%	Teco Electric & Machinery Co., Ltd.	235,000	358,352	0.01%
Eva Airways Corp.	479,000	490,854	0.01%	Transcend Information, Inc.	54,000	141,816	0.00%
Evergreen Marine Corp. Taiwan Ltd.	164,800	770,558	0.02%	U-Ming Marine Transport Corp.	77,000	130,715	0.00%
Far Eastern International Bank	276,759	114,074	0.00%	Unimicron Technology Corp.	222,000	1,273,098	0.03%
Far Eastern New Century Corp.	645,663	656,382	0.01%	Uni-President Enterprises Corp.	828,478	2,011,098	0.04%
Far EastTone Telecommunications Co., Ltd.	304,000	790,447	0.02%	United Microelectronics Corp.	2,079,000	3,563,168	0.08%
Feng TAY Enterprise Co., Ltd.	91,437	521,382	0.01%	Vanguard International Semiconductor Corp.	154,000	408,954	0.01%
First Financial Holding Co., Ltd.	1,802,118	1,608,903	0.03%	Walsin Lihwa Corp.	469,145	590,816	0.01%
Formosa Chemicals & Fibre Corp.	595,210	1,208,243	0.03%	Wistron Corp.	493,425	1,585,237	0.03%
Formosa Petrochemical Corp.	220,000	578,485	0.01%	Wiwynn Corp.	15,000	891,970	0.02%
Formosa Plastics Corp.	622,280	1,605,858	0.03%	Yageo Corp.	63,551	1,236,211	0.03%
Formosa Taffeta Co., Ltd.	110,000	90,321	0.00%	Yuanta Financial Holding Co., Ltd.	2,140,356	1,924,824	0.04%
Foxconn Technology Co., Ltd.	207,270	358,614	0.01%	Yulon Motor Co., Ltd.	92,928	226,487	0.00%
Fubon Financial Holding Co., Ltd.	1,346,153	2,842,271	0.06%	Zhen Ding Technology Holding Ltd.	125,000	443,948	0.01%
Genius Electronic Optical Co., Ltd.	15,000	205,520	0.00%			103,764,252	2.20%
Giant Manufacturing Co., Ltd.	51,269	307,375	0.01%	Thailand 0.29% (30 June 2023: 0.31%)			
Globalwafers Co., Ltd.	35,000	669,425	0.01%	Advanced Info Service PCL	189,000	1,201,582	0.03%
Hon Hai Precision Industry Co., Ltd.	2,083,600	7,094,580	0.15%	Bangkok Bank PCL	116,800	535,536	0.01%
Hua Nan Financial Holdings Co., Ltd.	1,813,279	1,320,499	0.03%	Bangkok Life Assurance PCL NVDR	142,100	83,264	0.00%
Inventec Corp.	467,000	803,428	0.02%	Banpu PCL	1,246,357	248,304	0.01%
Largan Precision Co., Ltd.	18,000	1,683,257	0.04%	Berli Jucker PCL	179,100	131,180	0.00%
Lite-On Technology Corp. ADR	362,622	1,382,407	0.03%	BTS Group Holdings PCL	1,195,700	253,976	0.01%
MediaTek, Inc.	259,794	8,591,939	0.18%	Electricity Generating PCL	57,200	214,505	0.00%
Mega Financial Holding Co., Ltd.	1,946,165	2,485,775	0.05%	Home Product Center PCL	1,014,000	347,581	0.01%
Micro-Star International Co., Ltd.	121,000	804,288	0.02%	Indorama Ventures PCL	313,400	250,206	0.01%
momo.com, Inc.	15,000	248,774	0.01%	Intouch Holdings PCL Class F	52,969	110,958	0.00%
Nan Ya Plastics Corp.	981,090	2,125,820	0.05%	Intouch Holdings PCL NVDR	96,500	202,146	0.00%
Nan Ya Printed Circuit Board Corp.	31,000	254,036	0.01%	IRPC PCL	1,363,100	80,670	0.00%
Nanya Technology Corp.	219,738	558,465	0.01%	Kasikornbank PCL	242,800	960,316	0.02%
Nien Made Enterprise Co., Ltd.	25,000	287,548	0.01%	Kasikornbank PCL NVDR	79,300	313,645	0.01%
Novatek Microelectronics Corp.	97,000	1,634,024	0.03%	Krung Thai Bank PCL	1,052,000	567,108	0.01%
Parade Technologies Ltd.	12,000	469,201	0.01%	Krungthai Card PCL	233,300	297,328	0.01%
Pegatron Corp.	353,000	1,004,119	0.02%	Land & Houses PCL	1,039,900	248,302	0.01%
Pou Chen Corp.	513,000	516,502	0.01%	Land & Houses PCL NVDR	633,100	151,169	0.00%
Powertech Technology, Inc.	108,000	496,180	0.01%	Osotspa PCL	187,200	120,659	0.00%
President Chain Store Corp.	97,000	851,778	0.02%	PTT Exploration & Production PCL	243,800	1,067,841	0.02%
Quanta Computer, Inc.	461,000	3,372,200	0.07%	PTT Global Chemical PCL	382,000	430,880	0.01%
Realtek Semiconductor Corp.	84,010	1,290,651	0.03%	PTT PCL	2,497,400	2,615,749	0.06%
Shanghai Commercial & Savings Bank Ltd.	662,741	1,010,615	0.02%	Ratch Group PCL	179,450	165,610	0.00%
Sino-American Silicon Products, Inc.	87,000	555,612	0.01%	SCB X PCL	297,600	924,210	0.02%
SinoPac Financial Holdings Co., Ltd.	1,920,375	1,232,674	0.03%	Siam Cement PCL	107,020	959,441	0.02%
Synnex Technology International Corp.	243,450	556,856	0.01%	Siam Cement PCL NVDR	19,300	173,026	0.00%
Taishin Financial Holding Co., Ltd.	1,942,873	1,145,827	0.02%	Siam City Cement PCL	8,254	32,767	0.00%
Taiwan Cement Corp.	1,132,154	1,285,595	0.03%	Srisawad Corp. PCL	102,300	121,384	0.00%
Taiwan Fertilizer Co., Ltd.	121,000	266,519	0.01%	Thai Oil PCL	178,573	281,207	0.01%
Taiwan High Speed Rail Corp.	317,000	317,098	0.01%	Thai Union Group PCL Class F	368,800	162,074	0.00%
				TMBThanachart Bank PCL	6,491,583	317,614	0.01%
						13,570,238	0.29%
				Turkey 0.12% (30 June 2023: 0.10%)			
				Akbank T.A.S.	540,532	668,390	0.01%
				Aksa Akrikil Kimya Sanayii A.S.	31,031	108,221	0.00%
				Anadolu Efes Biracilik Ve Malt Sanayii A.S.	31,886	148,450	0.00%
				BIM Birlesik Magazalar A.S.	80,414	818,870	0.02%
				Coca-Cola Icecek A.S.	11,241	200,012	0.00%
				Dogus Otomotiv Servis ve Ticaret A.S.	5,956	51,828	0.00%
				Enerjisa Enerji A.S.	25,617	39,500	0.00%
				Ford Otomotiv Sanayi A.S.	12,538	313,938	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Haci Omer Sabanci Holding A.S.	239,949	491,126	0.01%	DS Smith plc	220,929	865,481	0.02%
Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class D	114,031	91,738	0.00%	Endeavour Mining plc	33,659	753,902	0.02%
KOC Holding A.S.	142,833	685,776	0.02%	Evrz plc	59,334	1	0.00%
Mavi Giyim Sanayi Ve Ticaret A.S. Class B	19,649	77,508	0.00%	Glencore plc	2,153,243	12,958,928	0.27%
Tekfen Holding A.S.	26,711	33,391	0.00%	GSK plc	698,205	12,907,820	0.27%
Tofas Turk Otomobil Fabrikasi A.S.	17,323	123,174	0.00%	Hargreaves Lansdown plc	65,219	610,256	0.01%
Turk Traktor ve Ziraat Makineleri A.S.	3,408	82,159	0.00%	Hikma Pharmaceuticals plc	27,144	619,051	0.01%
Turkiye Garanti Bankasi A.S.	126,000	248,937	0.01%	Hiscox Ltd.	60,526	813,251	0.02%
Turkiye Is Bankasi A.S. Class C	588,405	465,401	0.01%	Howden Joinery Group plc	86,810	900,374	0.02%
Turkiye Petrol Rafinerileri A.S.	155,003	750,505	0.02%	HSBC Holdings plc	3,388,974	27,455,277	0.58%
Yapi ve Kredi Bankasi A.S.	623,391	412,442	0.01%	Imperial Brands plc	154,151	3,549,984	0.07%
		5,811,366	0.12%	Intermediate Capital Group plc	47,974	1,027,748	0.02%
United Arab Emirates 0.38% (30 June 2023: 0.35%)				Intertek Group plc	27,598	1,493,825	0.03%
Abu Dhabi Commercial Bank PJSC	517,767	1,294,153	0.03%	ITV plc	623,845	503,252	0.01%
Abu Dhabi Islamic Bank PJSC	254,313	700,741	0.01%	J Sainsbury plc	306,642	1,182,885	0.02%
Abu Dhabi National Oil Co. for Distribution PJSC	494,256	497,923	0.01%	Johnson Matthey plc	30,844	667,456	0.01%
ADNOC Drilling Co. PJSC	249,391	256,674	0.01%	Kingfisher plc	323,173	1,002,350	0.02%
Air Arabia PJSC	341,122	261,919	0.01%	Legal & General Group plc	1,043,533	3,340,373	0.07%
Aldar Properties PJSC	621,766	905,711	0.02%	Lloyds Banking Group plc	11,104,563	6,753,874	0.14%
Americana Restaurants International plc	486,077	414,246	0.01%	M&G plc	377,161	1,069,310	0.02%
Borouge plc	695,496	467,735	0.01%	Mondi plc	84,276	1,651,814	0.03%
Dana Gas PJSC	860,895	185,645	0.00%	National Grid plc	635,889	8,576,479	0.18%
Dubai Electricity & Water Authority PJSC	1,577,186	1,056,396	0.02%	NatWest Group plc	934,166	2,612,779	0.05%
Dubai Investments PJSC	485,010	307,691	0.01%	Next plc	21,401	2,214,752	0.05%
Dubai Islamic Bank PJSC	503,832	784,676	0.02%	Pearson plc	120,773	1,484,496	0.03%
Emaar Development PJSC	129,315	251,747	0.01%	Persimmon plc	58,205	1,030,634	0.02%
Emaar Properties PJSC	1,152,268	2,484,776	0.05%	Phoenix Group Holdings plc	130,656	891,430	0.02%
Emirates Central Cooling Systems Corp.	304,183	137,484	0.00%	Reckitt Benckiser Group plc	123,691	8,546,325	0.18%
Emirates NBD Bank PJSC	329,373	1,551,468	0.03%	RELX plc	330,498	13,103,016	0.28%
Emirates Telecommunications Group Co. PJSC	599,678	3,206,773	0.07%	Rio Tinto plc	189,152	14,086,871	0.30%
Fertiglobe plc	160,087	129,456	0.00%	RS GROUP plc	86,592	904,736	0.02%
First Abu Dhabi Bank PJSC	762,556	2,898,450	0.06%	Sage Group plc	175,499	2,623,189	0.06%
Salik Co. PJSC	292,121	247,361	0.00%	Schroders plc	137,449	753,271	0.02%
		18,041,025	0.38%	Severn Trent plc	48,562	1,596,577	0.03%
United Kingdom 7.45% (30 June 2023: 7.61%)				Shell plc	1,150,651	37,720,044	0.80%
3i Group plc	166,171	5,128,520	0.11%	Smith & Nephew plc	150,445	2,068,426	0.04%
abrdn plc	343,518	782,338	0.02%	Smiths Group plc	58,395	1,312,784	0.03%
Admiral Group plc	52,595	1,799,571	0.04%	Smurfit Kappa Group plc	45,724	1,818,615	0.04%
Airtel Africa plc	162,771	270,166	0.01%	SSE plc	192,614	4,557,303	0.10%
Anglo American plc	210,059	5,276,936	0.11%	St James's Place plc	93,361	813,597	0.02%
Associated British Foods plc	59,341	1,790,586	0.04%	Standard Chartered plc	378,539	3,216,755	0.07%
AstraZeneca plc	257,175	34,751,748	0.74%	Tate & Lyle plc	76,853	645,637	0.01%
Aviva plc	467,148	2,588,726	0.05%	Taylor Wimpey plc	642,699	1,204,799	0.03%
B&M European Value Retail SA	157,409	1,124,125	0.02%	Tesco plc	1,243,167	4,603,813	0.10%
BAE Systems plc	527,848	7,472,561	0.16%	Unilever plc	435,699	21,106,305	0.45%
Barclays plc	2,623,985	5,144,027	0.11%	United Utilities Group plc	118,877	1,605,613	0.03%
Barratt Developments plc	168,394	1,207,726	0.03%	Vodafone Group plc	3,820,446	3,339,081	0.07%
Beazley plc	121,675	809,681	0.02%	WPP plc	179,358	1,721,701	0.04%
Berkeley Group Holdings plc	17,533	1,047,818	0.02%			351,463,148	7.45%
BP plc	2,906,514	17,271,901	0.37%	United States 42.02% (30 June 2023: 42.49%)			
British American Tobacco plc	388,923	11,381,067	0.24%	3M Co.	95,151	10,401,907	0.22%
BT Group plc	1,066,093	1,679,792	0.04%	AbbVie, Inc.	306,785	47,542,471	1.01%
Burberry Group plc	60,940	1,100,038	0.02%	AES Corp.	113,716	2,189,033	0.05%
Centrica plc	952,250	1,707,390	0.04%	Aflac, Inc.	102,610	8,465,325	0.18%
Coca-Cola HBC AG	34,166	1,003,938	0.02%	Air Products & Chemicals, Inc.	38,382	10,508,992	0.22%
CRH plc	122,991	8,482,281	0.18%	Alliant Energy Corp.	44,170	2,265,921	0.05%
DCC plc	17,713	1,304,703	0.03%	Allstate Corp.	45,392	6,353,972	0.13%
Diageo plc	385,936	14,051,269	0.30%	Ally Financial, Inc.	48,189	1,682,760	0.04%
				Altria Group, Inc.	311,920	12,582,853	0.27%
				Ameren Corp.	44,886	3,247,053	0.07%
				American Electric Power Co., Inc.	89,007	7,229,149	0.15%
				American International Group, Inc.	124,028	8,402,897	0.18%
				Amgen, Inc.	92,968	26,776,643	0.57%
				Apollo Global Management, Inc.	90,136	8,399,774	0.18%
				AT&T, Inc.	1,245,937	20,906,823	0.44%
				Atmos Energy Corp.	26,383	3,057,790	0.07%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Autoliv, Inc.	13,562	1,494,397	0.03%	Garmin Ltd.	26,277	3,377,646	0.07%
Avangrid, Inc.	11,935	386,813	0.01%	General Dynamics Corp.	42,421	11,015,461	0.23%
Baker Hughes Co. Class A	176,212	6,022,926	0.13%	General Mills, Inc.	101,967	6,642,130	0.14%
Bank of America Corp.	1,200,258	40,412,687	0.86%	Genuine Parts Co.	23,982	3,321,507	0.07%
Bank of New York Mellon Corp.	134,826	7,017,693	0.15%	Gilead Sciences, Inc.	218,247	17,680,189	0.38%
Baxter International, Inc.	86,793	3,355,417	0.07%	Goldman Sachs Group, Inc.	55,564	21,434,924	0.45%
Best Buy Co., Inc.	34,229	2,679,446	0.06%	Hasbro, Inc.	22,013	1,123,984	0.02%
BlackRock, Inc. Class A	25,734	20,890,861	0.44%	Hershey Co.	26,382	4,918,660	0.10%
Blackstone, Inc.	123,551	16,175,297	0.34%	Hewlett Packard Enterprise Co.	221,076	3,753,870	0.08%
Bristol-Myers Squibb Co.	355,055	18,217,872	0.39%	Home Depot, Inc.	174,144	60,349,603	1.28%
Broadcom, Inc.	75,018	83,738,843	1.78%	Hormel Foods Corp.	50,502	1,621,619	0.03%
Bunge Global SA	25,586	2,582,907	0.06%	HP, Inc.	152,059	4,575,455	0.10%
Campbell Soup Co.	33,371	1,442,628	0.03%	Huntington Bancshares, Inc.	251,137	3,194,463	0.07%
Cardinal Health, Inc.	42,897	4,324,018	0.09%	International Business Machines Corp.	157,978	25,837,302	0.55%
Carlyle Group, Inc.	37,126	1,510,657	0.03%	International Flavors & Fragrances, Inc.	43,822	3,548,267	0.08%
CenterPoint Energy, Inc.	108,187	3,090,903	0.07%	International Paper Co.	58,909	2,129,560	0.05%
CH Robinson Worldwide, Inc.	20,290	1,752,853	0.04%	Interpublic Group of Cos, Inc.	67,869	2,215,244	0.05%
Chevron Corp.	299,588	44,686,546	0.95%	J M Smucker Co.	18,066	2,283,181	0.05%
Cincinnati Financial Corp.	26,209	2,711,583	0.06%	Johnson & Johnson	419,494	65,751,490	1.39%
Cisco Systems, Inc.	706,701	35,702,535	0.76%	Johnson Controls International plc	119,062	6,862,734	0.15%
Citigroup, Inc.	333,342	17,147,112	0.36%	JPMorgan Chase & Co.	502,161	85,417,586	1.81%
Citizens Financial Group, Inc.	81,132	2,688,714	0.06%	Juniper Networks, Inc.	56,461	1,664,470	0.04%
Clorox Co.	21,254	3,030,608	0.06%	Kellanova	44,540	2,490,231	0.05%
CME Group, Inc. Class A	62,203	13,099,952	0.28%	KeyCorp	159,400	2,295,360	0.05%
CMS Energy Corp.	49,923	2,899,029	0.06%	Kimberly-Clark Corp.	58,444	7,101,530	0.15%
CNA Financial Corp.	3,647	154,305	0.00%	Kinder Morgan, Inc.	346,999	6,121,062	0.13%
CNH Industrial NV	166,139	2,023,573	0.04%	Kraft Heinz Co.	139,974	5,176,239	0.11%
Coca-Cola Co.	676,064	39,840,452	0.84%	L3Harris Technologies, Inc.	32,782	6,904,545	0.15%
Coca-Cola Europacific Partners plc	35,360	2,359,926	0.05%	Lockheed Martin Corp.	38,600	17,495,064	0.37%
Colgate-Palmolive Co.	142,031	11,321,291	0.24%	LyondellBasell Industries NV Class A	44,375	4,219,175	0.09%
Comcast Corp. Class A	695,911	30,515,697	0.65%	M&T Bank Corp.	28,308	3,880,461	0.08%
Conagra Brands, Inc.	81,810	2,344,675	0.05%	McDonald's Corp.	126,726	37,575,526	0.80%
ConocoPhillips	208,867	24,243,193	0.51%	Medtronic plc	231,246	19,050,045	0.40%
Consolidated Edison, Inc.	60,290	5,484,581	0.12%	Merck & Co., Inc.	441,077	48,086,215	1.02%
Corning, Inc.	130,569	3,975,826	0.08%	MetLife, Inc.	110,265	7,291,824	0.15%
Coterra Energy, Inc.	127,389	3,250,967	0.07%	Molson Coors Beverage Co. Class B	30,614	1,873,883	0.04%
Credicorp Ltd.	11,878	1,780,869	0.04%	Mondelez International, Inc. Class A	235,387	17,049,080	0.36%
Cummins, Inc.	24,617	5,897,495	0.13%	Morgan Stanley	209,512	19,536,994	0.41%
CVS Health Corp.	223,127	17,618,108	0.37%	NetApp, Inc.	36,082	3,180,989	0.07%
Darden Restaurants, Inc.	20,776	3,413,497	0.07%	Newmont Corp.	200,346	8,292,321	0.18%
Devon Energy Corp.	111,285	5,041,211	0.11%	NextEra Energy, Inc.	352,227	21,394,268	0.45%
Diamondback Energy, Inc.	31,558	4,894,015	0.10%	NiSource, Inc.	73,466	1,950,522	0.04%
Discover Financial Services	43,398	4,877,935	0.10%	Norfolk Southern Corp.	39,243	9,276,260	0.20%
Dominion Energy, Inc.	144,910	6,810,770	0.14%	Northern Trust Corp.	35,077	2,959,797	0.06%
Dow, Inc.	123,074	6,749,378	0.14%	NRG Energy, Inc.	41,035	2,121,510	0.05%
DTE Energy Co.	35,372	3,900,117	0.08%	Omnicom Group, Inc.	34,899	3,019,112	0.06%
Duke Energy Corp.	134,035	13,006,756	0.28%	ONEOK, Inc.	102,345	7,186,666	0.15%
Eastman Chemical Co.	20,835	1,871,400	0.04%	PACCAR, Inc.	88,700	8,661,555	0.18%
Edison International	66,792	4,774,960	0.10%	Packaging Corp. of America	15,355	2,501,483	0.05%
Emerson Electric Co.	98,776	9,613,868	0.20%	Paychex, Inc.	56,307	6,706,727	0.14%
Entergy Corp.	37,596	3,804,339	0.08%	PepsiCo, Inc.	239,255	40,635,069	0.86%
EOG Resources, Inc.	102,657	12,416,364	0.26%	Pfizer, Inc.	982,924	28,298,382	0.60%
Equitable Holdings, Inc.	61,464	2,046,751	0.04%	Philip Morris International, Inc.	270,414	25,440,549	0.54%
Estee Lauder Cos, Inc. Class A	39,977	5,846,636	0.12%	Phillips 66	77,639	10,336,856	0.22%
Evergy, Inc.	38,984	2,034,965	0.04%	Pinnacle West Capital Corp.	20,085	1,442,906	0.03%
Eversource Energy	62,073	3,831,146	0.08%	Pioneer Natural Resources Co.	40,671	9,146,094	0.19%
Exelon Corp.	171,889	6,170,815	0.13%	PNC Financial Services Group, Inc.	68,782	10,650,893	0.23%
Exxon Mobil Corp.	703,295	70,315,434	1.49%	PPL Corp.	127,200	3,447,120	0.07%
Fastenal Co.	99,329	6,433,539	0.14%	Principal Financial Group, Inc.	41,502	3,264,962	0.07%
Fidelity National Financial, Inc.	44,679	2,279,523	0.05%	Procter & Gamble Co.	410,072	60,091,951	1.27%
Fidelity National Information Services, Inc.	102,706	6,169,549	0.13%	Prudential Financial, Inc.	63,741	6,610,579	0.14%
Fifth Third Bancorp	116,300	4,011,187	0.09%				
FirstEnergy Corp.	93,567	3,430,166	0.07%				
FMC Corp.	20,951	1,320,961	0.03%				
Ford Motor Co.	679,006	8,277,083	0.18%				
Franklin Resources, Inc.	50,250	1,496,948	0.03%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Public Service Enterprise Group, Inc.	88,176	5,391,962	0.11%	United Parcel Service, Inc. Class B	126,433	19,879,061	0.42%
QUALCOMM, Inc.	194,138	28,078,179	0.60%	US Bancorp	272,264	11,783,586	0.25%
Regions Financial Corp.	160,297	3,106,556	0.07%	Vail Resorts, Inc.	6,614	1,411,891	0.03%
Royalty Pharma plc Class A	65,762	1,847,255	0.04%	Valero Energy Corp.	59,239	7,701,070	0.16%
RTX Corp.	250,725	21,096,002	0.45%	Verizon Communications, Inc.	731,775	27,587,918	0.59%
Seagate Technology Holdings plc	36,637	3,127,701	0.07%	VF Corp.	60,612	1,139,506	0.02%
Sempra	109,101	8,153,118	0.17%	Viatis, Inc.	205,066	2,220,865	0.05%
Sirius XM Holdings, Inc.	120,386	658,511	0.01%	Vistra Corp.	63,126	2,431,614	0.05%
Snap-on, Inc.	8,924	2,577,608	0.05%	Walgreens Boots Alliance, Inc.	122,645	3,202,261	0.07%
Southern Co.	188,875	13,243,915	0.28%	WEC Energy Group, Inc.	55,421	4,664,786	0.10%
Southern Copper Corp.	15,203	1,308,522	0.03%	Wells Fargo & Co.	639,001	31,451,629	0.67%
Stanley Black & Decker, Inc.	26,202	2,570,416	0.05%	Westrock Co.	44,023	1,827,835	0.04%
State Street Corp.	54,169	4,195,931	0.09%	Whirlpool Corp.	9,214	1,121,989	0.02%
Synchrony Financial	71,761	2,740,553	0.06%	Williams Cos, Inc.	212,810	7,412,172	0.16%
Sysco Corp.	88,243	6,453,211	0.14%	WK Kellogg Co.	10,895	143,160	0.00%
T Rowe Price Group, Inc.	37,758	4,066,159	0.09%	Xcel Energy, Inc.	95,500	5,912,405	0.13%
Target Corp.	80,314	11,438,320	0.24%	Yageo Corp. GDR	955	3,026	0.00%
Texas Instruments, Inc.	158,046	26,940,521	0.57%			1,982,122,234	42.02%
Truist Financial Corp.	229,239	8,463,504	0.18%			4,697,994,235	99.59%
Tyson Foods, Inc. Class A	47,636	2,560,435	0.05%			4,697,994,235	99.59%
				Total Equities			
				Total Transferable Securities			

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.01% (30 June 2023: 0.01%)				
Futures 0.01% (30 June 2023: 0.01%)				
S&P 500 E-mini March 2024	33	\$7,805,081	147,919	0.01%
MSCI Emerging Markets Index March 2024	67	\$3,320,415	142,480	0.00%
FTSE 100 Index March 2024	62	£4,718,175	115,822	0.00%
TOPIX Index March 2024	13	¥304,941,538	18,715	0.00%
Total Financial Derivative Instruments Dealt in on a Regulated Market			424,936	0.01%

OTC Financial Derivative Instruments 0.00% (30 June 2023: 0.00%)							
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Forward Currency Exchange Contracts 0.00% (30 June 2023: 0.00%)							
GBP	8,932,963	USD	(11,241,364)	State Street Bank & Trust Co.	20/3/2024	150,760	0.00%
JPY	600,000,000	USD	(4,254,091)	Royal Bank of Canada	21/3/2024	54,439	0.00%
AUD	2,800,000	USD	(1,879,288)	Standard Chartered Bank	20/3/2024	35,772	0.00%
GBP	1,365,120	USD	(1,711,125)	Toronto-Dominion Bank	20/3/2024	29,800	0.00%
JPY	93,940,000	USD	(657,283)	State Street Bank & Trust Co.	21/3/2024	17,289	0.00%
USD	8,518,646	GBP	(6,671,720)	State Street Bank & Trust Co.	20/3/2024	10,264	0.00%
GBP	306,800	USD	(388,439)	State Street Bank & Trust Co.	20/3/2024	2,819	0.00%
JPY	23,455,000	USD	(167,270)	JPMorgan Chase Bank	21/3/2024	1,157	0.00%
USD	2,021,172	HKD	(15,752,118)	BNP Paribas	20/3/2024	247	0.00%
GBP	463,920	USD	(593,478)	BNP Paribas	20/3/2024	(1,845)	(0.00%)
USD	3,364,857	JPY	(469,700,000)	State Street Bank & Trust Co.	21/3/2024	(8,004)	(0.00%)
USD	619,248	JPY	(89,214,260)	UBS AG	21/3/2024	(21,389)	(0.00%)
USD	1,927,064	EUR	(1,784,048)	Morgan Stanley	20/3/2024	(49,872)	(0.00%)
USD	2,553,853	AUD	(3,881,935)	State Street Bank & Trust Co.	20/3/2024	(101,197)	(0.00%)
Total OTC Financial Derivative Instruments						120,240	0.00%
Total Investments						4,698,539,411	99.60%

	Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities	18,619,015	0.40%
Net Assets	4,717,158,426	100.00%

Analysis of Total Assets	US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	4,681,117,578	99.14%
(b) Transferable securities dealt in on another regulated market	14,038,958	0.30%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	2,837,699	0.06%
(d) Total Financial Derivative Instruments dealt in on a regulated market	424,936	0.01%
(e) Total OTC Financial Derivative Instruments	302,547	0.01%
(f) Other Assets	23,053,048	0.48%
Total Assets	4,721,774,766	100.00%

Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	4,697,994,235	4,114,894,887
Financial Derivative Instruments	17	727,483	756,014
Cash		12,542,089	14,135,731
Receivables:			
Interest and Dividends		9,146,270	12,545,624
Capital Shares Issued		170,950	559,493
Investments Sold		729,496	3,430
Margin Cash Due from Broker		458,104	1,115,659
Cash Collateral		—	160,000
Other Receivables		6,139	4,356
Total Current Assets		4,721,774,766	4,144,175,194
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	182,307	242,224
Bank Overdraft		784	617,182
Unrealised Depreciation on Spot Currency Contracts		—	5
Payables and Other Liabilities:			
Capital Shares Redeemed		156,892	545,463
Investments Purchased		—	23,833
Management Fees Payable	12	1,055,798	971,278
Deferred Capital Gains Tax	5	3,220,559	734,088
Total Current Liabilities		4,616,340	3,134,073
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		4,717,158,426	4,141,041,121

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
USD Accumulating			
Net Assets	585,111,317	496,221,680	359,852,742
Number of Shares Outstanding	8,764,196	7,937,961	6,324,171
Net Asset Value Per Share¹	66.76	62.51	56.90
USD Distributing			
Net Assets	4,132,047,109	3,644,819,441	2,737,947,000
Number of Shares Outstanding	65,867,727	61,141,235	48,678,012
Net Asset Value Per Share¹	62.73	59.61	56.25

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

	Note	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		378,980	230,466
Dividend Income		75,618,241	60,839,299
Securities Lending Income		692,252	442,044
Net Gain on Financial Instruments		244,697,792	123,823,978
Total Investment Income		321,387,265	185,335,787
Expenses			
Management Fees	12	6,219,208	4,599,023
Transaction Fees and Commissions		556,963	617,426
Other Expenses		2,310	1,780
Total Expenses		6,778,481	5,218,229
Finance Costs			
Interest Expense		7,009	10,084
Distributions	6	57,832,486	46,172,012
Total Finance Costs		57,839,495	46,182,096
Net Investment Income After Finance Costs		256,769,289	133,935,462
Taxation	5	(11,143,311)	(7,081,828)
Net Increase in Net Assets		245,625,978	126,853,634

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	245,625,978	126,853,634
Capital Transactions		
Subscriptions	436,319,907	625,467,389
Redemptions	(105,828,580)	(309,623,279)
Total Capital Transactions	330,491,327	315,844,110
Total Increase for the Period	576,117,305	442,697,744
Net Assets		
Beginning of Period	4,141,041,121	3,097,799,742
End of Period	4,717,158,426	3,540,497,486

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF seeks to track the performance of the FTSE Developed Asia Pacific ex Japan Index, a widely recognised benchmark of the large- and mid-capitalised companies of the developed markets of the Asia-Pacific region, excluding Japan.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global stocks rebounded from mid-period declines to finish the six months with solid gains.
- In this environment, the ETF's benchmark index returned 7.12% for the six months ended 31 December 2023.
- Australia, the largest market in the index, contributed most to returns, followed by South Korea. Hong Kong was a detractor.
- Nine of the 11 industry sectors posted positive results. Financials and basic materials, two of the larger weightings in the index, contributed most to returns. Industrials and consumer staples detracted.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE Developed Asia Pacific ex Japan Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
USD Accumulating	7.09%	—	5.13%
Benchmark	7.12	—	5.18
Tracking Difference*	-0.03		
USD Distributing	7.09%	6.34%	3.96%
Benchmark	7.12	6.41	4.09
Tracking Difference*	-0.03		

Sources: Vanguard Global Advisers, LLC, and FTSE.
Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: USD Accumulating, 24 September 2019.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
Samsung Electronics Co., Ltd.	114,462	6,013,623	Samsung Electronics Co., Ltd.	166,711	8,484,107
Ecopro Co., Ltd.	8,698	5,838,464	Newcrest Mining Ltd.	424,944	6,322,249
BHP Group Ltd.	103,542	3,036,612	BHP Group Ltd.	150,987	4,375,245
Commonwealth Bank of Australia	34,888	2,350,265	AIA Group Ltd.	423,800	3,808,215
AIA Group Ltd.	238,600	2,333,032	Commonwealth Bank of Australia	50,605	3,321,010
CSL Ltd.	9,930	1,757,786	CSL Ltd.	14,431	2,474,944
Liontown Resources Ltd.	785,832	1,522,933	National Australia Bank Ltd.	94,585	1,750,284
CosmoAM&T Co., Ltd.	10,090	1,230,608	SK Hynix, Inc.	16,270	1,493,420
LG Energy Solution Ltd.	3,012	1,196,507	ANZ Group Holdings Ltd.	90,734	1,472,027
National Australia Bank Ltd.	65,266	1,160,956	Westpac Banking Corp.	105,155	1,471,697
Santos Ltd.	200,383	1,035,207	Hong Kong Exchanges & Clearing Ltd.	37,900	1,445,183
Westpac Banking Corp.	72,676	1,034,255	Woodside Energy Group Ltd.	57,337	1,355,651
ANZ Group Holdings Ltd.	63,613	1,023,428	DBS Group Holdings Ltd.	55,100	1,342,162
Hong Kong Exchanges & Clearing Ltd.	26,200	981,472	Want Want China Holdings Ltd.	2,027,000	1,318,829
SK Hynix, Inc.	10,996	962,048	Macquarie Group Ltd.	11,014	1,228,712
Woodside Energy Group Ltd.	39,043	926,682	Wesfarmers Ltd.	34,152	1,159,769
DBS Group Holdings Ltd.	38,000	900,080	Oversea-Chinese Banking Corp., Ltd.	104,900	976,198
Macquarie Group Ltd.	7,593	886,397	POSCO Holdings, Inc.	2,255	909,633
Wesfarmers Ltd.	23,556	755,312	Woolworths Group Ltd.	36,305	895,908
Oversea-Chinese Banking Corp., Ltd.	71,300	656,930	Rio Tinto Ltd.	11,266	838,874

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 98.54% (30 June 2023: 97.75%)							
Equities 98.54% (30 June 2023: 97.75%)							
Australia 45.28% (30 June 2023: 44.00%)							
Adbri Ltd.	197,928	405,169	0.03%	Lottery Corp., Ltd.	991,161	3,273,382	0.24%
AGL Energy Ltd.	265,491	1,717,376	0.13%	Lynas Rare Earths Ltd.	417,343	2,038,982	0.15%
ALS Ltd.	212,942	1,867,117	0.14%	Macquarie Group Ltd.	161,808	20,274,530	1.50%
Altium Ltd.	52,817	1,688,459	0.12%	Magellan Financial Group Ltd.	60,330	382,022	0.03%
Alumina Ltd.	1,125,377	694,950	0.05%	Medibank Pvt Ltd.	1,228,246	2,983,613	0.22%
Amcor plc	646,520	6,268,783	0.46%	Metcash Ltd.	433,940	1,033,385	0.08%
AMP Ltd.	1,197,992	760,228	0.06%	Mineral Resources Ltd.	76,354	3,647,010	0.27%
Ampol Ltd.	106,125	2,617,780	0.19%	Mirvac Group REIT	1,758,408	2,507,686	0.19%
Ansell Ltd.	55,368	951,309	0.07%	National Australia Bank Ltd.	1,398,316	29,292,125	2.16%
ANZ Group Holdings Ltd.	1,337,922	23,663,172	1.75%	New Hope Corp., Ltd.	226,841	798,690	0.06%
APA Group	572,005	3,333,227	0.25%	NEXTDC Ltd.	229,309	2,148,319	0.16%
Arcadium Lithium plc	250,585	1,916,761	0.14%	Northern Star Resources Ltd.	502,488	4,680,212	0.35%
Aristocrat Leisure Ltd.	288,633	8,039,447	0.59%	Nufarm Ltd.	168,967	601,838	0.04%
ASX Ltd.	86,453	3,719,985	0.27%	Orica Ltd.	203,082	2,208,854	0.16%
Atlas Arteria Ltd.	504,637	1,990,280	0.15%	Origin Energy Ltd.	768,142	4,439,480	0.33%
Aurizon Holdings Ltd.	784,241	2,033,482	0.15%	Orora Ltd.	602,149	1,068,279	0.08%
Bank of Queensland Ltd.	286,674	1,189,321	0.09%	Perpetual Ltd.	50,472	877,520	0.06%
Beach Energy Ltd.	770,047	840,707	0.06%	Pilbara Minerals Ltd.	1,284,823	3,462,961	0.26%
Bendigo & Adelaide Bank Ltd.	254,793	1,681,207	0.12%	Platinum Asset Management Ltd.	244,668	222,042	0.02%
BHP Group Ltd.	2,242,057	77,120,622	5.70%	Pro Medicus Ltd.	22,532	1,473,358	0.11%
BlueScope Steel Ltd.	203,462	3,248,676	0.24%	Qantas Airways Ltd.	377,416	1,382,935	0.10%
Boral Ltd.	144,463	531,316	0.04%	QBE Insurance Group Ltd.	663,265	6,702,693	0.49%
Brambles Ltd.	618,310	5,737,892	0.42%	Qube Holdings Ltd.	752,630	1,663,925	0.12%
CAR Group Ltd.	160,543	3,411,278	0.25%	Ramsay Health Care Ltd.	77,956	2,798,498	0.21%
Challenger Ltd.	199,552	883,706	0.07%	REA Group Ltd.	22,473	2,777,836	0.21%
Charter Hall Group REIT	207,454	1,704,337	0.13%	Reece Ltd.	95,848	1,464,348	0.11%
Cleanaway Waste Management Ltd.	1,000,888	1,837,151	0.14%	Region RE Ltd. REIT	512,781	790,765	0.06%
Cochlear Ltd.	28,648	5,838,390	0.43%	Rio Tinto Ltd.	165,633	15,332,249	1.13%
Coles Group Ltd.	578,538	6,359,670	0.47%	Santos Ltd.	1,446,490	7,501,294	0.55%
Commonwealth Bank of Australia	751,631	57,339,468	4.24%	Scentre Group REIT	2,318,253	4,729,761	0.35%
Computershare Ltd.	267,009	4,443,701	0.33%	Seek Ltd.	155,151	2,829,832	0.21%
CSL Ltd.	214,563	41,967,583	3.10%	Seven Group Holdings Ltd.	63,224	1,591,899	0.12%
CSR Ltd.	211,421	952,137	0.07%	Sims Ltd.	69,706	740,094	0.05%
Deterra Royalties Ltd.	186,641	671,158	0.05%	Sonic Healthcare Ltd.	199,891	4,375,571	0.32%
Dexus REIT	479,283	2,511,658	0.19%	South32 Ltd.	2,039,864	4,635,031	0.34%
Domain Holdings Australia Ltd.	111,218	261,819	0.02%	Star Entertainment Grp Ltd.	1,173,079	412,232	0.03%
Domino's Pizza Enterprises Ltd.	28,073	1,129,032	0.08%	Steadfast Group Ltd.	457,434	1,816,597	0.13%
Downer EDI Ltd.	297,411	892,929	0.07%	Stockland REIT	1,065,349	3,234,887	0.24%
Endeavour Group Ltd.	613,641	2,181,520	0.16%	Suncorp Group Ltd.	562,727	5,318,078	0.39%
Evolution Mining Ltd.	831,070	2,245,639	0.17%	Tabcorp Holdings Ltd.	995,117	566,980	0.04%
Flight Centre Travel Group Ltd.	70,633	981,279	0.07%	Telstra Group Ltd.	1,797,013	4,855,719	0.36%
Fortescue Ltd.	708,078	14,021,216	1.04%	TPG Telecom Ltd.	162,381	573,947	0.04%
Goodman Group REIT	821,796	14,187,038	1.05%	Transurban Group	1,373,531	12,849,407	0.95%
GPT Group REIT	849,607	2,689,944	0.20%	Treasury Wine Estates Ltd.	356,432	2,621,819	0.19%
Harvey Norman Holdings Ltd.	261,020	748,049	0.06%	Vicinity Ltd. REIT	1,688,926	2,350,975	0.17%
IDP Education Ltd.	122,722	1,677,299	0.12%	Washington H Soul Pattinson & Co., Ltd.	108,416	2,424,248	0.18%
IGO Ltd.	275,165	1,699,217	0.13%	Wesfarmers Ltd.	504,056	19,618,486	1.45%
Iluka Resources Ltd.	186,710	840,850	0.06%	Westpac Banking Corp.	1,554,823	24,295,375	1.79%
Incitec Pivot Ltd.	858,251	1,663,182	0.12%	Whitehaven Coal Ltd.	312,050	1,584,179	0.12%
Insignia Financial Ltd.	293,694	468,941	0.03%	WiseTech Global Ltd.	71,909	3,698,188	0.27%
Insurance Australia Group Ltd.	1,095,311	4,230,202	0.31%	Woodside Energy Group Ltd.	841,690	17,838,601	1.32%
James Hardie Industries plc	195,442	7,533,498	0.56%	Woolworths Group Ltd.	543,042	13,784,263	1.02%
JB Hi-Fi Ltd.	48,752	1,764,092	0.13%	Worley Ltd.	168,126	2,003,025	0.15%
Lendlease Corp., Ltd.	305,642	1,557,904	0.11%	Xero Ltd.	56,689	4,343,959	0.32%
Liontown Resources Ltd.	689,549	776,348	0.06%	Yancoal Australia Ltd.	146,097	493,462	0.04%
						612,902,947	45.28%
Hong Kong 13.23% (30 June 2023: 15.33%)							
				AAC Technologies Holdings, Inc.	303,000	900,244	0.07%
				AIA Group Ltd.	5,115,200	44,577,977	3.29%
				ASMPT Ltd.	137,878	1,315,470	0.10%
				Bank of East Asia Ltd.	419,600	518,015	0.04%
				BOC Aviation Ltd.	92,400	706,441	0.05%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
BOC Hong Kong Holdings Ltd.	1,602,500	4,350,744	0.32%	Prada SpA	226,000	1,292,289	0.10%
Budweiser Brewing Co. APAC Ltd.	757,700	1,418,647	0.10%	Samsonite International SA	584,700	1,928,146	0.14%
Cafe de Coral Holdings Ltd.	136,000	156,925	0.01%	Sands China Ltd.	1,073,200	3,140,483	0.23%
Cathay Pacific Airways Ltd.	452,181	472,533	0.03%	Shangri-La Asia Ltd.	482,000	330,858	0.02%
Champion REIT	850,000	266,695	0.02%	Sino Land Co., Ltd.	1,494,000	1,624,381	0.12%
China Travel International Investment Hong Kong Ltd.	1,088,000	186,708	0.01%	SITC International Holdings Co., Ltd.	577,000	996,082	0.07%
Chow Tai Fook Jewellery Group Ltd.	788,400	1,173,228	0.09%	SJM Holdings Ltd.	1,032,250	326,521	0.02%
CK Asset Holdings Ltd.	852,500	4,279,668	0.32%	Sun Hung Kai Properties Ltd.	632,000	6,835,123	0.50%
CK Hutchison Holdings Ltd.	1,186,852	6,360,945	0.47%	Super Hi International Holding Ltd.	78,000	103,886	0.01%
CK Infrastructure Holdings Ltd.	262,500	1,452,254	0.11%	Swire Pacific Ltd. Class A	182,000	1,540,645	0.11%
CLP Holdings Ltd.	730,000	6,025,254	0.45%	Swire Pacific Ltd. Class B	440,000	575,882	0.04%
Dah Sing Banking Group Ltd.	178,864	115,447	0.01%	Swire Properties Ltd.	467,600	946,153	0.07%
Dah Sing Financial Holdings Ltd.	86,416	177,069	0.01%	Techtronic Industries Co., Ltd.	585,000	6,971,109	0.51%
DFI Retail Group Holdings Ltd.	133,400	320,160	0.02%	United Energy Group Ltd.	3,306,000	359,875	0.03%
ESR Group Ltd.	1,231,199	1,702,870	0.13%	Vitasoy International Holdings Ltd.	358,000	356,691	0.03%
First Pacific Co., Ltd.	1,017,000	405,052	0.03%	VTech Holdings Ltd.	70,500	425,697	0.03%
FIT Hon Teng Ltd.	485,000	73,291	0.01%	WH Group Ltd.	3,462,700	2,234,987	0.16%
Galaxy Entertainment Group Ltd.	959,000	5,373,117	0.40%	Wharf Holdings Ltd.	429,000	1,381,735	0.10%
Guotai Junan International Holdings Ltd.	1,240,000	95,280	0.01%	Wharf Real Estate Investment Co., Ltd.	691,000	2,336,208	0.17%
Haitong International Securities Group Ltd.	1,618,005	312,886	0.02%	Wynn Macau Ltd.	657,600	541,505	0.04%
Hang Lung Group Ltd.	395,000	538,231	0.04%	Xinyi Glass Holdings Ltd.	926,000	1,038,831	0.08%
Hang Lung Properties Ltd.	816,000	1,136,969	0.08%	Yue Yuen Industrial Holdings Ltd.	305,500	338,029	0.02%
Hang Seng Bank Ltd.	323,600	3,773,272	0.28%			179,068,643	13.23%
Henderson Land Development Co., Ltd.	573,988	1,767,858	0.13%	New Zealand 1.79% (30 June 2023: 1.85%)			
Hong Kong & China Gas Co., Ltd.	4,863,702	3,724,755	0.28%	a2 Milk Co., Ltd.	316,528	921,885	0.07%
Hong Kong Exchanges & Clearing Ltd.	565,300	19,401,861	1.43%	Air New Zealand Ltd.	652,626	262,388	0.02%
Hongkong Land Holdings Ltd.	492,000	1,712,160	0.13%	Auckland International Airport Ltd.	583,646	3,251,912	0.24%
Huabao International Holdings Ltd.	410,000	130,741	0.01%	Contact Energy Ltd.	349,301	1,771,491	0.13%
Hutchison				EBOS Group Ltd.	71,797	1,613,768	0.12%
Telecommunications Hong Kong Holdings Ltd.	560,000	76,736	0.01%	Fisher & Paykel Healthcare Corp., Ltd.	255,036	3,810,834	0.28%
HUTCHMED China Ltd.	217,500	799,412	0.06%	Fletcher Building Ltd.	350,472	1,060,688	0.08%
Hysan Development Co., Ltd.	264,000	524,041	0.04%	Infratil Ltd.	372,704	2,366,854	0.17%
Jardine Matheson Holdings Ltd.	87,800	3,618,238	0.27%	Kiwi Property Group Ltd.	683,313	378,560	0.03%
Johnson Electric Holdings Ltd.	156,125	247,927	0.02%	Mainfreight Ltd.	35,743	1,568,306	0.12%
Kerry Logistics Network Ltd.	121,871	128,293	0.01%	Mercury NZ Ltd.	306,836	1,282,203	0.09%
Kerry Properties Ltd.	260,500	476,393	0.04%	Meridian Energy Ltd.	548,867	1,925,234	0.14%
Lenovo Group Ltd.	3,360,000	4,698,849	0.35%	Ryman Healthcare Ltd.	267,320	998,596	0.07%
Link REIT	1,133,400	6,364,766	0.47%	SKYCITY Entertainment Group Ltd.	341,190	393,164	0.03%
L'Occitane International SA	177,500	506,912	0.04%	Spark New Zealand Ltd.	816,086	2,676,531	0.20%
Man Wah Holdings Ltd.	691,200	473,573	0.03%			24,282,414	1.79%
Melco International Development Ltd.	353,000	247,282	0.02%	Singapore 7.39% (30 June 2023: 7.32%)			
MGM China Holdings Ltd.	323,600	410,688	0.03%	CapitaLand Ascendas REIT	1,590,130	3,652,562	0.27%
MMG Ltd.	1,076,000	318,313	0.02%	CapitaLand Ascott Trust	1,098,160	824,182	0.06%
MTR Corp., Ltd.	647,000	2,510,594	0.19%	CapitaLand Integrated Commercial Trust REIT	2,266,752	3,539,921	0.26%
NagaCorp Ltd.	599,457	235,682	0.02%	Capitaland Investment Ltd.	1,130,100	2,707,237	0.20%
New World Development Co., Ltd.	631,511	980,196	0.07%	City Developments Ltd.	209,700	1,057,164	0.08%
Nexteer Automotive Group Ltd.	381,000	240,548	0.02%	ComfortDelGro Corp., Ltd.	895,400	950,315	0.07%
NWS Holdings Ltd.	368,000	346,861	0.03%	DBS Group Holdings Ltd.	807,400	20,449,726	1.51%
Orient Overseas International Ltd.	59,000	823,584	0.06%	Frasers Logistics & Commercial Trust REIT	1,271,600	1,108,589	0.08%
PCCW Ltd.	1,845,224	983,042	0.07%	Genting Singapore Ltd.	2,573,000	1,950,572	0.14%
Power Assets Holdings Ltd.	605,500	3,508,830	0.26%	Hutchison Port Holdings Trust	2,225,300	329,344	0.02%
				Jardine Cycle & Carriage Ltd.	44,277	998,926	0.07%
				Keppel Corp., Ltd.	620,000	3,323,023	0.25%
				Keppel DC REIT	558,182	825,150	0.06%
				Keppel REIT	1,108,900	781,804	0.06%
				Mapletree Industrial Trust REIT	881,843	1,677,982	0.12%
				Mapletree Logistics Trust REIT	1,477,064	1,948,367	0.14%
				Mapletree Pan Asia Commercial Trust REIT	1,024,132	1,218,928	0.09%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
NetLink NBN Trust	1,305,700	831,467	0.06%	Hanwha Life Insurance Co., Ltd.	160,341	352,329	0.03%
Olam Group Ltd.	507,800	400,358	0.03%	Hanwha Ocean Co., Ltd.	45,533	887,397	0.07%
Oversea-Chinese Banking Corp., Ltd.	1,564,198	15,415,491	1.14%	Hanwha Solutions Corp.	46,213	1,417,357	0.10%
SATS Ltd.	395,909	825,373	0.06%	HD Hyundai Co., Ltd.	18,936	930,700	0.07%
Seatrium Ltd.	17,923,119	1,603,311	0.12%	HD Hyundai Heavy Industries Co., Ltd.	8,364	837,764	0.06%
Sembcorp Industries Ltd.	405,000	1,630,316	0.12%	HD Hyundai Infracore Co., Ltd.	60,185	379,457	0.03%
SIA Engineering Co., Ltd.	108,100	194,221	0.01%	HD Korea Shipbuilding & Offshore Engineering Co., Ltd.	19,209	1,803,221	0.13%
Singapore Airlines Ltd.	615,260	3,059,742	0.23%	Hite Jinro Co., Ltd.	13,812	241,300	0.02%
Singapore Exchange Ltd.	363,500	2,708,820	0.20%	HL Mando Co., Ltd.	15,048	459,771	0.03%
Singapore Post Ltd.	641,400	230,964	0.02%	HLB, Inc.	47,687	1,877,266	0.14%
Singapore Technologies Engineering Ltd.	680,100	2,005,602	0.15%	HMM Co., Ltd.	130,319	1,981,245	0.15%
Singapore Telecommunications Ltd.	3,342,500	6,258,794	0.46%	Hotel Shilla Co., Ltd.	13,935	707,624	0.05%
StarHub Ltd.	256,900	216,177	0.02%	HYBE Co., Ltd.	9,205	1,668,893	0.12%
Suntec REIT	944,200	880,423	0.07%	Hyundai Department Store Co., Ltd.	5,789	232,837	0.02%
United Overseas Bank Ltd.	540,400	11,655,204	0.86%	Hyundai Engineering & Construction Co., Ltd.	32,576	882,757	0.07%
UOL Group Ltd.	221,200	1,053,094	0.08%	Hyundai Glovis Co., Ltd.	8,245	1,225,963	0.09%
Venture Corp., Ltd.	116,800	1,205,100	0.09%	Hyundai Marine & Fire Insurance Co., Ltd.	25,798	620,963	0.05%
Wilmar International Ltd.	923,669	2,499,809	0.19%	Hyundai Mipo Dockyard Co., Ltd.	8,922	588,150	0.04%
		100,018,058	7.39%	Hyundai Mobis Co., Ltd.	27,441	5,049,706	0.37%
South Korea 30.85% (30 June 2023: 29.25%)				Hyundai Motor Co.	61,129	9,658,942	0.71%
Alteogen, Inc.	15,065	1,152,188	0.09%	Hyundai Motor Co. - Preference Shares	15,627	1,385,669	0.10%
Amorepacific Corp.	12,923	1,454,954	0.11%	Hyundai Motor Co. (XKRX) - Preference Shares	9,552	841,798	0.06%
Amorepacific Corp. - Preference Shares	4,482	127,371	0.01%	Hyundai Steel Co.	37,464	1,061,756	0.08%
Amorepacific Group	11,082	251,688	0.02%	Hyundai Wia Corp.	6,771	342,256	0.03%
BGF retail Co., Ltd.	3,589	365,895	0.03%	Industrial Bank of Korea	121,523	1,119,080	0.08%
BNK Financial Group, Inc.	123,720	685,892	0.05%	Kakao Corp.	135,047	5,693,805	0.42%
Celltrion Pharm, Inc.	9,216	659,768	0.05%	Kakao Games Corp.	18,011	361,507	0.03%
Celltrion, Inc.	68,568	10,727,892	0.79%	KakaoBank Corp.	94,248	2,085,618	0.15%
Cheil Worldwide, Inc.	30,595	452,071	0.03%	Kakaopay Corp.	9,524	364,573	0.03%
CJ CheilJedang Corp.	3,516	884,528	0.07%	Kangwon Land, Inc.	48,140	598,059	0.04%
CJ CheilJedang Corp. - Preference Shares	656	68,305	0.01%	KB Financial Group, Inc.	169,596	7,124,112	0.53%
CJ Corp.	5,866	429,964	0.03%	KCC Corp.	1,794	318,293	0.02%
CJ ENM Co., Ltd.	4,715	264,324	0.02%	KEPCO Plant Service & Engineering Co., Ltd.	9,311	246,168	0.02%
CJ Logistics Corp.	3,670	362,469	0.03%	Kia Corp.	108,621	8,433,962	0.62%
CosmoAM&T Co., Ltd.	9,880	1,129,998	0.08%	Korea Aerospace Industries Ltd.	31,418	1,219,738	0.09%
Coway Co., Ltd.	25,108	1,115,131	0.08%	Korea Electric Power Corp.	113,719	1,668,832	0.12%
Daewoo Engineering & Construction Co., Ltd.	88,764	285,680	0.02%	Korea Gas Corp.	11,439	219,383	0.02%
DB Insurance Co., Ltd.	19,875	1,291,667	0.10%	Korea Investment Holdings Co., Ltd.	17,038	810,955	0.06%
DGB Financial Group, Inc.	69,549	458,476	0.03%	Korea Zinc Co., Ltd.	4,742	1,833,617	0.14%
DL E&C Co., Ltd.	13,040	365,007	0.03%	Korean Air Lines Co., Ltd.	82,172	1,524,894	0.11%
DL Holdings Co., Ltd.	5,431	216,751	0.02%	Krafton, Inc.	12,827	1,928,183	0.14%
Dongsuh Cos, Inc.	14,103	199,297	0.01%	KT&G Corp.	44,071	2,973,655	0.22%
Doosan Bobcat, Inc.	21,945	858,784	0.06%	Kumho Petrochemical Co., Ltd.	7,250	748,136	0.06%
Doosan Enerbility Co., Ltd.	188,160	2,322,963	0.17%	L&F Co., Ltd.	11,058	1,751,558	0.13%
Ecopro BM Co., Ltd.	20,264	4,531,433	0.33%	LG Chem Ltd.	20,949	8,116,741	0.60%
Ecopro Co., Ltd.	8,476	4,258,073	0.31%	LG Chem Ltd. - Preference Shares	3,433	828,995	0.06%
E-MART, Inc.	8,692	516,971	0.04%	LG Corp.	39,910	2,661,906	0.20%
F&F Co., Ltd.	7,161	495,971	0.04%	LG Display Co., Ltd.	99,547	984,726	0.07%
Fila Holdings Corp.	22,468	675,139	0.05%	LG Electronics, Inc.	48,006	3,794,558	0.28%
Green Cross Corp.	2,302	224,319	0.02%	LG Electronics, Inc. - Preference Shares	7,471	265,682	0.02%
GS Engineering & Construction Corp.	27,274	318,080	0.02%	LG Energy Solution Ltd.	17,688	5,871,279	0.43%
GS Holdings Corp.	20,051	636,762	0.05%	LG H&H Co., Ltd.	4,206	1,159,352	0.09%
GS Retail Co., Ltd.	17,189	307,638	0.02%	LG H&H Co., Ltd. - Preference Shares	899	110,359	0.01%
Hana Financial Group, Inc.	124,470	4,194,423	0.31%	LG Innotek Co., Ltd.	6,251	1,162,446	0.09%
Hanjin Kal Corp.	14,090	796,453	0.06%	LG Uplus Corp.	95,141	755,720	0.06%
Hankook Tire & Technology Co., Ltd.	32,139	1,132,938	0.08%				
Hanmi Pharm Co., Ltd.	3,396	929,490	0.07%				
Hanmi Science Co., Ltd.	10,796	328,599	0.02%				
Hanon Systems	71,759	406,183	0.03%				
Hanwha Aerospace Co., Ltd.	15,468	1,495,276	0.11%				
Hanwha Corp.	19,873	397,337	0.03%				
Hanwha Corp. - Preference Shares	10,389	112,449	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets	
Lotte Chemical Corp.	8,146	968,994	0.07%	Samsung Engineering Co., Ltd.	70,353	1,584,158	0.12%	
Lotte Chilsung Beverage Co., Ltd.	1,465	166,759	0.01%	Samsung Fire & Marine Insurance Co., Ltd.	14,604	2,982,259	0.22%	
Lotte Corp.	11,443	240,339	0.02%	Samsung Fire & Marine Insurance Co., Ltd. - Preference Shares	1,201	177,180	0.01%	
Lotte Energy Materials Corp.	9,367	305,833	0.02%	Samsung Heavy Industries Co., Ltd.	288,027	1,733,216	0.13%	
LOTTE Fine Chemical Co., Ltd.	6,336	285,339	0.02%	Samsung Life Insurance Co., Ltd.	33,181	1,780,268	0.13%	
Lotte Shopping Co., Ltd.	4,870	283,601	0.02%	Samsung SDI Co., Ltd.	23,299	8,538,806	0.63%	
LS Corp.	7,448	538,981	0.04%	Samsung SDI Co., Ltd. - Preference Shares	673	128,549	0.01%	
Meritz Financial Group, Inc.	43,821	2,010,887	0.15%	Samsung SDS Co., Ltd.	16,234	2,142,853	0.16%	
Mirae Asset Securities Co., Ltd.	116,627	690,942	0.05%	Samsung Securities Co., Ltd.	27,718	828,591	0.06%	
Mirae Asset Securities Co., Ltd. - Preference Shares	60,152	172,810	0.01%	SD Biosensor, Inc.	18,632	165,502	0.01%	
NAVER Corp.	63,726	11,083,643	0.82%	Seegene, Inc.	11,959	212,642	0.02%	
NCSOFT Corp.	7,042	1,315,010	0.10%	Shinhan Financial Group Co., Ltd.	218,630	6,815,742	0.50%	
Netmarble Corp.	9,632	434,521	0.03%	Shinsegae, Inc.	3,037	413,139	0.03%	
NH Investment & Securities Co., Ltd.	59,877	480,262	0.04%	SK Biopharmaceuticals Co., Ltd.	12,600	982,250	0.07%	
NongShim Co., Ltd.	1,415	447,166	0.03%	SK Bioscience Co., Ltd.	10,616	593,487	0.04%	
OCI Holdings Co., Ltd.	6,077	501,108	0.04%	SK Chemicals Co., Ltd.	4,440	232,015	0.02%	
Orion Corp.	9,759	879,742	0.06%	SK Hynix, Inc.	239,658	26,330,932	1.95%	
Ottogi Corp.	573	177,964	0.01%	SK IE Technology Co., Ltd.	11,312	693,002	0.05%	
Pan Ocean Co., Ltd.	108,163	313,680	0.02%	SK Innovation Co., Ltd.	26,399	2,875,829	0.21%	
Paradise Co., Ltd.	19,833	205,121	0.02%	SK Networks Co., Ltd.	57,066	254,779	0.02%	
Pearl Abyss Corp.	14,731	443,222	0.03%	SK Square Co., Ltd.	41,945	1,713,104	0.13%	
POSCO Future M Co., Ltd.	12,679	3,534,250	0.26%	SK, Inc.	15,622	2,159,109	0.16%	
POSCO Holdings, Inc.	33,242	12,892,600	0.95%	SKC Co., Ltd.	8,134	572,203	0.04%	
Posco International Corp.	20,228	980,066	0.07%	S-Oil Corp.	18,300	988,959	0.07%	
S-1 Corp.	8,377	390,263	0.03%	Solus Advanced Materials Co., Ltd.	6,137	126,276	0.01%	
Samsung Biologics Co., Ltd.	7,879	4,649,460	0.34%	SSANGYONG C&E Co., Ltd.	49,823	222,441	0.02%	
Samsung C&T Corp.	37,256	3,746,139	0.28%	Wemade Co., Ltd.	7,789	368,313	0.03%	
Samsung Card Co., Ltd.	13,427	337,265	0.02%	Woori Financial Group, Inc.	292,786	2,955,368	0.22%	
Samsung Electro-Mechanics Co., Ltd.	24,693	2,937,315	0.22%	Yuhan Corp.	24,258	1,295,870	0.10%	
Samsung Electronics Co., Ltd.	2,108,098	128,492,657	9.49%			417,566,970	30.85%	
Samsung Electronics Co., Ltd. - Preference Shares	366,619	17,734,579	1.31%					
						1,333,839,032	98.54%	
						1,333,839,032	98.54%	
	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets				
Financial Derivative Instruments Dealt in on a Regulated Market 0.08% (30 June 2023: (0.02%))								
Futures 0.08% (30 June 2023: (0.02%))								
MSCI Pacific Ex-Japan Index March 2024	164	\$11,782,768	681,231	0.05%				
KOSPI 200 Index March 2024	101	KRW8,653,157,702	392,125	0.03%				
Total Financial Derivative Instruments Dealt in on a Regulated Market			1,073,356	0.08%				
OTC Financial Derivative Instruments (0.00%) (30 June 2023: 0.00%)								
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets	
Forward Currency Exchange Contracts (0.00%) (30 June 2023: 0.00%)								
KRW	5,150,253,946	USD	(3,922,568)	BNP Paribas	20/3/2024	94,534	0.01%	
KRW	703,300,000	USD	(543,782)	Morgan Stanley	20/3/2024	4,779	0.00%	
AUD	1,041,525	USD	(708,527)	UBS AG	20/3/2024	3,825	0.00%	
USD	339,281	HKD	(2,644,204)	BNP Paribas	20/3/2024	41	0.00%	
USD	2,312,702	KRW	(2,971,937,500)	State Street Bank & Trust Co.	20/3/2024	(5,354)	(0.00%)	
USD	411,429	SGD	(550,478)	BNP Paribas	20/3/2024	(7,382)	(0.00%)	
USD	797,473	KRW	(1,033,350,000)	State Street Bank & Trust Co.	20/3/2024	(8,521)	(0.00%)	
USD	2,629,643	AUD	(3,997,138)	State Street Bank & Trust Co.	20/3/2024	(104,200)	(0.01%)	
Total OTC Financial Derivative Instruments						(22,278)	(0.00%)	
Total Investments						1,334,890,110	98.62%	
						Fair Value US Dollars (\$)	% of Total Net Assets	
Other Assets and Liabilities						18,714,659	1.38%	
Net Assets						1,353,604,769	100.00%	

Analysis of Total Assets		US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	1,333,839,032	98.52%
(b)	Transferable securities dealt in on another regulated market	—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	1,073,356	0.08%
(e)	Total OTC Financial Derivative Instruments	103,179	0.01%
(f)	Other Assets	18,867,435	1.39%
Total Assets		1,353,883,002	100.00%

Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	1,333,839,032	1,291,387,033
Financial Derivative Instruments	17	1,176,535	156,432
Cash		12,263,236	21,180,061
Unrealised Appreciation on Spot Currency Contracts		7	—
Receivables:			
Interest and Dividends		3,165,539	4,914,594
Investments Sold		373,857	—
Margin Cash Due from Broker		2,938,346	3,961,225
Cash Collateral		110,000	—
Other Receivables		16,450	12,884
Total Current Assets		1,353,883,002	1,321,612,229
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	125,457	391,227
Payables and Other Liabilities:			
Investments Purchased		—	32
Management Fees Payable	12	152,776	164,505
Total Current Liabilities		278,233	555,764
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		1,353,604,769	1,321,056,465

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
USD Accumulating			
Net Assets	309,138,913	366,735,582	120,885,140
Number of Shares Outstanding	9,989,847	12,690,738	4,498,900
Net Asset Value Per Share¹	30.95	28.90	26.87
USD Distributing			
Net Assets	1,044,465,856	954,320,883	771,147,008
Number of Shares Outstanding	39,947,656	38,459,957	32,186,475
Net Asset Value Per Share¹	26.15	24.81	23.96

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

	Note	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		262,994	90,416
Dividend Income		23,473,405	20,126,116
Securities Lending Income		294,247	126,992
Net Gain on Financial Instruments		65,665,800	17,940,086
Total Investment Income		89,696,446	38,283,610
Expenses			
Management Fees	12	952,186	694,389
Transaction Fees and Commissions		132,234	57,519
Total Expenses		1,084,420	751,908
Finance Costs			
Interest Expense		5,977	68
Distributions	6	15,706,093	13,791,646
Total Finance Costs		15,712,070	13,791,714
Net Investment Income After Finance Costs		72,899,956	23,739,988
Taxation	5	(856,073)	(976,745)
Net Increase in Net Assets		72,043,883	22,763,243

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	72,043,883	22,763,243
Capital Transactions		
Subscriptions	103,939,669	105,962,376
Redemptions	(143,435,248)	(40,190,378)
Total Capital Transactions	(39,495,579)	65,771,998
Total Increase for the Period	32,548,304	88,535,241
Net Assets		
Beginning of Period	1,321,056,465	892,032,148
End of Period	1,353,604,769	980,567,389

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard FTSE Developed Europe UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard FTSE Developed Europe UCITS ETF seeks to track the performance of the FTSE Developed Europe Index, a widely recognised benchmark of stock market performance of European developed countries that is composed of the stocks of large- and mid-capitalised companies in developed Europe.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers’ efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
 - As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
 - Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
 - Global stocks rebounded from mid-period declines to finish the six months with solid gains.
 - In this environment, the ETF’s benchmark index returned 4.54% for the six months ended 31 December 2023.
 - Most markets represented in the index had positive returns, with the United Kingdom, Sweden and Denmark contributing the most. The sole detractors were the Netherlands and the United States.
 - Nine of the 11 sectors recorded a positive performance. Financials and industrials contributed most to results; consumer staples detracted most.
- Benchmark returns in the commentary above are in Euro.

Benchmark: FTSE Developed Europe Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
EUR Accumulating	4.55%	—	7.28%
Benchmark	4.54	—	7.03
Tracking Difference*	0.01		
EUR Distributing	4.55%	10.11%	6.76%
Benchmark	4.54	9.82	6.49
Tracking Difference*	0.01		

Sources: Vanguard Global Advisers, LLC, and FTSE.
Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: EUR Accumulating, 23 July 2019.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
Purchases			Sales		
Novartis AG	46,094	4,283,307	Shell plc	145,803	4,326,254
Nestle SA	36,020	3,794,400	Novo Nordisk A/S Class B	44,803	4,203,020
Novo Nordisk A/S Class B	38,393	3,741,950	Nestle SA	38,337	3,986,807
Siemens AG	26,023	3,615,630	ASML Holding NV	5,651	3,639,865
ASML Holding NV	5,365	3,242,802	CNH Industrial NV	342,155	3,578,405
Roche Holding AG (XSWX)	9,343	2,445,122	TotalEnergies SE	44,342	2,765,971
LVMH Moet Hennessy Louis Vuitton SE	3,368	2,437,340	Novartis AG	29,702	2,658,244
AstraZeneca plc	20,089	2,424,900	HSBC Holdings plc	369,818	2,622,900
UBS Group AG	91,249	2,328,608	LVMH Moet Hennessy Louis Vuitton SE	3,535	2,543,584
Banco de Sabadell SA	1,861,846	1,940,013	Roche Holding AG (XSWX)	9,934	2,480,147
Shell plc	63,182	1,914,079	AstraZeneca plc	21,072	2,471,068
SAP SE	14,890	1,903,372	UBS Group AG	92,020	2,264,388
Sika AG	5,561	1,554,141	SAP SE	15,740	2,239,409
Unilever plc	34,043	1,537,097	BP plc	369,317	2,061,787
Stellantis NV	85,786	1,529,913	BNP Paribas SA	31,238	1,881,152
Avolta AG	37,524	1,477,777	Siemens AG	10,699	1,641,432
Sanofi SA	14,831	1,358,775	Unilever plc	35,987	1,567,603
London Stock Exchange Group plc	14,060	1,337,564	Zurich Insurance Group AG	3,130	1,437,571
HSBC Holdings plc	185,115	1,331,598	L'Oreal SA	3,297	1,427,347
L'Oreal SA	3,121	1,271,839	Sika AG	5,556	1,420,586

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 99.54% (30 June 2023: 99.35%)							
Equities 99.54% (30 June 2023: 99.35%)							
Austria 0.33% (30 June 2023: 0.32%)							
ANDRITZ AG	23,331	1,315,868	0.04%	Sampo OYJ Class A	151,400	5,996,954	0.18%
Erste Group Bank AG	103,906	3,816,467	0.11%	Stora Enso OYJ Class R	196,108	2,456,253	0.07%
Eurotelesites AG	9,979	36,224	0.00%	UPM-Kymmene OYJ	180,393	6,144,186	0.18%
OMV AG	47,245	1,878,934	0.06%	Valmet OYJ	54,987	1,435,711	0.04%
Raiffeisen Bank International AG	42,116	786,306	0.02%	Wartsila OYJ Abp	164,163	2,154,639	0.06%
Telekom Austria AG Class A	48,465	370,757	0.01%			55,418,231	1.66%
Verbund AG	22,640	1,902,892	0.06%	France 17.54% (30 June 2023: 17.97%)			
Voestalpine AG	38,141	1,089,307	0.03%	Accor SA	62,753	2,171,254	0.07%
		11,196,755	0.33%	Aeroports de Paris SA	11,032	1,292,950	0.04%
Belgium 1.47% (30 June 2023: 1.44%)				Air Liquide SA	98,020	17,263,282	0.52%
Ackermans & van Haaren NV	7,349	1,167,021	0.03%	Air Liquide SA (Prime De Fidelite)	75,363	13,272,932	0.40%
Ageas SA	56,297	2,213,035	0.07%	Airbus SE	197,617	27,622,904	0.83%
Anheuser-Busch InBev SA	292,002	17,058,757	0.51%	ALD SA	64,693	416,946	0.01%
Argenx SE	19,962	6,856,947	0.21%	Alstom SA	95,207	1,159,621	0.03%
D'iereen Group	7,673	1,357,354	0.04%	Amundi SA	18,888	1,163,501	0.03%
Elia Group SA	12,623	1,430,186	0.04%	Arkema SA	19,168	1,974,304	0.06%
Groupe Bruxelles Lambert NV	29,472	2,098,996	0.06%	AXA SA	599,658	17,683,915	0.53%
KBC Group NV	82,496	4,844,165	0.15%	BioMerieux	14,675	1,476,305	0.04%
Lotus Bakeries NV	139	1,143,970	0.03%	BNP Paribas SA	351,431	21,996,066	0.66%
Sofina SA	5,712	1,287,485	0.04%	Bolloré SE	294,860	1,667,433	0.05%
Solvay SA	23,070	639,731	0.02%	Bouygues SA	71,179	2,428,628	0.07%
Syensqo SA	23,725	2,236,319	0.07%	Bureau Veritas SA	97,372	2,226,898	0.07%
UCB SA	40,776	3,217,226	0.10%	Capgemini SE	54,359	10,260,261	0.31%
Umicore SA	70,191	1,747,756	0.05%	Carrefour SA	182,110	3,016,652	0.09%
Warehouses de Pauw CVA REIT	56,077	1,598,194	0.05%	Cie de L'Odet SE	110	159,940	0.00%
		48,897,142	1.47%	Cie de Saint-Gobain SA	155,244	10,348,565	0.31%
Denmark 4.81% (30 June 2023: 4.40%)				Cie Generale des Etablissements Michelin SCA	236,283	7,669,746	0.23%
AP Moller - Maersk A/S Class A	1,033	1,660,102	0.05%	Covivio SA REIT	18,669	908,807	0.03%
AP Moller - Maersk A/S Class B	1,534	2,498,169	0.08%	Credit Agricole SA	370,219	4,758,055	0.14%
Carlsberg A/S Class B	30,907	3,510,875	0.11%	Danone SA	210,454	12,349,441	0.37%
Chr Hansen Holding A/S	34,881	2,649,333	0.08%	Dassault Aviation SA	7,631	1,367,475	0.04%
Coloplast A/S Class B	41,953	4,344,682	0.13%	Dassault Systemes SE	225,821	9,989,192	0.30%
Danske Bank A/S	222,095	5,374,685	0.16%	Edenred SE	83,580	4,525,021	0.14%
Demant A/S	32,096	1,274,443	0.04%	Eiffage SA	26,261	2,547,842	0.08%
DSV A/S	58,794	9,350,014	0.28%	Engie SA	346,889	5,521,779	0.17%
Genmab A/S	22,116	6,393,395	0.19%	Engie SA (Prime De Fidelite)	244,060	3,884,947	0.12%
H Lundbeck A/S	71,562	314,488	0.01%	EssilorLuxottica SA	102,779	18,664,666	0.56%
H Lundbeck A/S Class A	27,469	105,755	0.00%	Eurazeo SE	6,951	499,429	0.02%
Novo Nordisk A/S Class B	1,056,599	98,947,660	2.97%	Eurazeo SE (XPAR)	9,634	692,203	0.02%
Novozymes A/S Class B	67,460	3,358,265	0.10%	Eurofins Scientific SE	41,922	2,472,560	0.07%
Orsted A/S	63,822	3,204,556	0.10%	Euronext NV	27,435	2,157,763	0.06%
Pandora A/S	27,265	3,413,170	0.10%	Gecina SA REIT	17,666	1,945,027	0.06%
ROCKWOOL A/S Class B	2,867	759,963	0.02%	Getlink SE	116,997	1,938,055	0.06%
Royal Unibrew A/S	17,190	1,040,223	0.03%	Hermes International SCA	11,541	22,144,871	0.66%
Tryg A/S	118,223	2,329,708	0.07%	Ipsen SA	11,303	1,219,594	0.04%
Vestas Wind Systems A/S	339,656	9,764,256	0.29%	JCDecaux SE	24,906	453,289	0.01%
		160,293,742	4.81%	Kering SA	24,225	9,665,775	0.29%
Finland 1.66% (30 June 2023: 1.74%)				Klepierre SA REIT	67,843	1,674,365	0.05%
Elisa OYJ	47,403	1,984,764	0.06%	La Francaise des Jeux SAEM	32,773	1,076,265	0.03%
Fortum OYJ	148,450	1,938,757	0.06%	Legrand SA	86,794	8,167,315	0.24%
Kesko OYJ Class B	89,935	1,612,085	0.05%	L'Oreal SA	41,944	18,902,064	0.57%
Kone OYJ Class B	109,555	4,947,504	0.15%	L'Oreal SA (Prime De Fidelite)	36,176	16,302,714	0.49%
Mandatium OYJ	157,707	641,867	0.02%	LVMH Moët Hennessy Louis Vuitton SE	83,530	61,277,608	1.84%
Metso OYJ	217,835	1,997,547	0.06%	Neoen SA	22,536	682,390	0.02%
Neste OYJ	139,448	4,491,620	0.14%	Orange SA	646,012	6,656,508	0.20%
Nokia OYJ	1,737,889	5,304,037	0.16%	Pernod Ricard SA	68,618	10,961,726	0.33%
Nordea Bank Abp	1,152,312	12,935,854	0.39%	Publicis Groupe SA	77,373	6,499,332	0.19%
Orion OYJ Class B	35,051	1,376,453	0.04%	Remy Cointreau SA	7,452	856,980	0.03%
				Renault SA	65,272	2,408,863	0.07%
				Rexel SA	80,829	2,002,134	0.06%
				Safran SA	114,942	18,328,651	0.55%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Sanofi SA	367,492	32,986,082	0.99%	KION Group AG	24,465	946,062	0.03%
Sartorius Stedim Biotech	7,960	1,906,420	0.06%	Knorr-Bremse AG	22,353	1,314,356	0.04%
Schneider Electric SE	180,131	32,744,213	0.98%	LEG Immobilien SE	25,465	2,019,884	0.06%
SCOR SE	51,846	1,371,845	0.04%	Mercedes-Benz Group AG	290,020	18,140,751	0.54%
SEB SA	3,045	344,085	0.01%	Merck KGaA	43,426	6,257,687	0.19%
SEB SA (Prime De Fidelite)	4,433	500,929	0.02%	MTU Aero Engines AG	18,020	3,518,405	0.11%
Societe Generale SA	250,676	6,022,491	0.18%	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	46,044	17,271,104	0.52%
Sodexo SA	2,094	208,604	0.01%	Nemetschek SE	17,866	1,402,124	0.04%
Sodexo SA (France)	12,624	1,257,603	0.04%	Puma SE	34,182	1,726,875	0.05%
Sodexo SA (XPAR)	14,685	1,462,920	0.04%	QIAGEN NV	74,552	2,937,349	0.09%
SOITEC	8,234	1,332,261	0.04%	Rational AG	1,565	1,094,717	0.03%
STMicroelectronics NV	219,831	9,946,254	0.30%	Rheinmetall AG	14,653	4,205,411	0.13%
Teleperformance SE	19,573	2,584,615	0.08%	RTL Group SA	12,567	439,342	0.01%
Thales SA	33,278	4,457,588	0.13%	RWE AG	240,264	9,894,072	0.30%
TotalEnergies SE	741,997	45,707,015	1.37%	SAP SE	370,315	51,651,536	1.55%
Ubisoft Entertainment SA	33,866	782,643	0.02%	Sartorius AG	684	181,260	0.01%
Unibail-Rodamco-Westfield REIT	34,369	2,299,974	0.07%	Sartorius AG - Preference Shares	8,368	2,788,218	0.08%
Valeo SE	68,843	957,950	0.03%	Scout24 SE	24,653	1,581,736	0.05%
Veolia Environnement SA	215,376	6,151,139	0.18%	Siemens AG	251,643	42,759,179	1.28%
Vinci SA	167,178	19,008,139	0.57%	Siemens Energy AG	182,443	2,189,316	0.07%
Vivendi SE	212,124	2,052,512	0.06%	Siemens Healthineers AG	92,983	4,890,906	0.15%
Wendel SE	8,777	707,865	0.02%	Sixt SE	4,634	468,961	0.01%
Worldline SA	84,012	1,316,468	0.04%	Sixt SE - Preference Shares	5,134	344,491	0.01%
		584,884,424	17.54%	Symrise AG Class A	43,730	4,357,257	0.13%
				Talanx AG	18,374	1,187,879	0.04%
Germany 12.89% (30 June 2023: 12.80%)				Telefonica Deutschland Holding AG	297,915	700,696	0.02%
Adidas AG	55,722	10,261,763	0.31%	thyssenkrupp AG	164,058	1,035,534	0.03%
Allianz SE	134,124	32,451,302	0.97%	Traton SE	17,406	371,096	0.01%
BASF SE	300,285	14,647,902	0.44%	Volkswagen AG	9,922	1,175,261	0.03%
Bayer AG	331,957	11,163,714	0.33%	Volkswagen AG - Preference Shares	67,624	7,560,363	0.23%
Bayerische Motoren Werke AG	104,414	10,522,843	0.32%	Vonovia SE	234,213	6,684,439	0.20%
Bayerische Motoren Werke AG - Preference Shares	18,944	1,704,013	0.05%	Wacker Chemie AG	4,771	545,325	0.02%
Bechtle AG	26,895	1,220,764	0.04%	Zalando SE	74,677	1,601,822	0.05%
Beiersdorf AG	33,502	4,546,221	0.14%			429,845,391	12.89%
Brenntag SE	45,157	3,757,966	0.11%	Ireland 0.41% (30 June 2023: 0.41%)			
Carl Zeiss Meditec AG	12,604	1,245,779	0.04%	AIB Group plc	465,735	1,807,052	0.05%
Commerzbank AG	351,018	3,776,954	0.11%	Bank of Ireland Group plc	359,042	2,950,607	0.09%
Continental AG	36,818	2,832,041	0.08%	Glanbia plc	58,048	865,496	0.03%
Covestro AG	64,180	3,381,002	0.10%	Kerry Group plc Class A	51,900	4,082,454	0.12%
CTS Eventim AG & Co. KGaA	19,459	1,218,133	0.04%	Kingspan Group plc	51,129	4,008,513	0.12%
Daimler Truck Holding AG	179,488	6,106,182	0.18%			13,714,122	0.41%
Delivery Hero SE	66,897	1,673,094	0.05%	Italy 4.16% (30 June 2023: 4.07%)			
Deutsche Bank AG	674,161	8,335,327	0.25%	A2A SpA	503,738	936,449	0.03%
Deutsche Boerse AG	62,052	11,572,698	0.35%	Amplifon SpA	44,224	1,385,980	0.04%
Deutsche Lufthansa AG	205,309	1,652,327	0.05%	Assicurazioni Generali SpA	421,544	8,053,598	0.24%
Deutsche Post AG	318,142	14,270,259	0.43%	Banca Mediolanum SpA	82,711	705,856	0.02%
Deutsche Telekom AG	1,142,263	24,844,220	0.74%	Banco BPM SpA	456,287	2,181,508	0.07%
Deutsche Wohnen SE	15,905	380,766	0.01%	Buzzi SpA	28,801	793,180	0.02%
DWS Group GmbH & Co. KGaA	14,337	498,928	0.01%	Davide Campari-Milano NV	163,984	1,675,097	0.05%
E.ON SE	747,489	9,081,991	0.27%	DiaSorin SpA	7,063	658,554	0.02%
Evonik Industries AG	67,253	1,244,180	0.04%	Enel SpA	2,619,747	17,630,897	0.53%
Fielmann Group AG	8,531	414,948	0.01%	Eni SpA	724,800	11,124,230	0.33%
Fraport AG Frankfurt Airport Services Worldwide	11,714	641,459	0.02%	Ferrari NV	39,916	12,182,363	0.37%
Fresenius Medical Care AG	69,290	2,630,248	0.08%	FinecoBank Banca Fineco SpA	206,629	2,807,055	0.08%
Fresenius SE & Co. KGaA	138,884	3,898,474	0.12%	Hera SpA	265,790	789,928	0.02%
FUCHS SE	10,364	336,312	0.01%	Infrastrutture Wireless Italiane SpA	122,019	1,397,118	0.04%
FUCHS SE - Preference Shares	23,777	958,213	0.03%	Interpump Group SpA	26,669	1,249,976	0.04%
GEA Group AG	57,608	2,171,245	0.06%	Intesa Sanpaolo SpA	5,235,177	13,839,190	0.42%
Hannover Rueck SE	20,252	4,380,508	0.13%	Italgas SpA	171,399	887,847	0.03%
Heidelberg Materials AG	47,170	3,817,940	0.11%	Leonardo SpA	135,564	2,024,648	0.06%
Hella GmbH & Co. KGaA	7,644	630,630	0.02%	Mediobanca Banca di Credito Finanziario SpA	218,584	2,449,234	0.07%
HelloFresh SE	53,164	760,777	0.02%	Moncler SpA	68,635	3,822,969	0.12%
Henkel AG & Co. KGaA	34,099	2,215,753	0.07%	Nexi SpA	278,423	2,062,001	0.06%
Henkel AG & Co. KGaA - Preference Shares	55,209	4,022,528	0.12%				
Hochtief AG	7,004	702,501	0.02%				
Infineon Technologies AG	439,949	16,630,072	0.50%				

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Pirelli & C SpA	161,950	797,928	0.02%	Yara International A.S.A	54,276	1,747,515	0.05%
Poste Italiane SpA	154,334	1,585,782	0.05%			36,596,392	1.10%
Prysmian SpA	92,120	3,792,580	0.11%	Poland 0.52% (30 June 2023: 0.45%)			
Recordati Industria Chimica e Farmaceutica SpA	33,134	1,617,933	0.05%	Allegro.eu SA	168,640	1,293,793	0.04%
Reply SpA	7,877	941,302	0.03%	Bank Polska Kasa Opieki SA	52,018	1,820,850	0.05%
Snam SpA	769,937	3,584,057	0.11%	Dino Polska SA	16,407	1,740,129	0.05%
Stellantis NV	720,984	15,248,812	0.46%	KGHM Polska Miedz SA	46,264	1,306,839	0.04%
Telecom Italia SpA	3,554,045	1,045,600	0.03%	LPP SA	375	1,397,695	0.04%
Telecom Italia SpA (Non CVA)	2,060,774	624,208	0.02%	ORLEN SA	194,571	2,933,956	0.09%
Tenaris SA	158,075	2,488,891	0.07%	Pepco Group NV	46,969	281,786	0.01%
Terna - Rete Elettrica Nazionale	472,116	3,566,364	0.11%	Powszechna Kasa Oszczednosci Bank Polski SA	288,359	3,340,476	0.10%
UniCredit SpA	584,433	14,356,597	0.43%	Powszechny Zaklad Ubezpieczen SA	189,335	2,060,396	0.06%
UnipolSai Assicurazioni SpA	137,844	311,527	0.01%	Santander Bank Polska SA	11,128	1,254,787	0.04%
		138,619,259	4.16%			17,430,707	0.52%
Netherlands 6.90% (30 June 2023: 7.22%)				Portugal 0.32% (30 June 2023: 0.32%)			
Aalberts NV	32,976	1,294,638	0.04%	EDP - Energias de Portugal SA	1,016,624	4,630,722	0.14%
ABN AMRO Bank NV GDR	127,179	1,728,363	0.05%	EDP Renovaveis SA	98,694	1,828,306	0.05%
Adyen NV	9,941	11,597,171	0.35%	Galp Energia SGPS SA	170,179	2,270,188	0.07%
Aegon Ltd.	564,720	2,963,651	0.09%	Jeronimo Martins SGPS SA	93,138	2,145,900	0.06%
Alkzo Nobel NV	57,554	4,306,190	0.13%			10,875,116	0.32%
Allfunds Group plc	117,976	757,996	0.02%	Spain 4.10% (30 June 2023: 3.81%)			
ArcelorMittal SA	167,229	4,293,605	0.13%	Acciona SA	7,470	995,751	0.03%
ASM International NV	15,766	7,409,232	0.22%	ACS Actividades de Construccion y Servicios SA	80,288	3,224,366	0.10%
ASML Holding NV	133,133	90,756,766	2.72%	Aena SME SA	23,803	3,906,072	0.12%
ASR Nederland NV	49,487	2,113,095	0.06%	Amadeus IT Group SA	151,946	9,858,257	0.29%
BE Semiconductor Industries NV	25,703	3,507,174	0.11%	Banco Bilbao Vizcaya Argentaria SA	2,017,934	16,599,525	0.50%
CTP NV	36,725	561,158	0.02%	Banco de Sabadell SA	1,786,509	1,988,385	0.06%
DSM-Firmenich AG	58,811	5,410,612	0.16%	Banco Santander SA	5,405,405	20,429,728	0.61%
EXOR NV	34,073	3,083,607	0.09%	Bankinter SA	235,031	1,362,240	0.04%
Heineken Holding NV	44,495	3,408,317	0.10%	CaixaBank SA	1,271,072	4,736,014	0.14%
Heineken NV	94,445	8,683,273	0.26%	Cellnex Telecom SA	188,696	6,728,899	0.20%
IMCD NV	19,241	3,031,420	0.09%	Corp. ACCIONA Energias Renovables SA	19,504	547,672	0.02%
ING Groep NV	1,216,402	16,453,053	0.49%	Enagas SA	85,362	1,303,051	0.04%
InPost SA	67,389	843,373	0.03%	Endesa SA	107,292	1,980,610	0.06%
JDE Peet's NV	39,344	958,420	0.03%	Ferrovial SE	173,605	5,732,437	0.17%
Koninklijke Ahold Delhaize NV	327,419	8,517,805	0.26%	Grifols SA	109,655	1,694,718	0.05%
Koninklijke KPN NV	1,113,487	3,471,852	0.10%	Grifols SA - Preference Shares Class B	83,803	884,122	0.03%
Koninklijke Philips NV	264,512	5,577,236	0.17%	Iberdrola SA	2,007,594	23,830,141	0.71%
Koninklijke Vopak NV	21,785	663,135	0.02%	Industria de Diseno Textil SA	354,282	13,969,339	0.42%
NN Group NV	93,732	3,350,919	0.10%	Mapfre SA	323,373	628,314	0.02%
OCI NV	32,880	862,771	0.03%	Merlin Properties Socimi SA REIT	112,506	1,131,810	0.03%
Prosus NV	511,580	13,804,986	0.41%	Naturgy Energy Group SA	45,792	1,236,384	0.04%
Randstad NV	36,748	2,084,347	0.06%	Redeia Corp. SA	147,004	2,191,830	0.07%
Signify NV	42,814	1,298,120	0.04%	Repsol SA	431,700	5,806,365	0.17%
Universal Music Group NV	253,237	6,536,047	0.20%	Telefonica SA	1,699,154	6,004,810	0.18%
Wolters Kluwer NV	82,832	10,660,478	0.32%			136,770,840	4.10%
		229,988,810	6.90%	Sweden 5.14% (30 June 2023: 4.70%)			
Norway 1.10% (30 June 2023: 1.05%)				Alfa Laval AB	104,413	3,785,412	0.11%
Adevinta A.S.A Class B	94,516	946,972	0.03%	Assa Abloy AB Class B	328,832	8,589,658	0.26%
Aker A.S.A Class A	7,689	456,467	0.02%	Atlas Copco AB Class A	855,849	13,357,628	0.40%
Aker BP A.S.A	104,080	2,741,512	0.08%	Atlas Copco AB Class B	506,225	6,804,993	0.20%
AutoStore Holdings Ltd.	224,979	400,685	0.01%	Axfood AB	36,751	902,558	0.03%
DNB Bank A.S.A	342,295	6,590,521	0.20%	Beijer Ref AB Class B	131,063	1,594,066	0.05%
Equinor A.S.A	300,296	8,623,292	0.26%	Boliden AB	92,474	2,611,202	0.08%
Gjensidige Forsikring A.S.A	54,827	916,350	0.03%	Castellum AB	142,228	1,834,623	0.05%
Kongsberg Gruppen A.S.A	24,875	1,031,941	0.03%	Electrolux AB Class B	69,540	676,817	0.02%
Mowi A.S.A	150,541	2,442,258	0.07%	Epiroc AB Class A	207,365	3,770,104	0.11%
Norsk Hydro A.S.A	451,659	2,753,799	0.08%	Epiroc AB Class B	128,739	2,041,090	0.06%
Orkla A.S.A	253,584	1,782,107	0.05%	EQT AB	142,572	3,649,947	0.11%
Salmar A.S.A	21,952	1,113,793	0.03%	Essity AB Class B	204,588	4,592,549	0.14%
Schibsted A.S.A Class A	26,349	687,233	0.02%	Evolution AB	62,187	6,732,341	0.20%
Schibsted A.S.A Class B	31,034	765,165	0.02%	Fastighets AB Balder Class B	214,097	1,376,991	0.04%
Telenor A.S.A	213,360	2,217,568	0.07%				
TOMRA Systems A.S.A	77,028	847,628	0.03%				
Variable Energi A.S.A	185,435	531,586	0.02%				

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Getinge AB Class B	75,960	1,532,506	0.05%	EMS-Chemie Holding AG	2,409	1,764,524	0.05%
H&M Hennes & Mauritz AB Class B	203,607	3,233,937	0.10%	Flughafen Zurich AG	6,352	1,199,717	0.04%
Hexagon AB Class B	714,335	7,764,164	0.23%	Geberit AG	11,151	6,464,670	0.19%
Holmen AB Class B	26,283	1,005,990	0.03%	Georg Fischer AG	27,239	1,790,095	0.05%
Husqvarna AB Class B	117,669	879,836	0.03%	Givaudan SA	2,685	10,061,580	0.30%
Industrivarden AB Class A	31,445	929,298	0.03%	Helvetia Holding AG	11,910	1,484,701	0.04%
Industrivarden AB Class C	62,629	1,849,194	0.06%	Holcim AG	175,116	12,434,981	0.37%
Indutrade AB	90,017	2,118,523	0.06%	Julius Baer Group Ltd.	69,388	3,518,924	0.11%
Investment AB Latour Class B	47,355	1,117,038	0.03%	Kuehne + Nagel International AG	16,913	5,271,847	0.16%
Investor AB Class A	174,139	3,622,780	0.11%	Logitech International SA	52,808	4,530,317	0.14%
Investor AB Class B	529,297	11,099,431	0.33%	Lonza Group AG	25,030	9,522,252	0.29%
Kinnevik AB Class B	84,002	816,440	0.02%	Nestle SA	901,792	94,579,998	2.84%
L E Lundbergforetagen AB Class B	26,061	1,283,796	0.04%	Novartis AG	698,646	63,775,687	1.91%
Lifco AB Class B	76,621	1,704,142	0.05%	Partners Group Holding AG	7,434	9,699,004	0.29%
Nibe Industrier AB Class B	490,790	3,122,188	0.09%	PSP Swiss Property AG	15,397	1,947,544	0.06%
Saab AB Class B	30,967	1,690,703	0.05%	Roche Holding AG	9,799	2,755,060	0.08%
Sagax AB Class B	59,016	1,468,442	0.04%	Roche Holding AG (XSWX)	233,883	61,506,538	1.84%
Sagax AB Class D	45,648	115,222	0.00%	Sandoz Group AG	145,610	4,238,018	0.13%
Sandvik AB	364,669	7,144,337	0.21%	Schindler Holding AG	6,475	1,389,397	0.04%
Securitas AB Class B	163,050	1,449,106	0.04%	Schindler Holding AG (XSWX)	13,692	3,097,062	0.09%
Skandinaviska Enskilda Banken AB Class A	548,604	6,854,780	0.21%	SGS SA	48,769	3,805,092	0.11%
Skandinaviska Enskilda Banken AB Class C	7,610	95,292	0.00%	SIG Group AG	109,659	2,282,280	0.07%
Skanska AB Class B	121,378	1,995,255	0.06%	Sika AG	49,153	14,470,002	0.43%
SKF AB Class B	128,539	2,331,195	0.07%	Sonova Holding AG	17,083	5,041,874	0.15%
SSAB AB Class A	141,985	978,495	0.03%	Straumann Holding AG	35,844	5,227,812	0.16%
SSAB AB Class B	155,112	1,075,090	0.03%	Swatch Group AG	27,393	3,237,197	0.10%
Svenska Cellulosa AB SCA Class A	8,535	115,308	0.00%	Swiss Life Holding AG	9,996	6,278,890	0.19%
Svenska Cellulosa AB SCA Class B	189,424	2,565,073	0.08%	Swiss Prime Site AG	25,172	2,432,650	0.07%
Svenska Handelsbanken AB Class A	492,329	4,842,581	0.15%	Swiss Re AG	97,335	9,899,660	0.30%
Svenska Handelsbanken AB Class B	18,241	213,993	0.01%	Swisscom AG	8,531	4,642,952	0.14%
Sweco AB Class B	69,369	845,576	0.03%	Tecan Group AG	4,248	1,569,020	0.05%
Swedbank AB Class A	341,117	6,232,492	0.19%	Temenos AG	20,819	1,751,546	0.05%
Swedish Orphan Biovitrum AB	67,860	1,628,762	0.05%	UBS Group AG	1,016,676	28,540,846	0.86%
Tele2 AB Class B	187,784	1,459,427	0.04%	VAT Group AG	8,659	3,925,627	0.12%
Telefonaktiebolaget LM Ericsson Class A	15,164	87,041	0.00%	Zurich Insurance Group AG	48,533	22,947,670	0.69%
Telefonaktiebolaget LM Ericsson Class B	979,984	5,560,800	0.17%			492,571,251	14.77%
Telia Co. AB	839,735	1,937,067	0.06%				
Trelleborg AB Class B	72,560	2,200,428	0.07%	United Kingdom 23.42% (30 June 2023: 23.87%)			
Volvo AB Class A	79,155	1,895,596	0.06%	3i Group plc	321,046	8,969,730	0.27%
Volvo AB Class B	499,167	11,718,601	0.35%	abrdrn plc	645,781	1,331,391	0.04%
Volvo Car AB Class B	211,078	616,217	0.02%	Admiral Group plc	103,281	3,199,045	0.10%
		171,516,121	5.14%	Airtel Africa plc	380,674	571,981	0.02%
Switzerland 14.77% (30 June 2023: 14.78%)				Anglo American plc	407,471	9,266,432	0.28%
ABB Ltd.	504,737	20,249,660	0.61%	Antofagasta plc	117,614	2,279,588	0.07%
Adecco Group AG	54,260	2,408,563	0.07%	Ashtead Group plc	147,246	9,281,380	0.28%
Alcon, Inc.	166,022	11,721,359	0.35%	Associated British Foods plc	113,656	3,104,617	0.09%
Avolta AG	36,032	1,282,028	0.04%	AstraZeneca plc	498,983	61,039,217	1.83%
Bachem Holding AG Class B	10,492	733,526	0.02%	Auto Trader Group plc	301,226	2,507,760	0.07%
Baloise Holding AG	14,934	2,117,071	0.06%	Aviva plc	913,465	4,582,462	0.14%
Banque Cantonale Vaudoise	9,676	1,129,196	0.03%	B&M European Value Retail SA	316,822	2,048,216	0.06%
Barry Callebaut AG	1,206	1,840,660	0.06%	BAE Systems plc	1,028,483	13,180,534	0.39%
Belimo Holding AG	3,075	1,533,980	0.05%	Barclays plc	5,077,771	9,011,359	0.27%
BKW AG	6,192	995,671	0.03%	Barratt Developments plc	330,146	2,143,498	0.06%
Chocoladefabriken Lindt & Spruengli AG	342	3,711,599	0.11%	Beazley plc	220,117	1,325,994	0.04%
Chocoladefabriken Lindt & Spruengli AG (XSWX)	34	3,730,120	0.11%	Berkeley Group Holdings plc	34,662	1,875,247	0.06%
Cie Financiere Richemont SA Class A	173,026	21,541,509	0.65%	BP plc	5,632,699	30,301,182	0.91%
Clariant AG	75,590	1,009,787	0.03%	British American Tobacco plc	750,683	19,886,173	0.60%
DKSH Holding AG	12,463	782,851	0.02%	British Land Co., plc REIT	311,013	1,434,238	0.04%
Emmi AG	713	698,637	0.02%	BT Group plc	2,142,291	3,055,725	0.09%
				Bunzl plc	113,583	4,181,397	0.13%
				Burberry Group plc	119,894	1,959,197	0.06%
				Centrica plc	1,842,628	2,990,851	0.09%
				Coca-Cola HBC AG	66,977	1,781,615	0.05%
				Compass Group plc	578,242	14,320,451	0.43%
				ConvaTec Group plc	541,667	1,526,495	0.05%
				CRH plc	238,622	14,897,901	0.45%
				Croda International plc	47,052	2,742,122	0.08%
				DCC plc	32,881	2,192,501	0.07%
				Dechra Pharmaceuticals plc	37,684	1,677,786	0.05%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Diageo plc	745,780	24,580,249	0.74%	Tate & Lyle plc	132,233	1,005,640	0.03%
DS Smith plc	438,909	1,556,519	0.05%	Taylor Wimpey plc	1,203,578	2,042,474	0.06%
Endeavour Mining plc	60,018	1,216,944	0.04%	Tesco plc	2,392,091	8,019,387	0.24%
Entain plc	216,412	2,482,976	0.07%	Unilever plc	846,198	37,108,460	1.11%
Evrast plc	156,983	2	0.00%	UNITE Group plc REIT	116,681	1,405,782	0.04%
Experian plc	309,227	11,426,575	0.34%	United Utilities Group plc	229,385	2,804,680	0.08%
Ferguson plc	69,184	12,043,933	0.36%	Vodafone Group plc	7,396,544	5,852,171	0.18%
Flutter Entertainment plc	59,512	9,573,807	0.29%	Weir Group plc	87,677	1,908,797	0.06%
Fresnillo plc	59,693	409,468	0.01%	Whitbread plc	64,869	2,736,911	0.08%
Glencore plc	4,159,813	22,663,404	0.68%	Wise plc Class A	253,071	2,552,532	0.08%
GSK plc	1,358,156	22,729,762	0.68%	WPP plc	349,891	3,040,501	0.09%
Haleon plc	1,858,427	6,898,369	0.21%			780,918,143	23.42%
Halma plc	128,093	3,376,283	0.10%	Total Equities		3,319,536,446	99.54%
Hargreaves Lansdown plc	126,993	1,075,705	0.03%	Total Transferable Securities		3,319,536,446	99.54%
Hikma Pharmaceuticals plc	52,848	1,091,079	0.03%				
Hiscox Ltd.	110,384	1,342,654	0.04%				
Howden Joinery Group plc	174,018	1,633,889	0.05%				
HSBC Holdings plc	6,578,875	48,248,579	1.45%				
IMI plc	88,381	1,717,585	0.05%				
Imperial Brands plc	301,289	6,281,142	0.19%				
Informa plc	469,891	4,236,202	0.13%				
InterContinental Hotels Group plc	56,094	4,589,654	0.14%				
Intermediate Capital Group plc	92,791	1,799,541	0.05%				
International Consolidated Airlines Group SA	354,602	634,293	0.02%				
Intertek Group plc	54,834	2,686,874	0.08%				
ITV plc	1,224,029	893,872	0.03%				
J Sainsbury plc	593,270	2,071,756	0.06%				
JD Sports Fashion plc	814,966	1,560,753	0.05%				
Johnson Matthey plc	61,863	1,211,876	0.04%				
Kingfisher plc	645,176	1,811,497	0.05%				
Land Securities Group plc REIT	252,470	2,053,492	0.06%				
Legal & General Group plc	1,989,572	5,765,324	0.17%				
Lloyds Banking Group plc	21,497,023	11,836,003	0.35%				
London Stock Exchange Group plc	152,246	16,294,098	0.49%				
M&G plc	744,096	1,909,770	0.06%				
Melrose Industries plc	453,685	2,970,716	0.09%				
Mondi plc	164,482	2,918,441	0.09%				
National Grid plc	1,239,190	15,130,069	0.45%				
NatWest Group plc	1,854,095	4,694,463	0.14%				
Next plc	41,173	3,857,260	0.12%				
NMC Health plc	19,032	—	0.00%				
Ocado Group plc	201,753	1,765,776	0.05%				
Pearson plc	237,979	2,648,031	0.08%				
Persimmon plc	106,890	1,713,392	0.05%				
Phoenix Group Holdings plc	244,891	1,512,538	0.05%				
Prudential plc	928,845	9,510,035	0.28%				
Reckitt Benckiser Group plc	241,761	15,121,778	0.45%				
RELX plc	639,719	22,959,741	0.69%				
Renishaw plc	11,587	478,441	0.01%				
Rentokil Initial plc	849,901	4,323,418	0.13%				
Rightmove plc	278,617	1,850,741	0.06%				
Rio Tinto plc	367,740	24,792,468	0.74%				
Rolls-Royce Holdings plc	2,825,280	9,771,598	0.29%				
RS GROUP plc	161,628	1,528,748	0.05%				
Sage Group plc	345,413	4,673,787	0.14%				
Schroders plc	281,968	1,398,893	0.04%				
Segro plc REIT	411,490	4,209,266	0.13%				
Severn Trent plc	89,972	2,677,787	0.08%				
Shell plc	2,232,275	66,244,765	1.99%				
Smith & Nephew plc	295,554	3,678,530	0.11%				
Smiths Group plc	116,877	2,378,602	0.07%				
Smurfit Kappa Group plc	88,317	3,179,920	0.09%				
Spirax-Sarco Engineering plc	24,863	3,014,164	0.09%				
SSE plc	368,288	7,888,290	0.24%				
St James's Place plc	185,932	1,466,809	0.04%				
Standard Chartered plc	742,558	5,712,327	0.17%				

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets			
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2023: 0.00%)							
Futures 0.00% (30 June 2023: 0.00%)							
Euro Stoxx 600 Index March 2024	485	€11,575,705	59,445	0.00%			
FTSE 100 Index March 2024	12	£911,793	21,912	0.00%			
Euro Stoxx 50 Index March 2024	66	€3,022,495	(24,115)	(0.00%)			
Total Financial Derivative Instruments Dealt in on a Regulated Market			57,242	0.00%			
OTC Financial Derivative Instruments 0.00% (30 June 2023: 0.00%)							
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Forward Currency Exchange Contracts 0.00% (30 June 2023: 0.00%)							
EUR	3,246,753	GBP	(2,800,000)	Morgan Stanley	20/3/2024	24,340	0.00%
EUR	719,720	USD	(780,390)	Standard Chartered Bank	20/3/2024	15,472	0.00%
EUR	1,491,809	GBP	(1,289,705)	State Street Bank & Trust Co.	20/3/2024	7,537	0.00%
EUR	1,148,868	GBP	(994,110)	HSBC Bank	20/3/2024	4,785	0.00%
EUR	393,238	PLN	(1,714,920)	Goldman Sachs International	20/3/2024	89	0.00%
EUR	1,263,694	DKK	(9,413,218)	JPMorgan Chase Bank	20/3/2024	(125)	(0.00%)
EUR	266,759	GBP	(232,635)	State Street Bank & Trust Co.	20/3/2024	(972)	(0.00%)
USD	780,390	EUR	(712,135)	BNP Paribas	20/3/2024	(7,887)	(0.00%)
GBP	3,030,328	EUR	(3,514,067)	State Street Bank & Trust Co.	20/3/2024	(26,578)	(0.00%)
Total OTC Financial Derivative Instruments						16,661	0.00%
Total Investments						3,319,610,349	99.54%
						Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities						15,218,855	0.46%
Net Assets						3,334,829,204	100.00%
Analysis of Total Assets						EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					3,318,828,413	99.45%
(b)	Transferable securities dealt in on another regulated market					—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					708,033	0.02%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					81,357	0.00%
(e)	Total OTC Financial Derivative Instruments					52,223	0.00%
(f)	Other Assets					17,526,966	0.53%
Total Assets						3,337,196,992	100.00%

Statement of Assets and Liabilities

	Note	EUR (€) As at 31 December 2023	EUR (€) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	3,319,536,446	3,222,967,703
Financial Derivative Instruments	17	133,580	184,245
Cash		7,881,725	10,513,523
Receivables:			
Interest and Dividends		8,553,265	9,044,480
Capital Shares Issued		409	103,896
Margin Cash Due from Broker		991,567	1,528,973
Cash Collateral		100,000	—
Total Current Assets		3,337,196,992	3,244,342,820
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	59,677	56,582
Payables and Other Liabilities:			
Capital Shares Redeemed		2,044,910	103,870
Investments Purchased		9	5
Management Fees Payable	12	263,192	265,440
Total Current Liabilities		2,367,788	425,897
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		3,334,829,204	3,243,916,923

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
EUR Accumulating			
Net Assets	670,827,552	592,659,477	429,903,597
Number of Shares Outstanding	16,364,796	15,116,254	12,827,172
Net Asset Value Per Share¹	40.99	39.21	33.52
EUR Distributing			
Net Assets	2,664,001,652	2,651,257,446	2,122,526,336
Number of Shares Outstanding	72,089,322	74,377,462	67,540,539
Net Asset Value Per Share¹	36.95	35.65	31.43

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

		EUR (€)	EUR (€)
	Note	Six Months Ended 31 December 2023	Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		350,331	77,374
Dividend Income		28,284,866	24,958,951
Securities Lending Income		100,207	170,723
Net Gain on Financial Instruments		124,865,033	105,238,785
Total Investment Income		153,600,437	130,445,833
Expenses			
Management Fees	12	1,609,808	1,349,438
Transaction Fees and Commissions		253,213	543,784
Total Expenses		1,863,021	1,893,222
Finance Costs			
Interest Expense		3,653	24,155
Distributions	6	22,634,833	18,893,972
Total Finance Costs		22,638,486	18,918,127
Net Investment Income After Finance Costs		129,098,930	109,634,484
Taxation	5	(778,588)	(765,121)
Net Increase in Net Assets		128,320,342	108,869,363

Statement of Changes in Net Assets

	EUR (€)	EUR (€)
	Six Months Ended 31 December 2023	Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	128,320,342	108,869,363
Capital Transactions		
Subscriptions	253,594,854	333,042,977
Redemptions	(291,002,915)	(117,181,257)
Total Capital Transactions	(37,408,061)	215,861,720
Total Increase for the Period	90,912,281	324,731,083
Net Assets		
Beginning of Period	3,243,916,923	2,552,429,933
End of Period	3,334,829,204	2,877,161,016

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard FTSE Developed Europe ex UK UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard FTSE Developed Europe ex UK UCITS ETF seeks to track the performance of the FTSE Developed Europe ex UK Index, a widely recognised market capitalisation-weighted index of stock market performance of European developed countries, excluding the United Kingdom, that is composed of the stocks of large- and mid-capitalisation companies in that region.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers’ efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global stocks rebounded from mid-period declines to finish the six months with solid gains.
- In this environment, the ETF’s benchmark index returned 4.65% for the six months ended 31 December 2023.
- Nearly every market represented in the index turned in a positive performance. Sweden and Denmark contributed strongly, as did Germany and Italy. The Netherlands and the United States detracted.
- By sector, financials contributed most to the index’s return, followed by industrials, energy and basic materials. Nine of 11 sectors were positive. Consumer discretionary and consumer staples detracted.

Benchmark returns in the commentary above are in Euro.

Benchmark: FTSE Developed Europe ex UK Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
EUR Accumulating	4.67%	—	7.93%
Benchmark	4.65	—	7.58
Tracking Difference*	0.02		
EUR Distributing	4.67%	10.91%	7.34%
Benchmark	4.65	10.50	6.92
Tracking Difference*	0.02		

Sources: Vanguard Global Advisers, LLC, and FTSE.
Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: EUR Accumulating, 23 July 2019; EUR Distributing, 30 September 2014.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
Purchases			Sales		
Nestle SA	101,865	11,082,565	Novo Nordisk A/S Class B	65,853	6,160,956
Novo Nordisk A/S Class B	90,366	9,965,408	Nestle SA	56,211	5,841,699
ASML Holding NV	15,048	9,225,599	ASML Holding NV	8,298	4,941,621
Novartis AG	94,256	8,809,261	Novartis AG	43,533	3,839,023
LVMH Moet Hennessy Louis Vuitton SE	9,422	7,376,064	Roche Holding AG	14,568	3,601,488
Roche Holding AG	26,402	7,052,353	LVMH Moet Hennessy Louis Vuitton SE	5,196	3,596,678
Siemens AG	42,011	5,956,617	TotalEnergies SE	55,213	3,501,053
SAP SE	41,917	5,354,371	CNH Industrial NV	309,025	3,241,020
TotalEnergies SE	74,203	4,326,373	SAP SE	23,097	3,056,412
Sanofi SA	41,598	4,036,504	UBS Group AG	108,608	2,579,677
UBS Group AG	160,141	3,832,961	Siemens AG	15,681	2,071,616
L'Oreal SA	8,815	3,642,151	BNP Paribas SA	35,544	2,058,474
Allianz SE	15,137	3,426,202	Sanofi SA	22,899	1,981,503
Schneider Electric SE	20,360	3,297,096	L'Oreal SA	4,860	1,979,624
Air Liquide SA	19,579	3,199,813	Allianz SE	8,364	1,882,695
Airbus SE	22,277	2,906,935	Air Liquide SA	10,796	1,792,877
Deutsche Telekom AG	129,213	2,592,659	Iberdrola SA	160,166	1,739,650
Cie Financiere Richemont SA Class A	19,453	2,577,241	Zurich Insurance Group AG	3,760	1,720,128
Iberdrola SA	228,377	2,539,182	Schneider Electric SE	11,229	1,706,214
Hermes International SCA	1,290	2,445,271	Airbus SE	12,309	1,600,871

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 99.36% (30 June 2023: 99.22%)							
Equities 99.36% (30 June 2023: 99.22%)							
Austria 0.44% (30 June 2023: 0.42%)							
ANDRITZ AG	20,961	1,182,200	0.05%	Sampo OYJ Class A	136,978	5,425,699	0.23%
Erste Group Bank AG	94,449	3,469,112	0.15%	Stora Enso OYJ Class R	174,117	2,180,815	0.09%
Eurotelesites AG	9,536	34,616	0.00%	UPM-Kymmene OYJ	162,642	5,539,587	0.24%
OMV AG	43,835	1,743,318	0.08%	Valmet OYJ	49,239	1,285,630	0.06%
Raiffeisen Bank International AG	39,716	741,498	0.03%	Wartsila OYJ Abp	149,249	1,958,893	0.08%
Telekom Austria AG Class A	38,140	291,771	0.01%			50,200,203	2.17%
Verbund AG	20,104	1,689,741	0.08%	France 22.89% (30 June 2023: 23.63%)			
Voestalpine AG	33,315	951,476	0.04%	Accor SA	56,427	1,952,374	0.08%
		10,103,732	0.44%	Aeroports de Paris SA	9,591	1,124,065	0.05%
Belgium 1.91% (30 June 2023: 1.89%)				Air Liquide SA	93,630	16,490,116	0.71%
Ackermans & van Haaren NV	6,845	1,086,986	0.05%	Air Liquide SA (Prime De Fidelite)	63,301	11,148,572	0.48%
Ageas SA	50,878	2,000,014	0.09%	Airbus SE	178,888	25,004,965	1.08%
Anheuser-Busch InBev SA	264,420	15,447,416	0.67%	ALD SA	59,311	382,259	0.02%
Argenx SE	18,067	6,206,015	0.27%	Alstom SA	86,464	1,053,132	0.04%
D'ieteren Group	7,008	1,239,715	0.05%	Amundi SA	17,567	1,082,127	0.05%
Elia Group SA	11,693	1,324,817	0.06%	Arkema SA	17,610	1,813,830	0.08%
Groupe Bruxelles Lambert NV	26,383	1,878,997	0.08%	AXA SA	542,974	16,012,303	0.69%
KBC Group NV	75,047	4,406,760	0.19%	BioMerieux	12,810	1,288,686	0.05%
Lotus Bakeries NV	124	1,020,520	0.04%	BNP Paribas SA	318,380	19,927,404	0.86%
Sofina SA	5,226	1,177,940	0.05%	Bolloré SE	265,733	1,502,720	0.06%
Solvay SA	20,694	573,845	0.02%	Bouygues SA	64,632	2,205,244	0.09%
Syensqo SA	21,254	2,003,402	0.09%	Bureau Veritas SA	87,538	2,001,994	0.09%
UCB SA	36,984	2,918,038	0.13%	Capgemini SE	49,185	9,283,669	0.40%
Umicore SA	61,065	1,520,518	0.06%	Carrefour SA	165,269	2,737,681	0.12%
Warehouses de Pauw CVA REIT	51,241	1,460,369	0.06%	Cie de L'Odé SE	118	171,572	0.01%
		44,265,352	1.91%	Cie de Saint-Gobain SA	140,035	9,334,733	0.40%
Denmark 6.27% (30 June 2023: 5.78%)				Cie Generale des Etablissements Michelin SCA	213,868	6,942,155	0.30%
AP Moller-Maersk A/S Class A	842	1,353,152	0.06%	Covivio SA REIT	16,247	790,904	0.03%
AP Moller-Maersk A/S Class B	1,491	2,428,142	0.11%	Credit Agricole SA	335,991	4,318,156	0.19%
Carlsberg A/S Class B	28,072	3,188,834	0.14%	Danone SA	190,606	11,184,760	0.48%
Chr Hansen Holding A/S	31,212	2,370,659	0.10%	Dassault Aviation SA	6,889	1,234,509	0.05%
Coloplast A/S Class B	37,986	3,933,857	0.17%	Dassault Systemes SE	204,370	9,040,307	0.39%
Danske Bank A/S	202,488	4,900,197	0.21%	Edenred SE	76,121	4,121,191	0.18%
Demant A/S	29,708	1,179,622	0.05%	Eiffage SA	23,824	2,311,404	0.10%
DSV A/S	53,190	8,458,809	0.37%	Engie SA	331,104	5,270,513	0.23%
Genmab A/S	19,942	5,764,925	0.25%	Engie SA (Prime De Fidelite)	204,606	3,256,918	0.14%
H Lundbeck A/S	72,992	320,772	0.01%	EssilorLuxottica SA	93,061	16,899,878	0.73%
H Lundbeck A/S Class A	27,261	104,955	0.00%	Eurazeo SA	5,961	428,298	0.02%
Novo Nordisk A/S Class B	956,426	89,566,727	3.87%	Eurazeo SE	8,355	600,307	0.03%
Novozymes A/S Class B	60,887	3,031,051	0.13%	Eurofins Scientific SE	37,746	2,226,259	0.10%
Orsted A/S	57,935	2,908,965	0.13%	Euronext NV	24,944	1,961,846	0.08%
Pandora A/S	24,696	3,091,570	0.13%	Gecina SA REIT	16,003	1,761,930	0.08%
ROCKWOOL A/S Class B	2,563	679,381	0.03%	Getlink SE	108,860	1,803,266	0.08%
Royal Unibrew A/S	14,994	907,336	0.04%	Hermes International SCA	10,443	20,038,028	0.87%
Tryg A/S	106,138	2,091,560	0.09%	Ipsen SA	10,226	1,103,385	0.05%
Vestas Wind Systems A/S	307,405	8,837,121	0.38%	JCDecaux SE	21,250	386,750	0.02%
		145,117,635	6.27%	Kering SA	21,927	8,748,873	0.38%
Finland 2.17% (30 June 2023: 2.28%)				Klepierre SA REIT	62,528	1,543,191	0.07%
Elisa OYJ	44,094	1,846,216	0.08%	La Francaise des Jeux SAEM	30,860	1,013,442	0.04%
Fortum OYJ	131,145	1,712,754	0.07%	Legrand SA	78,548	7,391,367	0.32%
Kesko OYJ Class B	83,984	1,505,413	0.07%	L'Oreal SA	40,334	18,176,517	0.79%
Kone OYJ Class B	99,580	4,497,033	0.19%	L'Oreal SA (Prime De Fidelite)	30,348	13,676,326	0.59%
Mandatum OYJ	142,716	580,854	0.03%	LVMH Moët Hennessy Louis Vuitton SE	75,602	55,461,627	2.40%
Metso OYJ	196,930	1,805,848	0.08%	Neoen SA	20,017	606,115	0.03%
Neste OYJ	127,084	4,093,376	0.18%	Orange SA	586,581	6,044,131	0.26%
Nokia OYJ	1,579,097	4,819,404	0.21%	Pernod Ricard SA	61,963	9,898,589	0.43%
Nordea Bank Abp	1,044,334	11,723,693	0.51%	Publicis Groupe SA	69,857	5,867,988	0.25%
Orion OYJ Class B	31,194	1,224,988	0.05%	Remy Cointreau SA	6,782	779,930	0.03%
				Renault SA	58,087	2,143,701	0.09%
				Rexel SA	73,037	1,809,127	0.08%
				Safran SA	104,026	16,587,986	0.72%

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Sanofi SA	332,688	29,862,075	1.29%	KION Group AG	22,479	869,263	0.04%
Sartorius Stedim Biotech	7,405	1,773,498	0.08%	Knorr-Bremse AG	19,707	1,158,772	0.05%
Schneider Electric SE	163,053	29,639,774	1.28%	LEG Immobilien SE	22,325	1,770,819	0.08%
SCOR SE	46,833	1,239,201	0.05%	Mercedes-Benz Group AG	262,594	16,425,255	0.71%
SEB SA	3,373	381,149	0.02%	Merck KGaA	39,512	5,693,679	0.25%
SEB SA (Prime De Fidelite)	3,728	421,264	0.02%	MTU Aero Engines AG	16,542	3,229,826	0.14%
Societe Generale SA	227,237	5,459,369	0.24%	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	41,593	15,601,534	0.67%
Sodexo SA	3,992	397,683	0.02%	Nemetschek SE	16,662	1,307,634	0.06%
Sodexo SA (France)	8,829	879,545	0.04%	Puma SE	30,827	1,557,380	0.07%
Sodexo SA (XPAR)	13,602	1,355,031	0.06%	QIAGEN NV	67,845	2,673,093	0.12%
SOITEC	7,556	1,222,561	0.05%	Rational AG	1,496	1,046,452	0.04%
STMicroelectronics NV	198,934	9,000,769	0.39%	Rheinmetall AG	13,312	3,820,544	0.16%
Teleperformance SE	17,559	2,318,666	0.10%	RTL Group SA	11,692	408,752	0.02%
Thales SA	29,824	3,994,925	0.17%	RWE AG	217,586	8,960,191	0.39%
TotalEnergies SE	672,025	41,396,740	1.79%	SAP SE	335,190	46,752,301	2.02%
Ubisoft Entertainment SA	30,905	714,215	0.03%	Sartorius AG	695	184,175	0.01%
Unibail-Rodamco-Westfield REIT	31,605	2,115,007	0.09%	Sartorius AG - Preference Shares	7,597	2,531,320	0.11%
Valeo SE	62,849	874,544	0.04%	Scout24 SE	22,758	1,460,153	0.06%
Veolia Environnement SA	194,502	5,554,977	0.24%	Siemens AG	227,788	38,705,737	1.67%
Vinci SA	151,390	17,213,043	0.74%	Siemens Energy AG	164,983	1,979,796	0.09%
Vivendi SE	192,661	1,864,188	0.08%	Siemens Healthineers AG	84,599	4,449,907	0.19%
Wendel SE	8,121	654,959	0.03%	Sixt SE	4,030	407,836	0.02%
Worldline SA	74,096	1,161,084	0.05%	Sixt SE - Preference Shares	4,699	315,303	0.01%
		529,441,387	22.89%	Symrise AG Class A	39,877	3,973,344	0.17%
				Talanx AG	16,093	1,040,412	0.04%
Germany 16.83% (30 June 2023: 16.83%)				Telefonica Deutschland Holding AG	270,671	636,618	0.03%
Adidas AG	50,433	9,287,741	0.40%	thyssenkrupp AG	149,111	941,189	0.04%
Allianz SE	121,407	29,374,424	1.27%	Traton SE	15,431	328,989	0.01%
BASF SE	271,755	13,256,209	0.57%	Volkswagen AG	8,969	1,062,378	0.05%
Bayer AG	300,488	10,105,411	0.44%	Volkswagen AG - Preference Shares	61,277	6,850,769	0.30%
Bayerische Motoren Werke AG	94,445	9,518,167	0.41%	Vonovia SE	212,666	6,069,488	0.26%
Bayerische Motoren Werke AG - Preference Shares	17,530	1,576,824	0.07%	Wacker Chemie AG	4,591	524,751	0.02%
Bechtle AG	25,149	1,141,513	0.05%	Zalando SE	68,069	1,460,080	0.06%
Beiersdorf AG	30,591	4,151,199	0.18%			389,334,780	16.83%
Brenntag SE	40,852	3,399,703	0.15%	Ireland 0.54% (30 June 2023: 0.54%)			
Carl Zeiss Meditec AG	10,977	1,084,967	0.05%	AIB Group plc	418,763	1,624,800	0.07%
Commerzbank AG	317,825	3,419,797	0.15%	Bank of Ireland Group plc	319,890	2,628,856	0.11%
Continental AG	33,013	2,539,360	0.11%	Glanbia plc	54,516	812,834	0.04%
Covestro AG	58,324	3,072,508	0.13%	Kerry Group plc Class A	47,228	3,714,955	0.16%
CTS Eventim AG & Co. KGaA	18,056	1,130,306	0.05%	Kingspan Group plc	46,391	3,637,054	0.16%
Daimler Truck Holding AG	161,247	5,485,623	0.24%			12,418,499	0.54%
Delivery Hero SE	60,163	1,504,677	0.06%	Italy 5.42% (30 June 2023: 5.35%)			
Deutsche Bank AG	610,207	7,544,599	0.33%	A2A SpA	456,836	849,258	0.04%
Deutsche Boerse AG	56,170	10,475,705	0.45%	Amplifon SpA	40,217	1,260,401	0.05%
Deutsche Lufthansa AG	185,442	1,492,437	0.06%	Assicurazioni Generali SpA	381,664	7,291,691	0.31%
Deutsche Post AG	287,868	12,912,319	0.56%	Banca Mediolanum SpA	75,636	645,478	0.03%
Deutsche Telekom AG	1,034,540	22,501,245	0.97%	Banco BPM SpA	420,888	2,012,266	0.09%
Deutsche Wohnen SE	15,036	359,962	0.02%	Buzzi SpA	26,849	739,421	0.03%
DWS Group GmbH & Co. KGaA	12,453	433,364	0.02%	Davide Campari-Milano NV	153,272	1,565,673	0.07%
E.ON SE	677,280	8,228,952	0.36%	DiaSorin SpA	6,301	587,505	0.03%
Evonik Industries AG	63,617	1,176,915	0.05%	Enel SpA	2,374,433	15,979,934	0.69%
Fielmann Group AG	7,326	356,337	0.01%	Eni SpA	652,159	10,009,336	0.43%
Fraport AG Frankfurt Airport Services Worldwide	10,414	570,271	0.02%	Ferrari NV	36,139	11,029,623	0.48%
Fresenius Medical Care AG	61,666	2,340,841	0.10%	FinecoBank Banca Fineco SpA	186,741	2,536,876	0.11%
Fresenius SE & Co. KGaA	126,115	3,540,048	0.15%	Hera SpA	238,546	708,959	0.03%
FUCHS SE	10,346	335,728	0.01%	Infrastrutture Wireless Italiane SpA	110,465	1,264,824	0.05%
FUCHS SE - Preference Shares	20,956	844,527	0.04%	Interpump Group SpA	24,376	1,142,503	0.05%
GEA Group AG	51,800	1,952,342	0.08%	Intesa Sanpaolo SpA	4,743,044	12,538,237	0.54%
Hannover Rueck SE	18,317	3,961,967	0.17%	Italgas SpA	145,744	754,954	0.03%
Heidelberg Materials AG	42,661	3,452,981	0.15%	Leonardo SpA	123,392	1,842,859	0.08%
Hella GmbH & Co. KGaA	7,199	593,918	0.03%	Mediobanca Banca di Credito Finanziario SpA	196,902	2,206,287	0.10%
HelloFresh SE	49,506	708,431	0.03%	Moncler SpA	62,617	3,487,767	0.15%
Henkel AG & Co. KGaA	31,235	2,029,650	0.09%	Nexi SpA	252,302	1,868,549	0.08%
Henkel AG & Co. KGaA - Preference Shares	49,399	3,599,211	0.16%				
Hochtief AG	6,242	626,073	0.03%				
Infineon Technologies AG	398,169	15,050,788	0.65%				

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Pirelli & C SpA	148,308	730,713	0.03%	Yara International A.S.A	49,918	1,607,202	0.07%
Poste Italiane SpA	135,396	1,391,194	0.06%			33,126,943	1.43%
Prysmian SpA	83,352	3,431,602	0.15%	Poland 0.68% (30 June 2023: 0.60%)			
Recordati Industria Chimica e Farmaceutica SpA	29,036	1,417,828	0.06%	Allegro.eu SA	148,598	1,140,033	0.05%
Reply SpA	7,006	837,217	0.04%	Bank Polska Kasa Opieki SA	47,602	1,666,272	0.07%
Snam SpA	688,316	3,204,111	0.14%	Dino Polska SA	14,591	1,547,524	0.07%
Stellantis NV	654,011	13,832,333	0.60%	KGHM Polska Miedz SA	41,652	1,176,561	0.05%
Telecom Italia SpA	3,210,955	944,663	0.04%	LPP SA	332	1,237,426	0.05%
Telecom Italia SpA (MTAA)	1,779,593	539,039	0.02%	ORLEN SA	177,321	2,673,841	0.12%
Tenaris SA	142,518	2,243,946	0.10%	Pepco Group NV	45,219	271,287	0.01%
Terna - Rete Elettrica Nazionale	430,875	3,254,830	0.14%	Powszechna Kasa Oszczednosci Bank Polski SA	257,533	2,983,374	0.13%
UniCredit SpA	529,675	13,011,466	0.56%	Powszechny Zaklad Ubezpieczen SA	174,108	1,894,691	0.08%
UnipolSai Assicurazioni SpA	128,919	291,357	0.01%	Santander Bank Polska SA	10,298	1,161,197	0.05%
		125,452,700	5.42%			15,752,206	0.68%
Netherlands 9.00% (30 June 2023: 9.49%)				Portugal 0.43% (30 June 2023: 0.41%)			
Aalberts NV	28,815	1,131,277	0.05%	EDP - Energias de Portugal SA	921,116	4,195,683	0.18%
ABN AMRO Bank NV GDR	117,975	1,603,280	0.07%	EDP Renovaveis SA	89,540	1,658,729	0.07%
Adyen NV	8,996	10,494,734	0.45%	Galp Energia SGPS SA	153,754	2,051,078	0.09%
Aegon Ltd.	514,763	2,701,476	0.12%	Jeronimo Martins SGPS SA	84,046	1,936,420	0.09%
Akzo Nobel NV	52,135	3,900,741	0.17%			9,841,910	0.43%
Allfunds Group plc	97,831	628,564	0.03%	Spain 5.36% (30 June 2023: 5.01%)			
ArcelorMittal SA	152,305	3,910,431	0.17%	Acciona SA	6,907	920,703	0.04%
ASM International NV	14,264	6,703,367	0.29%	ACS Actividades de Construccion y Servicios SA	72,769	2,922,403	0.13%
ASML Holding NV	120,516	82,155,757	3.55%	Aena SME SA	21,540	3,534,714	0.15%
ASR Nederland NV	44,503	1,900,278	0.08%	Amadeus IT Group SA	137,573	8,925,736	0.39%
BE Semiconductor Industries NV	23,142	3,157,726	0.14%	Banco Bilbao Vizcaya Argentaria SA	1,827,195	15,030,506	0.65%
CTP NV	31,866	486,912	0.02%	Banco de Sabadell SA	1,582,698	1,761,543	0.08%
DSM-Firmenich AG	52,895	4,866,340	0.21%	Banco Santander SA	4,894,758	18,499,738	0.80%
EXOR NV	30,633	2,772,287	0.12%	Bankinter SA	205,357	1,190,249	0.05%
Heineken Holding NV	40,041	3,067,141	0.13%	CaixaBank SA	1,156,490	4,309,082	0.19%
Heineken NV	85,560	7,866,386	0.34%	Cellnex Telecom SA	171,189	6,104,600	0.26%
IMCD NV	17,200	2,709,860	0.12%	Corp. ACCIONA Energias Renovables SA	18,524	520,154	0.02%
ING Groep NV	1,101,506	14,898,970	0.64%	Enagas SA	74,289	1,134,021	0.05%
InPost SA	62,205	778,496	0.03%	Endesa SA	97,287	1,795,918	0.08%
JDE Peet's NV	37,179	905,680	0.04%	Ferrovial SE	158,145	5,221,948	0.23%
Koninklijke Ahold Delhaize NV	296,588	7,715,737	0.33%	Grifols SA	101,648	1,570,970	0.07%
Koninklijke KPN NV	1,012,686	3,157,555	0.14%	Grifols SA - Preference Shares Class B	75,934	801,104	0.03%
Koninklijke Philips NV	239,538	5,050,659	0.22%	Iberdrola SA	1,819,143	21,593,227	0.93%
Koninklijke Vopak NV	19,610	596,928	0.03%	Industria de Diseno Textil SA	320,695	12,645,004	0.55%
NN Group NV	85,206	3,046,115	0.13%	Mapfre SA	283,666	551,163	0.02%
OCI NV	29,543	775,208	0.03%	Merlin Properties Socimi SA REIT	101,388	1,019,963	0.04%
Prosus NV	463,531	12,508,384	0.54%	Naturgy Energy Group SA	41,160	1,111,320	0.05%
Randstad NV	33,836	1,919,178	0.08%	Redeia Corp. SA	132,837	1,980,600	0.09%
Signify NV	37,634	1,141,063	0.05%	Repsol SA	392,317	5,276,664	0.23%
Universal Music Group NV	228,903	5,907,986	0.26%	Telefonica SA	1,534,975	5,424,602	0.23%
Wolters Kluwer NV	74,959	9,647,223	0.42%			123,845,932	5.36%
		208,105,739	9.00%	Sweden 6.71% (30 June 2023: 6.18%)			
Norway 1.43% (30 June 2023: 1.38%)				Alfa Laval AB	94,468	3,424,864	0.15%
Adevinta A.S.A Class B	84,010	841,710	0.03%	Assa Abloy AB Class B	296,889	7,755,252	0.34%
Aker A.S.A Class A	7,009	416,098	0.02%	Atlas Copco AB Class A	786,035	12,268,009	0.53%
Aker BP A.S.A	92,465	2,435,568	0.10%	Atlas Copco AB Class B	444,696	5,977,882	0.26%
AutoStore Holdings Ltd.	216,508	385,598	0.02%	Axfood AB	32,920	808,473	0.04%
DNB Bank A.S.A	308,173	5,933,538	0.26%	Beijer Ref AB Class B	118,579	1,442,228	0.06%
Equinor A.S.A	272,312	7,819,704	0.34%	Boliden AB	83,581	2,360,089	0.10%
Gjensidige Forsikring A.S.A	53,332	891,363	0.04%	Castellum AB	131,276	1,693,352	0.07%
Kongsberg Gruppen A.S.A	22,264	923,624	0.04%	Electrolux AB Class B	62,830	611,510	0.03%
Mowi A.S.A	133,391	2,164,030	0.09%	Epiroc AB Class A	191,501	3,481,681	0.15%
Norsk Hydro A.S.A	405,826	2,474,351	0.11%	Epiroc AB Class B	114,141	1,809,647	0.08%
Orkla A.S.A	229,827	1,615,151	0.07%	EQT AB	126,891	3,248,502	0.14%
Salmar A.S.A	19,643	996,640	0.04%	Essity AB Class B	186,663	4,190,172	0.18%
Schibsted A.S.A Class A	23,656	616,994	0.03%	Evolution AB	56,094	6,072,715	0.26%
Schibsted A.S.A Class B	29,337	723,325	0.03%	Fastighets AB Balder Class B	190,078	1,222,510	0.05%
Telenor A.S.A	192,571	2,001,497	0.09%				
TOMRA Systems A.S.A	72,425	796,976	0.03%				
Var Energi A.S.A	168,687	483,574	0.02%				

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Getinge AB Class B	68,375	1,379,477	0.06%	Emmi AG	621	608,491	0.03%
H&M Hennes & Mauritz AB Class B	184,441	2,929,519	0.13%	EMS-Chemie Holding AG	2,199	1,610,705	0.07%
Hexagon AB Class B	645,573	7,016,784	0.30%	Flughafen Zurich AG	5,878	1,110,191	0.05%
Holmen AB Class B	25,429	973,303	0.04%	Geberit AG	10,129	5,872,177	0.25%
Husqvarna AB Class A	7,640	56,961	0.00%	Georg Fischer AG	25,426	1,670,948	0.07%
Husqvarna AB Class B	99,714	745,582	0.03%	Givaudan SA	2,426	9,091,022	0.39%
Industrivarden AB Class A	38,158	1,127,688	0.05%	Helvetia Holding AG	10,391	1,295,342	0.06%
Industrivarden AB Class C	45,535	1,344,474	0.06%	Holcim AG	158,498	11,254,937	0.49%
Indutrade AB	83,151	1,956,934	0.08%	Julius Baer Group Ltd.	63,007	3,195,319	0.14%
Investment AB Latour Class B	42,542	1,003,506	0.04%	Kuehne + Nagel International AG	15,206	4,739,769	0.20%
Investor AB Class A	152,351	3,169,504	0.14%	Logitech International SA	48,092	4,125,739	0.18%
Investor AB Class B	484,845	10,167,266	0.44%	Lonza Group AG	22,634	8,610,733	0.37%
Kinnevik AB Class B	76,010	738,763	0.03%	Nestle SA	816,454	85,629,743	3.70%
L E Lundbergforetagen AB Class B	22,135	1,090,396	0.05%	Novartis AG	632,464	57,734,283	2.50%
Lifco AB Class B	70,431	1,566,469	0.07%	Partners Group Holding AG	6,726	8,775,289	0.38%
Nibe Industrier AB Class B	440,089	2,799,651	0.12%	PSP Swiss Property AG	13,933	1,762,365	0.08%
Saab AB Class B	28,400	1,550,552	0.07%	Roche Holding AG	211,835	55,708,356	2.41%
Sagax AB Class B	55,688	1,385,635	0.06%	Roche Holding AG (XSWX)	8,776	2,467,436	0.11%
Sagax AB Class D	28,873	72,880	0.00%	Sandoz Group AG	131,781	3,835,521	0.17%
Sandvik AB	328,823	6,442,067	0.28%	Schindler Holding AG	12,489	2,824,950	0.12%
Securitas AB Class B	146,060	1,298,107	0.06%	Schindler Holding AG (XSWX)	5,714	1,226,103	0.05%
Skandinaviska Enskilda Banken AB Class A	495,598	6,192,472	0.27%	SGS SA	43,932	3,427,696	0.15%
Skandinaviska Enskilda Banken AB Class C	8,710	109,066	0.00%	SIG Group AG	100,597	2,093,677	0.09%
Skanska AB Class B	107,406	1,765,578	0.08%	Sika AG	44,481	13,094,626	0.57%
SKF AB Class B	117,753	2,135,579	0.09%	Sonova Holding AG	15,463	4,563,748	0.20%
SSAB AB Class A	59,965	413,251	0.02%	Straumann Holding AG	32,586	4,752,636	0.20%
SSAB AB Class B	215,684	1,494,919	0.06%	Swatch Group AG	8,525	2,096,112	0.09%
Svenska Cellulosa AB SCA Class A	4,565	61,673	0.00%	Swatch Group AG (XSWX)	16,782	795,121	0.03%
Svenska Cellulosa AB SCA Class B	176,683	2,392,542	0.10%	Swiss Life Holding AG	9,055	5,687,810	0.25%
Svenska Handelsbanken AB Class A	435,990	4,288,427	0.19%	Swiss Prime Site AG	23,049	2,227,481	0.10%
Svenska Handelsbanken AB Class B	24,924	292,394	0.01%	Swiss Re AG	88,112	8,961,615	0.39%
Sweco AB Class B	62,105	757,031	0.03%	Swisscom AG	7,774	4,230,959	0.18%
Swedbank AB Class A	307,740	5,622,666	0.24%	Tecan Group AG	3,865	1,427,557	0.06%
Swedish Orphan Biovitrum AB	61,380	1,473,231	0.06%	Temenos AG	18,830	1,584,207	0.07%
Tele2 AB Class B	164,222	1,276,307	0.06%	UBS Group AG	920,456	25,839,690	1.12%
Telefonaktiebolaget LM Ericsson Class A	14,475	83,086	0.00%	VAT Group AG	7,899	3,581,075	0.15%
Telefonaktiebolaget LM Ericsson Class B	889,628	5,048,086	0.22%	Zurich Insurance Group AG	43,900	20,757,066	0.90%
Telia Co. AB	751,036	1,732,460	0.08%			445,941,939	19.28%
Trelleborg AB Class B	66,584	2,019,202	0.09%	Total Equities		2,298,163,440	99.36%
Volvo AB Class A	73,819	1,767,810	0.08%	Total Transferable Securities		2,298,163,440	99.36%
Volvo AB Class B	449,596	10,554,857	0.46%				
Volvo Car AB Class B	188,890	551,442	0.02%				
		155,214,483	6.71%				
Switzerland 19.28% (30 June 2023: 19.43%)							
ABB Ltd.	456,789	18,326,023	0.79%				
Adecco Group AG	48,928	2,171,879	0.09%				
Alcon, Inc.	150,299	10,611,296	0.46%				
Avolta AG	32,776	1,166,179	0.05%				
Bachem Holding AG Class B	9,431	659,348	0.03%				
Baloise Holding AG	13,680	1,939,301	0.08%				
Banque Cantonale Vaudoise	8,482	989,856	0.04%				
Barry Callebaut AG	1,098	1,675,824	0.07%				
Belimo Holding AG	2,870	1,431,715	0.06%				
BKW AG	5,531	889,383	0.04%				
Chocoladefabriken Lindt & Spruengli AG	304	3,299,199	0.14%				
Chocoladefabriken Lindt & Spruengli AG (XSWX)	31	3,400,992	0.15%				
Cie Financiere Richemont SA Class A	156,631	19,500,354	0.84%				
Clariant AG	69,759	931,892	0.04%				
DKSH Holding AG	10,797	678,203	0.03%				

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2023: 0.00%)				
Futures 0.00% (30 June 2023: 0.00%)				
Euro Stoxx 600 Index March 2024	447	€10,654,005	69,525	0.00%
Euro Stoxx 50 Index March 2024	94	€4,300,155	(29,735)	(0.00%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			39,790	0.00%
Total Investments			2,298,203,230	99.36%
			Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities			14,794,148	0.64%
Net Assets			2,312,997,378	100.00%
Analysis of Total Assets			EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing		2,297,337,459	99.30%
(b)	Transferable securities dealt in on another regulated market		—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market		825,981	0.04%
(d)	Total Financial Derivative Instruments dealt in on a regulated market		69,525	0.00%
(e)	Total OTC Financial Derivative Instruments		—	0.00%
(f)	Other Assets		15,394,704	0.66%
	Total Assets		2,313,627,669	100.00%

Statement of Assets and Liabilities

	Note	EUR (€) As at 31 December 2023	EUR (€) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	2,298,163,440	2,088,138,906
Financial Derivative Instruments	17	69,525	45,947
Cash		8,858,908	9,716,253
Receivables:			
Interest and Dividends		5,267,067	5,413,909
Capital Shares Issued		284,145	—
Margin Cash Due from Broker		984,584	1,339,236
Total Current Assets		2,313,627,669	2,104,654,251
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	29,735	34,524
Payables and Other Liabilities:			
Capital Shares Redeemed		284,124	—
Investments Purchased		136,410	—
Management Fees Payable	12	180,022	169,468
Total Current Liabilities		630,291	203,992
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		2,312,997,378	2,104,450,259

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
EUR Accumulating			
Net Assets	376,211,203	313,342,985	195,952,995
Number of Shares Outstanding	8,936,856	7,790,620	5,814,908
Net Asset Value Per Share¹	42.10	40.22	33.70
EUR Distributing			
Net Assets	1,936,786,175	1,791,107,274	1,380,392,300
Number of Shares Outstanding	51,628,433	49,701,100	44,436,286
Net Asset Value Per Share¹	37.51	36.04	31.06

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

		EUR (€)	EUR (€)
	Note	Six Months Ended 31 December 2023	Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		331,385	18,475
Dividend Income		12,236,997	10,152,798
Securities Lending Income		74,657	121,678
Net Gain on Financial Instruments		88,961,685	82,619,869
Total Investment Income		101,604,724	92,912,820
Expenses			
Management Fees	12	1,094,357	825,227
Transaction Fees and Commissions		275,966	61,710
Total Expenses		1,370,323	886,937
Finance Costs			
Interest Expense		85	4,798
Distributions	6	10,360,843	7,658,696
Total Finance Costs		10,360,928	7,663,494
Net Investment Income After Finance Costs		89,873,473	84,362,389
Taxation	5	(664,760)	(610,779)
Net Increase in Net Assets		89,208,713	83,751,610

Statement of Changes in Net Assets

	EUR (€)	EUR (€)
	Six Months Ended 31 December 2023	Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	89,208,713	83,751,610
Capital Transactions		
Subscriptions	408,009,982	67,909,470
Redemptions	(288,671,576)	(77,862,825)
Total Capital Transactions	119,338,406	(9,953,355)
Total Increase for the Period	208,547,119	73,798,255
Net Assets		
Beginning of Period	2,104,450,259	1,576,345,295
End of Period	2,312,997,378	1,650,143,550

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard FTSE Developed World UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard FTSE Developed World UCITS ETF seeks to track the performance of the FTSE Developed Index, a widely recognised benchmark of large- and mid-capitalisation companies in global developed markets.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global stocks rebounded from mid-period declines to finish the six months with solid gains.
- In this environment, the ETF's benchmark index returned 7.62% for the six months ended 31 December 2023.
- The United States, which represents more than two-thirds of the index, contributed most to its return. Japan, Australia, the United Kingdom and Canada were also among the top contributors. Hong Kong detracted most.
- Ten of the index's 11 industry sectors posted positive returns. Technology, financials, industrials and consumer discretionary were the largest contributors. The sole detractor was consumer staples.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE Developed Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
USD Accumulating	7.68%	—	10.83%
Benchmark	7.62	—	10.70
Tracking Difference*	0.06		
USD Distributing	7.68%	12.70%	8.86%
Benchmark	7.62	12.56	8.76
Tracking Difference*	0.06		

Sources: Vanguard Global Advisers, LLC, and FTSE.
Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: USD Accumulating, 24 September 2019; USD Distributing, 30 September 2014.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
Microsoft Corp.	95,340	33,863,352	Kenvue, Inc.	76,508	1,773,004
Apple, Inc.	179,730	33,292,862	Marathon Petroleum Corp.	3,569	536,106
Amazon.com, Inc.	116,023	16,457,606	Assurant, Inc.	3,228	447,562
NVIDIA Corp.	30,514	14,171,659	Gentex Corp.	12,271	393,163
Alphabet, Inc. Class A	70,809	9,506,580	AGNC Investment Corp. REIT	37,039	372,983
Meta Platforms, Inc. Class A	28,378	9,176,075	Comerica, Inc.	7,557	329,258
Alphabet, Inc. Class C	65,564	8,846,574	Sensata Technologies Holding plc	8,289	314,070
Tesla, Inc.	35,557	8,535,646	Commerce Bancshares, Inc.	6,466	313,730
Eli Lilly & Co.	10,986	6,246,848	Elanco Animal Health, Inc.	26,097	312,903
UnitedHealth Group, Inc.	11,737	6,160,314	Exxon Mobil Corp.	2,603	303,770
JPMorgan Chase & Co.	37,335	5,718,029	Alphabet, Inc. Class C	2,152	297,622
Exxon Mobil Corp.	53,989	5,674,922	Zions Bancorp NA	7,772	286,942
Broadcom, Inc.	5,346	5,140,871	Organon & Co.	14,108	275,670
Berkshire Hathaway, Inc. Class B	14,364	5,091,961	JPMorgan Chase & Co.	1,772	263,691
Visa, Inc. Class A	19,195	4,746,492	Mohawk Industries, Inc.	2,745	256,987
Johnson & Johnson	30,328	4,732,615	Booking Holdings, Inc.	72	250,497
Procter & Gamble Co.	30,940	4,612,822	Wells Fargo & Co.	5,681	243,999
Novo Nordisk A/S Class B	36,913	3,977,421	Plug Power, Inc.	28,211	240,358
Mastercard, Inc. Class A	9,753	3,946,815	Activision Blizzard, Inc.	2,558	234,876
Home Depot, Inc.	12,074	3,827,590	UBS Group AG	8,791	229,343
			Shell plc	6,905	220,912
			Comcast Corp. Class A	4,689	210,159
			Want Want China Holdings Ltd.	297,000	193,083
			Advance Auto Parts, Inc.	3,203	191,603

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 98.72% (30 June 2023: 98.27%)							
Equities 98.72% (30 June 2023: 98.27%)							
Australia 2.21% (30 June 2023: 2.18%)							
Adbri Ltd.	9,390	19,222	0.00%	Lottery Corp., Ltd.	147,926	488,537	0.01%
AGL Energy Ltd.	41,281	267,033	0.01%	Lynas Rare Earths Ltd.	51,106	249,685	0.01%
ALS Ltd.	34,777	304,932	0.01%	Macquarie Group Ltd.	24,745	3,100,547	0.08%
Altium Ltd.	9,957	318,306	0.01%	Magellan Financial Group Ltd.	6,596	41,767	0.00%
Alumina Ltd.	187,600	115,848	0.00%	Medibank Pvt Ltd.	188,847	458,741	0.01%
Amcor plc	97,626	946,601	0.02%	Metcash Ltd.	95,246	226,819	0.01%
AMP Ltd.	115,521	73,308	0.00%	Mineral Resources Ltd.	12,496	596,865	0.01%
Ampol Ltd.	15,314	377,750	0.01%	Mirvac Group REIT	230,959	329,373	0.01%
Ansell Ltd.	5,940	102,059	0.00%	National Australia Bank Ltd.	207,176	4,339,953	0.11%
ANZ Group Holdings Ltd.	199,144	3,522,163	0.09%	New Hope Corp., Ltd.	39,214	138,070	0.00%
APA Group	81,282	473,652	0.01%	NEXTDC Ltd.	37,284	349,301	0.01%
Arcadium Lithium plc	32,582	249,224	0.01%	Northern Star Resources Ltd.	68,944	642,150	0.02%
Aristocrat Leisure Ltd.	42,370	1,180,154	0.03%	Nufarm Ltd.	17,192	61,236	0.00%
ASX Ltd.	11,722	504,386	0.01%	Orica Ltd.	25,437	276,670	0.01%
Atlas Arteria Ltd.	96,444	380,373	0.01%	Origin Energy Ltd.	119,442	690,316	0.02%
Aurizon Holdings Ltd.	107,863	279,681	0.01%	Orora Ltd.	122,871	217,987	0.00%
Bank of Queensland Ltd.	31,239	129,601	0.00%	Perpetual Ltd.	5,137	89,313	0.00%
Beach Energy Ltd.	84,655	92,423	0.00%	Pilbara Minerals Ltd.	186,394	502,384	0.01%
Bendigo & Adelaide Bank Ltd.	36,966	243,914	0.01%	Platinum Asset Management Ltd.	24,919	22,615	0.00%
BHP Group Ltd.	335,562	11,542,414	0.28%	Pro Medicus Ltd.	2,433	159,093	0.00%
BlueScope Steel Ltd.	28,416	453,718	0.01%	Qantas Airways Ltd.	44,727	163,890	0.00%
Boral Ltd.	10,625	39,077	0.00%	QBE Insurance Group Ltd.	99,335	1,003,840	0.02%
Brambles Ltd.	89,299	828,691	0.02%	Qube Holdings Ltd.	121,530	268,680	0.01%
CAR Group Ltd.	23,771	505,095	0.01%	Ramsay Health Care Ltd.	10,963	393,554	0.01%
Challenger Ltd.	33,749	149,456	0.00%	REA Group Ltd.	3,403	420,637	0.01%
Charter Hall Group REIT	30,242	248,453	0.01%	Reece Ltd.	14,421	220,321	0.01%
Cleanaway Waste Management Ltd.	156,178	286,668	0.01%	Region RE Ltd. REIT	45,533	70,217	0.00%
Cochlear Ltd.	4,579	933,189	0.02%	Rio Tinto Ltd.	24,499	2,267,814	0.06%
Coles Group Ltd.	80,549	885,448	0.02%	Santos Ltd.	228,862	1,186,846	0.03%
Commonwealth Bank of Australia	112,247	8,562,956	0.21%	Scentre Group REIT	333,626	680,673	0.02%
Computershare Ltd.	39,138	651,355	0.02%	Seek Ltd.	21,772	397,104	0.01%
CSL Ltd.	31,729	6,206,053	0.15%	Seven Group Holdings Ltd.	7,574	190,704	0.00%
CSR Ltd.	30,725	138,370	0.00%	Sims Ltd.	7,436	78,951	0.00%
Deterra Royalties Ltd.	26,105	93,873	0.00%	Sonic Healthcare Ltd.	28,227	617,883	0.01%
Dexus REIT	66,995	351,084	0.01%	South32 Ltd.	317,828	722,177	0.02%
Domain Holdings Australia Ltd.	31,087	73,182	0.00%	Star Entertainment Grp Ltd.	67,975	23,887	0.00%
Domino's Pizza Enterprises Ltd.	5,303	213,274	0.00%	Steadfast Group Ltd.	93,812	372,553	0.01%
Downer EDI Ltd.	39,062	117,277	0.00%	Stockland REIT	154,482	469,078	0.01%
Endeavour Group Ltd.	95,779	340,498	0.01%	Suncorp Group Ltd.	78,942	746,045	0.02%
Evolution Mining Ltd.	102,564	277,139	0.01%	Tabcorp Holdings Ltd.	188,957	107,661	0.00%
Flight Centre Travel Group Ltd.	11,715	162,752	0.00%	Telstra Group Ltd.	249,061	672,989	0.02%
Fortescue Ltd.	103,522	2,049,922	0.05%	TPG Telecom Ltd.	31,183	110,219	0.00%
Goodman Group REIT	124,902	2,156,240	0.05%	Transurban Group	200,957	1,879,956	0.05%
GPT Group REIT	126,472	400,423	0.01%	Treasury Wine Estates Ltd.	51,263	377,077	0.01%
Harvey Norman Holdings Ltd.	34,160	97,898	0.00%	Vicinity Ltd. REIT	234,849	326,908	0.01%
IDP Education Ltd.	17,923	244,962	0.01%	Washington H Soul Pattinson & Co., Ltd.	19,412	434,064	0.01%
IGO Ltd.	35,890	221,630	0.01%	Wesfarmers Ltd.	74,146	2,885,854	0.07%
Iluka Resources Ltd.	17,844	80,361	0.00%	Westpac Banking Corp.	231,897	3,623,579	0.09%
Incitec Pivot Ltd.	131,427	254,689	0.01%	Whitehaven Coal Ltd.	48,800	247,742	0.01%
Insignia Financial Ltd.	38,902	62,115	0.00%	WiseTech Global Ltd.	9,815	504,773	0.01%
Insurance Australia Group Ltd.	173,490	670,036	0.02%	Woodside Energy Group Ltd.	124,667	2,642,166	0.06%
James Hardie Industries plc	28,660	1,104,727	0.03%	Woolworths Group Ltd.	80,863	2,052,579	0.05%
JB Hi-Fi Ltd.	7,352	266,032	0.01%	Worley Ltd.	29,446	350,815	0.01%
Lendlease Corp., Ltd.	41,958	213,866	0.00%	Xero Ltd.	7,871	603,138	0.01%
Liontown Resources Ltd.	105,114	118,345	0.00%	Yancoal Australia Ltd.	16,690	56,373	0.00%
						90,734,067	2.21%
				Austria 0.06% (30 June 2023: 0.06%)			
				ANDRITZ AG	5,026	313,131	0.01%
				Erste Group Bank AG	20,736	841,338	0.02%
				Eurotelesites AG	2,536	10,169	0.00%
				OMV AG	9,124	400,835	0.01%
				Raiffeisen Bank International AG	7,206	148,615	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Telekom Austria AG Class A	10,145	85,731	0.00%	Saputo, Inc.	15,436	314,081	0.01%
Verbund AG	4,764	442,318	0.01%	Shopify, Inc. Class A	76,446	5,980,714	0.15%
Voestalpine AG	6,141	193,741	0.01%	Sun Life Financial, Inc.	37,663	1,962,840	0.05%
		2,435,878	0.06%	Suncor Energy, Inc.	85,239	2,744,119	0.07%
Belgium 0.26% (30 June 2023: 0.26%)				TC Energy Corp.	67,696	2,657,322	0.06%
Ackermans & van Haaren NV	1,619	284,002	0.01%	Teck Resources Ltd. Class B	28,809	1,223,716	0.03%
Ageas SA	11,092	481,657	0.01%	Telus Corp.	11,618	207,760	0.00%
Anheuser-Busch InBev SA	57,033	3,680,548	0.09%	Telus Corp. (XTSE)	19,932	356,436	0.01%
Argenx SE	3,959	1,502,232	0.04%	Thomson Reuters Corp.	10,469	1,538,116	0.04%
D'ieteren Group	1,492	291,556	0.01%	Toronto-Dominion Bank	120,303	7,811,575	0.19%
Elia Group SA	2,515	314,769	0.01%	Tourmaline Oil Corp.	19,012	859,188	0.02%
Groupe Bruxelles Lambert NV	5,846	459,923	0.01%	Waste Connections, Inc.	17,151	2,573,560	0.06%
KBC Group NV	16,787	1,088,890	0.02%	Wheaton Precious Metals Corp.	30,077	1,491,076	0.04%
Lotus Bakeries NV	28	254,556	0.00%			111,487,136	2.72%
Sofina SA	1,133	282,103	0.01%	Denmark 0.84% (30 June 2023: 0.79%)			
Solvay SA	4,325	132,483	0.00%	AP Moller-Maersk A/S Class A			
Syensqo SA	4,533	471,995	0.01%		214	379,903	0.01%
UCB SA	8,587	748,416	0.02%	AP Moller-Maersk A/S Class B	293	527,095	0.01%
Umicore SA	12,299	338,294	0.01%	Carlsberg A/S Class B	6,158	772,721	0.02%
Warehouses de Pauw CVA REIT	10,442	328,741	0.01%	Chr Hansen Holding A/S	7,271	610,051	0.02%
		10,660,165	0.26%	Coloplast A/S Class B	8,180	935,778	0.02%
Canada 2.72% (30 June 2023: 2.71%)				Danske Bank A/S	43,560	1,164,466	0.03%
Agnico Eagle Mines Ltd.	30,613	1,686,663	0.04%	Demant A/S	5,822	255,368	0.01%
Alimentation Couche-Tard, Inc.	49,357	2,920,770	0.07%	DSV A/S	11,496	2,019,532	0.05%
Bank of Montreal	48,111	4,783,735	0.12%	Genmab A/S	4,265	1,361,974	0.03%
Bank of Nova Scotia	80,447	3,935,107	0.10%	H Lundbeck A/S	3,151	15,297	0.00%
Barrick Gold Corp.	115,903	2,104,291	0.05%	H Lundbeck A/S Class A	12,991	55,249	0.00%
BCE, Inc.	20,245	800,987	0.02%	Novo Nordisk A/S Class B	206,690	21,381,566	0.52%
Brookfield Asset Management Ltd. Class A	17,691	714,026	0.02%	Novozymes A/S Class B	12,802	703,998	0.02%
Brookfield Corp.	97,440	3,927,602	0.10%	Orsted A/S	11,754	651,940	0.02%
Canadian Imperial Bank of Commerce	60,308	2,917,981	0.07%	Pandora A/S	5,321	735,818	0.02%
Canadian National Railway Co.	38,079	4,809,690	0.12%	ROCKWOOL A/S Class B	536	156,947	0.00%
Canadian Natural Resources Ltd.	70,341	4,630,898	0.11%	Royal Unibrew A/S	2,947	196,995	0.00%
Canadian Pacific Kansas City Ltd.	61,938	4,924,602	0.12%	Tryg A/S	24,897	541,965	0.01%
Canadian Tire Corp., Ltd. Class A	3,423	365,300	0.01%	Vestas Wind Systems A/S	64,917	2,061,499	0.05%
Cenovus Energy, Inc.	88,264	1,477,984	0.04%			34,528,162	0.84%
CGI, Inc.	14,233	1,532,212	0.04%	Finland 0.30% (30 June 2023: 0.31%)			
Constellation Software, Inc.	1,316	3,278,792	0.08%	Elisa OYJ	9,548	441,611	0.01%
Constellation Software, Inc. - Warrants 31/3/2040	1,039	—	0.00%	Fortum OYJ	29,173	420,871	0.01%
Dollarama, Inc.	18,265	1,322,710	0.03%	Kesko OYJ Class B	16,906	334,753	0.01%
Enbridge, Inc.	138,409	5,006,908	0.12%	Kone OYJ Class B	21,450	1,070,054	0.03%
Fairfax Financial Holdings Ltd.	1,418	1,314,666	0.03%	Mandatum OYJ	26,612	119,646	0.00%
Fortis, Inc.	32,057	1,325,214	0.03%	Metso OYJ	42,013	425,577	0.01%
Franco-Nevada Corp.	12,415	1,381,882	0.03%	Neste OYJ	27,342	972,850	0.02%
George Weston Ltd.	4,135	515,856	0.01%	Nokia OYJ	349,087	1,176,909	0.03%
Great-West Lifeco, Inc.	16,319	542,812	0.01%	Nordea Bank Abp	223,801	2,775,312	0.07%
Hydro One Ltd.	21,910	659,659	0.02%	Orion OYJ Class B	6,798	294,894	0.01%
IGM Financial, Inc.	3,777	100,283	0.00%	Sampo OYJ Class A	31,244	1,367,087	0.03%
Imperial Oil Ltd.	10,810	618,792	0.01%	Stora Enso OYJ Class R	42,304	585,307	0.02%
Intact Financial Corp.	11,673	1,804,685	0.04%	UPM-Kymmene OYJ	34,680	1,304,813	0.03%
Loblaw Cos Ltd.	10,402	1,011,959	0.02%	Valmet OYJ	12,804	369,298	0.01%
Magna International, Inc.	17,196	1,020,988	0.02%	Wartsila OYJ Abp	31,582	457,893	0.01%
Manulife Financial Corp.	120,565	2,677,190	0.07%			12,116,875	0.30%
Metro, Inc.	14,386	748,321	0.02%	France 3.09% (30 June 2023: 3.19%)			
National Bank of Canada	22,555	1,727,632	0.04%	Accor SA	11,470	438,394	0.01%
Nutrien Ltd.	33,643	1,904,634	0.05%	Aeroports de Paris SA	2,118	274,207	0.01%
Pembina Pipeline Corp.	35,158	1,216,372	0.03%	Air Liquide - EUR	5,960	1,159,524	0.03%
Power Corp. of Canada	36,582	1,051,185	0.03%	Air Liquide SA	3,570	694,547	0.02%
Restaurant Brands International, Inc.	20,379	1,600,059	0.04%	Air Liquide SA (Prime De Fidelite)	6,264	1,218,667	0.03%
Royal Bank of Canada	92,540	9,404,186	0.23%	Air Liquide SA (XPAR)	18,165	3,534,018	0.09%
				Airbus SE	38,821	5,994,272	0.15%
				ALD SA	9,606	68,390	0.00%
				Alstom SA	16,209	218,086	0.01%
				Amundi SA	5,155	350,779	0.01%
				Arkema SA	4,118	468,542	0.01%
				AXA SA	115,313	3,756,451	0.09%
				BioMerieux	2,947	327,494	0.01%
				BNP Paribas SA	70,076	4,845,058	0.12%

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Bolloré SE	63,761	398,302	0.01%	TotalEnergies SE	146,043	9,937,706	0.24%
Bouygues SA	14,881	560,875	0.01%	Ubisoft Entertainment SA	6,744	172,164	0.00%
Bureau Veritas SA	20,593	520,248	0.01%	Unibail-Rodamco-Westfield REIT	7,451	550,802	0.01%
Capgemini SE	10,880	2,268,509	0.06%	Valeo SE	14,153	217,549	0.01%
Carrefour SA	36,151	661,510	0.02%	Veolia Environnement SA	41,413	1,306,531	0.03%
Cie de L'Odé SE	42	67,459	0.00%	Vinci SA	32,480	4,079,446	0.10%
Cie de Saint-Gobain SA	31,510	2,320,269	0.06%	Vivendi SE	46,951	501,840	0.01%
Cie Generale des Etablissements Michelin SCA	44,656	1,601,227	0.04%	Wendel SE	1,489	132,655	0.00%
Covivio SA REIT	4,791	257,633	0.01%	Worldline SA	13,088	226,551	0.01%
Credit Agricole SA	70,605	1,002,376	0.02%			126,590,978	3.09%
Danone SA	40,236	2,608,132	0.06%	Germany 2.27% (30 June 2023: 2.29%)			
Dassault Aviation SA	1,297	256,745	0.01%	Adidas AG	10,959	2,229,415	0.05%
Dassault Systemes SE	44,158	2,157,745	0.05%	Allianz SE	26,171	6,994,725	0.17%
Edenred SE	16,947	1,013,528	0.02%	BASF SE	59,963	3,231,096	0.08%
Eiffage SA	4,544	486,995	0.01%	Bayer AG	64,540	2,397,621	0.06%
Engie SA	18,421	323,911	0.01%	Bayerische Motoren Werke AG	19,009	2,116,208	0.05%
Engie SA (France)	11,288	198,486	0.01%	Bayerische Motoren Werke AG - Preference Shares	5,618	558,223	0.01%
Engie SA (Prime De Fidelite)	20,000	351,676	0.01%	Bechtle AG	4,975	249,447	0.01%
Engie SA (XPAR)	64,595	1,135,827	0.03%	Beiersdorf AG	6,699	1,004,187	0.03%
EssilorLuxottica SA	19,936	3,999,250	0.10%	Brenntag SE	9,794	900,352	0.02%
Eurazeo SA	539	42,780	0.00%	Carl Zeiss Meditec AG	2,046	223,390	0.01%
Eurazeo SA - EUR	471	37,383	0.00%	Commerzbank AG	68,435	813,421	0.02%
Eurazeo SE	256	20,318	0.00%	Continental AG	7,526	639,482	0.02%
Eurazeo SE (XPAR)	2,126	168,739	0.00%	Covestro AG	12,943	753,191	0.02%
Eurofins Scientific SE	8,595	559,984	0.01%	CTS Eventim AG & Co. KGaA	4,474	309,382	0.01%
Euronext NV	5,052	438,921	0.01%	Daimler Truck Holding AG	36,106	1,356,870	0.03%
Gecina SA REIT	2,986	363,163	0.01%	Delivery Hero SE	11,779	325,422	0.01%
Getlink SE	24,841	454,554	0.01%	Deutsche Bank AG	135,171	1,846,151	0.05%
Hermes International SCA	2,248	4,764,866	0.12%	Deutsche Boerse AG	12,232	2,520,003	0.06%
Ipsen SA	1,943	231,590	0.01%	Deutsche Lufthansa AG	35,736	317,701	0.01%
JCDecaux SE	2,317	46,582	0.00%	Deutsche Post AG	62,677	3,105,587	0.08%
Kering SA	4,839	2,132,815	0.05%	Deutsche Telekom AG	224,500	5,393,868	0.13%
Klepierre SA REIT	12,892	351,471	0.01%	Deutsche Wohnen SE	2,724	72,037	0.00%
L'Oreal SA (Prime De Fidelite)	2,937	1,462,069	0.04%	DWS Group GmbH & Co. KGaA	1,820	69,964	0.00%
La Francaise des Jeux SAEM	8,167	296,272	0.01%	E.ON SE	144,289	1,936,574	0.05%
Legrand SA	16,312	1,695,593	0.04%	Evonik Industries AG	12,716	259,864	0.01%
L'Oreal SA	2,860	1,423,738	0.03%	Fielmann Group AG	1,865	100,207	0.00%
L'Oreal SA - EUR	7,672	3,819,202	0.09%	Fraport AG Frankfurt Airport Services Worldwide	2,231	134,955	0.00%
L'Oreal SA (XPAR)	1,694	843,291	0.02%	Fresenius Medical Care AG	12,705	532,753	0.01%
LVMH Moët Hennessy Louis Vuitton SE	16,424	13,309,537	0.33%	Fresenius SE & Co. KGaA	28,542	885,017	0.02%
Neoen SA	5,847	195,575	0.01%	FUCHS SE	2,994	107,323	0.00%
Orange SA	122,835	1,398,146	0.03%	FUCHS SE - Preference Shares	4,000	178,070	0.00%
Pernod Ricard SA	13,230	2,334,669	0.06%	GEA Group AG	10,668	444,154	0.01%
Publicis Groupe SA	15,625	1,449,853	0.04%	Hannover Rueck SE	3,817	912,018	0.02%
Remy Cointreau SA	1,260	160,064	0.00%	Heidelberg Materials AG	9,548	853,690	0.02%
Renault SA	11,887	484,599	0.01%	Hella GmbH & Co. KGaA	1,403	127,860	0.00%
Rexel SA	16,844	460,889	0.01%	HelloFresh SE	8,381	132,483	0.00%
Safran SA	22,688	3,996,434	0.10%	Henkel AG & Co. KGaA	7,286	522,990	0.01%
Sanofi SA	71,900	7,129,128	0.17%	Henkel AG & Co. KGaA - Preference Shares	9,761	785,612	0.02%
Sartorius Stedim Biotech	1,408	372,506	0.01%	Hochtief AG	1,456	161,320	0.00%
Schneider Electric SE	35,374	7,103,215	0.17%	Infineon Technologies AG	86,910	3,628,994	0.09%
SCOR SE	11,101	324,472	0.01%	KION Group AG	4,164	177,873	0.00%
SEB SA	251	31,331	0.00%	Knorr-Bremse AG	4,190	272,155	0.01%
SEB SA (France)	131	16,352	0.00%	LEG Immobilien SE	4,493	393,680	0.01%
SEB SA (Prime De Fidelite)	382	47,683	0.00%	Mercedes-Benz Group AG	56,607	3,911,309	0.10%
SEB SA (XPAR)	844	105,353	0.00%	Merck KGaA	8,653	1,377,385	0.03%
Societe Generale SA	49,612	1,316,664	0.03%	MTU Aero Engines AG	3,580	772,145	0.02%
Sodexo SA	998	109,825	0.00%	Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	8,849	3,666,620	0.09%
Sodexo SA - FP	454	49,961	0.00%	Nemetschek SE	3,840	332,901	0.01%
Sodexo SA (XPAR)	2,839	312,418	0.01%	Puma SE	6,133	342,264	0.01%
Sodexo SA 2024	444	48,860	0.00%	QIAGEN NV	15,474	673,478	0.02%
Sodexo SA 2025	625	68,778	0.00%	Rational AG	237	183,131	0.01%
Sodexo SA 2026	687	75,601	0.00%				
SOITEC	1,436	256,660	0.01%				
STMicronelectronics NV	42,526	2,125,445	0.05%				
Teleperformance SE	3,546	517,252	0.01%				
Thales SA	6,569	972,001	0.02%				

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Rheinmetall AG	2,880	913,059	0.02%	Hongkong Land Holdings Ltd.	66,600	231,768	0.01%
RTL Group SA	2,951	113,963	0.00%	Huabao International Holdings Ltd.	17,000	5,421	0.00%
RWE AG	46,300	2,106,163	0.05%	Hutchison Telecommunications Hong Kong Holdings Ltd.	2,000	274	0.00%
SAP SE	72,533	11,175,636	0.27%	HUTCHMED China Ltd.	27,500	101,075	0.00%
Sartorius AG	182	53,277	0.00%	Hysan Development Co., Ltd.	19,000	37,715	0.00%
Sartorius AG - Preference Shares	1,411	519,346	0.01%	Jardine Matheson Holdings Ltd.	14,500	597,545	0.02%
Scout24 SE	5,253	372,303	0.01%	Johnson Electric Holdings Ltd.	38,500	61,138	0.00%
Siemens AG	49,371	9,267,042	0.23%	Kerry Logistics Network Ltd.	10,500	11,053	0.00%
Siemens Energy AG	39,605	524,996	0.01%	Kerry Properties Ltd.	43,500	79,551	0.00%
Siemens Healthineers AG	18,075	1,050,240	0.03%	Lenovo Group Ltd.	478,000	668,467	0.02%
Sixt SE	800	89,432	0.00%	Link REIT	180,440	1,013,286	0.03%
Sixt SE - Preference Shares	700	51,885	0.00%	L'Occitane International SA	15,000	42,838	0.00%
Symrise AG Class A	8,633	950,211	0.02%	Man Wah Holdings Ltd.	59,600	40,835	0.00%
Talanx AG	4,282	305,802	0.01%	Melco International Development Ltd.	51,000	35,726	0.00%
Telefonica Deutschland Holding AG	47,705	123,944	0.00%	MGM China Holdings Ltd.	51,200	64,979	0.00%
thyssenkrupp AG	31,547	219,963	0.01%	MMG Ltd.	64,000	18,933	0.00%
Traton SE	1,457	34,314	0.00%	MTR Corp., Ltd.	101,000	391,917	0.01%
Volkswagen AG	1,903	249,000	0.01%	NagaCorp Ltd.	79,473	31,245	0.00%
Volkswagen AG - Preference Shares	12,999	1,605,375	0.04%	New World Development Co., Ltd.	111,250	172,676	0.01%
Vonovia SE	47,540	1,498,780	0.04%	Nexteer Automotive Group Ltd.	21,000	13,259	0.00%
Wacker Chemie AG	822	103,787	0.00%	NWS Holdings Ltd.	117,000	110,279	0.00%
Zalando SE	13,534	320,685	0.01%	Orient Overseas International Ltd.	7,500	104,693	0.00%
		92,883,771	2.27%	PCCW Ltd.	318,417	169,636	0.00%
Hong Kong 0.65% (30 June 2023: 0.76%)				Power Assets Holdings Ltd.	94,000	544,723	0.01%
AAC Technologies Holdings, Inc.	38,000	112,902	0.00%	Prada SpA	25,700	146,955	0.00%
AIA Group Ltd.	766,800	6,682,513	0.16%	Samsonite International SA	87,300	287,886	0.01%
ASMPT Ltd.	20,300	193,679	0.01%	Sands China Ltd.	178,400	522,048	0.01%
Bank of East Asia Ltd.	31,200	38,518	0.00%	Shangri-La Asia Ltd.	32,000	21,966	0.00%
BOC Aviation Ltd.	10,400	79,513	0.00%	Sino Land Co., Ltd.	286,000	310,959	0.01%
BOC Hong Kong Holdings Ltd.	214,500	582,362	0.02%	SITC International Holdings Co., Ltd.	60,000	103,579	0.00%
Budweiser Brewing Co. APAC Ltd.	98,500	184,422	0.01%	SJM Holdings Ltd.	65,000	20,561	0.00%
Cafe de Coral Holdings Ltd.	2,000	2,308	0.00%	Sun Hung Kai Properties Ltd.	96,000	1,038,247	0.03%
Cathay Pacific Airways Ltd.	106,272	111,055	0.00%	Swire Pacific Ltd. Class A	13,500	114,279	0.00%
Champion REIT	190,000	59,614	0.00%	Swire Pacific Ltd. Class B	190,000	248,676	0.01%
China Travel International Investment Hong Kong Ltd.	312,000	53,541	0.00%	Swire Properties Ltd.	73,600	148,924	0.00%
Chow Tai Fook Jewellery Group Ltd.	133,000	197,919	0.01%	Techtronic Industries Co., Ltd.	90,500	1,078,436	0.03%
CK Asset Holdings Ltd.	123,342	619,194	0.02%	United Energy Group Ltd.	662,000	72,062	0.00%
CK Hutchison Holdings Ltd.	167,868	899,690	0.02%	Vitasoy International Holdings Ltd.	28,000	27,898	0.00%
CK Infrastructure Holdings Ltd.	55,500	307,048	0.01%	VTech Holdings Ltd.	12,900	77,893	0.00%
CLP Holdings Ltd.	115,000	949,184	0.02%	WH Group Ltd.	522,214	337,061	0.01%
Dah Sing Banking Group Ltd.	13,600	8,778	0.00%	Wharf Holdings Ltd.	53,000	170,704	0.00%
Dah Sing Financial Holdings Ltd.	3,200	6,557	0.00%	Wharf Real Estate Investment Co., Ltd.	107,000	361,757	0.01%
DFI Retail Group Holdings Ltd.	20,200	48,480	0.00%	Wynn Macau Ltd.	82,800	68,182	0.00%
ESR Group Ltd.	152,102	210,372	0.01%	Xinyi Glass Holdings Ltd.	100,000	112,185	0.00%
First Pacific Co., Ltd.	70,000	27,880	0.00%	Yue Yuen Industrial Holdings Ltd.	28,000	30,981	0.00%
FIT Hon Teng Ltd.	5,000	756	0.00%			26,633,181	0.65%
Galaxy Entertainment Group Ltd.	144,000	806,808	0.02%	Ireland 0.07% (30 June 2023: 0.07%)			
Guotai Junan International Holdings Ltd.	30,000	2,305	0.00%	AIB Group plc	83,341	357,203	0.01%
Haitong International Securities Group Ltd.	101,530	19,634	0.00%	Bank of Ireland Group plc	73,211	664,610	0.02%
Hang Lung Group Ltd.	24,000	32,703	0.00%	Glanbia plc	9,617	158,395	0.00%
Hang Lung Properties Ltd.	113,000	157,448	0.00%	Kerry Group plc Class A	10,399	903,588	0.02%
Hang Seng Bank Ltd.	45,800	534,042	0.01%	Kingspan Group plc	10,393	900,081	0.02%
Henderson Land Development Co., Ltd.	89,015	274,162	0.01%			2,983,877	0.07%
Hong Kong & China Gas Co., Ltd.	940,883	720,554	0.02%	Israel 0.17% (30 June 2023: 0.17%)			
Hong Kong Exchanges & Clearing Ltd.	83,300	2,858,969	0.07%	Airport City Ltd.	2,696	46,345	0.00%
				Amot Investments Ltd.	8,178	44,241	0.00%
				Azrieli Group Ltd.	2,308	150,111	0.00%
				Bank Hapoalim BM	88,019	794,662	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Bank Leumi Le-Israeli BM Bezeq The Israeli Telecommunication Corp., Ltd.	105,508	852,936	0.02%	Tenaris SA	31,537	548,514	0.01%
Big Shopping Centers Ltd.	792	81,754	0.00%	Terna - Rete Elettrica Nazionale	93,645	781,423	0.02%
Delek Group Ltd.	363	47,178	0.00%	UniCredit SpA	115,377	3,130,839	0.08%
Elbit Systems Ltd.	1,606	342,528	0.01%	UnipolSai Assicurazioni SpA	43,543	108,705	0.00%
Electra Ltd.	62	26,460	0.00%			29,793,794	0.73%
Energix-Renewable Energies Ltd.	24,945	92,066	0.00%	Japan 6.84% (30 June 2023: 6.86%)			
Enlight Renewable Energy Ltd.	8,387	163,389	0.01%	ABC-Mart, Inc.	4,800	83,927	0.00%
Fattal Holdings 1998 Ltd.	315	34,904	0.00%	Acom Co., Ltd.	7,400	18,492	0.00%
First International Bank Of Israel Ltd.	3,267	134,095	0.00%	Activia Properties, Inc. REIT	40	110,228	0.00%
Gav-Yam Lands Corp., Ltd.	2,059	16,854	0.00%	Advance Residence Investment Corp. REIT	119	266,733	0.01%
Harel Insurance Investments & Financial Services Ltd.	4,011	31,612	0.00%	Advantest Corp.	49,476	1,683,475	0.04%
ICL Group Ltd.	44,880	228,208	0.01%	Aeon Co., Ltd.	48,700	1,088,479	0.03%
Israel Corp., Ltd.	114	29,123	0.00%	AEON Financial Service Co., Ltd.	3,100	27,816	0.00%
Israel Discount Bank Ltd. Class A	83,324	418,830	0.01%	AEON Investment Corp. REIT	49	49,146	0.00%
Melison Ltd.	3,805	295,870	0.01%	Aeon Mall Co., Ltd.	7,300	91,755	0.00%
Mivne Real Estate KD Ltd.	36,524	109,037	0.00%	AGC, Inc.	13,100	486,534	0.01%
Mizrachi Tefahot Bank Ltd.	9,482	368,652	0.01%	Aica Kogyo Co., Ltd.	1,600	38,723	0.00%
Nice Ltd.	4,055	821,045	0.02%	Ain Holdings, Inc.	1,000	31,735	0.00%
Nova Ltd.	1,797	250,519	0.01%	Air Water, Inc.	12,500	170,813	0.00%
OPC Energy Ltd.	12,564	81,993	0.00%	Aisin Corp.	13,900	486,372	0.01%
Phoenix Holdings Ltd.	13,714	139,581	0.00%	Ajinomoto Co., Inc.	35,300	1,362,122	0.03%
Shapir Engineering & Industry Ltd.	6,560	42,283	0.00%	Alfresa Holdings Corp.	8,200	139,391	0.00%
Shikun & Binui Ltd.	1	2	0.00%	Alps Alpine Co., Ltd.	13,700	119,382	0.00%
Strauss Group Ltd.	2,069	39,077	0.00%	Amada Co., Ltd.	21,900	228,352	0.01%
Teva Pharmaceutical Industries Ltd.	71,961	767,392	0.02%	Amano Corp.	4,400	104,304	0.00%
Tower Semiconductor Ltd.	5,850	179,843	0.01%	ANA Holdings, Inc.	11,483	249,241	0.01%
		6,800,228	0.17%	Anritsu Corp.	3,500	33,776	0.00%
Italy 0.73% (30 June 2023: 0.72%)				Aozora Bank Ltd.	7,200	156,431	0.00%
A2A SpA	107,871	221,518	0.01%	Ariake Japan Co., Ltd.	300	9,884	0.00%
Amplifon SpA	7,819	270,692	0.01%	As One Corp.	1,000	39,722	0.00%
Assicurazioni Generali SpA	84,652	1,786,524	0.04%	Asahi Group Holdings Ltd.	32,599	1,215,815	0.03%
Banca Mediolanum SpA	11,420	107,657	0.00%	Asahi Intecc Co., Ltd.	13,900	282,821	0.01%
Banco BPM SpA	97,481	514,829	0.01%	Asahi Kasei Corp.	82,000	604,327	0.02%
Buzzi SpA	5,609	170,637	0.01%	Asics Corp.	12,600	394,856	0.01%
Davide Campari-Milano NV	29,871	337,064	0.01%	ASKUL Corp.	400	6,100	0.00%
DiaSorin SpA	1,020	105,058	0.00%	Astellas Pharma, Inc.	121,500	1,453,036	0.04%
Enel SpA	505,834	3,760,519	0.09%	Azbil Corp.	9,400	311,111	0.01%
Eni SpA	139,432	2,363,954	0.06%	AZ-COM MARUWA Holdings, Inc.	1,300	14,099	0.00%
Ferrari NV	7,733	2,607,097	0.06%	Bandai Namco Holdings, Inc.	39,600	793,938	0.02%
FinecoBank Banca Fineco SpA	38,155	572,579	0.02%	BayCurrent Consulting, Inc.	9,500	333,625	0.01%
Hera SpA	60,925	200,018	0.01%	Benefit One, Inc.	2,000	30,111	0.00%
Infrastrutture Wireless Italiane SpA	23,432	296,374	0.01%	Benesse Holdings, Inc.	4,700	86,912	0.00%
Interpump Group SpA	5,600	289,940	0.01%	Bic Camera, Inc.	5,000	47,666	0.00%
Intesa Sanpaolo SpA	1,009,635	2,948,278	0.07%	BIPROGY, Inc.	5,400	169,109	0.00%
Italgas SpA	22,491	128,695	0.00%	Bridgestone Corp.	35,800	1,482,991	0.04%
Leonardo SpA	25,257	416,689	0.01%	Brother Industries Ltd.	15,800	252,219	0.01%
Mediobanca Banca di Credito Finanziario SpA	42,950	531,618	0.01%	Calbee, Inc.	4,000	80,394	0.00%
Moncler SpA	14,401	886,079	0.02%	Canon Marketing Japan, Inc.	2,700	81,892	0.00%
Nexi SpA	59,718	488,555	0.01%	Canon, Inc.	63,800	1,638,218	0.04%
Pirelli & C SpA	26,579	144,659	0.00%	Capcom Co., Ltd.	12,100	391,031	0.01%
Poste Italiane SpA	31,622	358,919	0.01%	Casio Computer Co., Ltd.	11,800	102,407	0.00%
Prysmian SpA	18,501	841,397	0.02%	Central Japan Railway Co.	60,900	1,548,203	0.04%
Recordati Industria Chimica e Farmaceutica SpA	6,864	370,245	0.01%	Chiba Bank Ltd.	44,300	320,042	0.01%
Reply SpA	1,121	147,978	0.00%	Chubu Electric Power Co., Inc.	43,600	563,324	0.01%
Snam SpA	140,394	721,926	0.02%	Chugai Pharmaceutical Co., Ltd.	42,500	1,610,406	0.04%
Stellantis NV	139,654	3,262,785	0.08%	Chugin Financial Group, Inc.	11,100	78,853	0.00%
Telecom Italia SpA	819,504	266,329	0.01%	Chugoku Electric Power Co., Inc.	22,100	157,779	0.00%
Telecom Italia SpA (Non CVA)	315,904	105,701	0.00%	Coca-Cola Bottlers Japan Holdings, Inc.	10,550	151,500	0.00%
				COMSYS Holdings Corp.	6,400	141,183	0.00%
				Concordia Financial Group Ltd.	74,900	342,464	0.01%
				Cosmo Energy Holdings Co., Ltd.	6,230	250,384	0.01%

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Cosmos Pharmaceutical Corp.	1,200	138,615	0.00%	Hankyu Hanshin Holdings, Inc.	15,600	496,726	0.01%
Credit Saison Co., Ltd.	8,000	147,510	0.00%	Harmonic Drive Systems, Inc.	3,200	94,425	0.00%
CyberAgent, Inc.	20,000	125,564	0.00%	Haseko Corp.	15,500	201,419	0.01%
Dai Nippon Printing Co., Ltd.	18,600	550,559	0.01%	Heiwa Corp.	1,200	17,866	0.00%
Daicel Corp.	14,300	138,557	0.00%	Hikari Tsushin, Inc.	1,100	182,423	0.01%
Daido Steel Co., Ltd.	14,500	154,380	0.00%	Hino Motors Ltd.	8,600	28,268	0.00%
Daifuku Co., Ltd.	18,800	380,387	0.01%	Hirogin Holdings, Inc.	17,300	110,773	0.00%
Dai-ichi Life Holdings, Inc.	60,200	1,277,617	0.03%	Hirose Electric Co., Ltd.	2,510	284,240	0.01%
Daiichi Sankyo Co., Ltd.	125,600	3,449,590	0.08%	Hisamitsu Pharmaceutical Co., Inc.	4,500	137,605	0.00%
Daiichikoshio Co., Ltd.	2,400	35,520	0.00%	Hitachi Construction Machinery Co., Ltd.	7,900	208,847	0.01%
Daikin Industries Ltd.	18,150	2,959,127	0.07%	Hitachi Ltd.	59,000	4,256,136	0.10%
Daio Paper Corp.	2,000	15,931	0.00%	Honda Motor Co., Ltd.	319,000	3,317,166	0.08%
Daito Trust Construction Co., Ltd.	3,700	429,103	0.01%	Horiba Ltd.	3,300	258,186	0.01%
Daiwa House Industry Co., Ltd.	42,200	1,278,752	0.03%	Hoshizaki Corp.	8,000	292,864	0.01%
Daiwa House Investment Corp. REIT Class A	172	307,082	0.01%	House Foods Group, Inc.	7,500	165,715	0.00%
Daiwa Office Investment Corp. REIT Class A	14	66,038	0.00%	Hoya Corp.	23,300	2,912,913	0.07%
Daiwa Securities Group, Inc.	91,000	612,627	0.02%	Hulic Co., Ltd.	42,453	444,615	0.01%
Daiwa Securities Living Investments Corp. REIT Class A	136	100,616	0.00%	Ibiden Co., Ltd.	6,100	338,144	0.01%
DeNA Co., Ltd.	2,200	21,488	0.00%	Idemitsu Kosan Co., Ltd.	76,370	415,761	0.01%
Denka Co., Ltd.	4,100	72,589	0.00%	IHI Corp.	8,800	172,342	0.01%
Denso Corp.	135,700	2,047,339	0.05%	Iida Group Holdings Co., Ltd.	5,900	88,366	0.00%
Dentsu Group, Inc.	15,200	390,081	0.01%	Industrial & Infrastructure Fund Investment Corp. REIT Class A	64	63,374	0.00%
Descente Ltd.	2,200	58,051	0.00%	Information Services International-Dentsu Ltd.	900	37,282	0.00%
DIC Corp.	2,200	43,249	0.00%	INFRONEER Holdings, Inc.	11,940	118,866	0.00%
Disco Corp.	5,500	1,364,662	0.03%	Impex Corp.	59,800	807,839	0.02%
DMG Mori Co., Ltd.	6,700	128,340	0.00%	Internet Initiative Japan, Inc.	5,400	110,467	0.00%
Dowa Holdings Co., Ltd.	3,200	116,941	0.00%	Invincible Investment Corp. REIT	422	182,593	0.01%
East Japan Railway Co.	23,800	1,372,324	0.03%	Isetan Mitsukoshi Holdings Ltd.	23,600	256,791	0.01%
Ebara Corp.	6,100	361,206	0.01%	Isuzu Motors Ltd.	33,500	431,522	0.01%
Eisai Co., Ltd.	18,800	940,400	0.02%	Ito En Ltd.	4,900	148,828	0.00%
Electric Power Development Co., Ltd.	8,000	129,862	0.00%	ITOCHU Corp.	87,300	3,571,138	0.09%
ENEOS Holdings, Inc.	180,450	717,295	0.02%	Itoham Yonekyu Holdings, Inc.	360	9,844	0.00%
EXEO Group, Inc.	6,900	153,437	0.00%	Iwatani Corp.	2,600	118,640	0.00%
Ezaki Glico Co., Ltd.	1,700	50,344	0.00%	Iyogin Holdings, Inc.	12,900	86,671	0.00%
Fancl Corp.	2,200	37,000	0.00%	Izumi Co., Ltd.	5,200	133,486	0.00%
FANUC Corp.	62,700	1,844,353	0.05%	J Front Retailing Co., Ltd.	11,600	105,567	0.00%
Fast Retailing Co., Ltd.	10,000	2,481,912	0.06%	Japan Airlines Co., Ltd.	8,284	163,059	0.00%
Food & Life Cos Ltd.	5,600	115,074	0.00%	Japan Airport Terminal Co., Ltd.	4,100	180,629	0.01%
FP Corp.	2,700	56,900	0.00%	Japan Aviation Electronics Industry Ltd.	600	13,725	0.00%
Frontier Real Estate Investment Corp. REIT	47	144,354	0.00%	Japan Exchange Group, Inc.	32,100	679,205	0.02%
Fuji Electric Co., Ltd.	9,235	397,554	0.01%	Japan Hotel Investment Corp. REIT Class A	229	112,405	0.00%
Fuji Kyuko Co., Ltd.	4,400	131,707	0.00%	Japan Logistics Fund, Inc. REIT	52	105,490	0.00%
Fuji Media Holdings, Inc.	300	3,338	0.00%	Japan Metropolitan Fund Invest REIT	449	324,536	0.01%
Fuji Oil Holdings, Inc.	1,000	17,219	0.00%	Japan Post Bank Co., Ltd.	98,428	1,002,572	0.03%
FUJIFILM Holdings Corp.	24,000	1,442,417	0.04%	Japan Post Holdings Co., Ltd.	131,056	1,170,840	0.03%
Fujikura Ltd.	16,900	130,005	0.00%	Japan Post Insurance Co., Ltd.	12,798	227,310	0.01%
Fujitsu General Ltd.	3,600	59,191	0.00%	Japan Prime Realty Investment Corp. REIT	48	119,166	0.00%
Fujitsu Ltd.	11,720	1,768,641	0.04%	Japan Real Estate Investment Corp. REIT	91	376,961	0.01%
Fukuoka Financial Group, Inc.	12,900	304,428	0.01%	Japan Steel Works Ltd.	2,100	36,495	0.00%
Furukawa Electric Co., Ltd.	1,200	18,871	0.00%	Japan Tobacco, Inc.	77,400	2,001,156	0.05%
Fuyo General Lease Co., Ltd.	700	60,799	0.00%	JCR Pharmaceuticals Co., Ltd.	1,900	15,795	0.00%
GLP J-Reit REIT	290	289,013	0.01%	Jeol Ltd.	1,900	83,423	0.00%
GMO internet group, Inc.	5,000	90,899	0.00%	JFE Holdings, Inc.	37,600	583,416	0.02%
GMO Payment Gateway, Inc.	3,500	243,247	0.01%	JGC Holdings Corp.	9,900	114,288	0.00%
Goldwin, Inc.	1,800	129,401	0.00%	JMDC, Inc.	2,000	60,477	0.00%
GS Yuasa Corp.	6,000	84,480	0.00%	JSR Corp.	11,200	319,364	0.01%
GungHo Online Entertainment, Inc.	410	6,839	0.00%				
Hachijuni Bank Ltd.	22,900	127,625	0.00%				
Hakuhodo DY Holdings, Inc.	16,000	122,627	0.00%				
Hamamatsu Photonics KK	11,500	473,117	0.01%				

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JTEKT Corp.	9,400	79,578	0.00%	Marubeni Corp.	97,300	1,538,041	0.04%
Justsystems Corp.	1,700	39,491	0.00%	Marui Group Co., Ltd.	13,600	228,098	0.01%
Kadokawa Corp.	4,000	81,458	0.00%	Maruichi Steel Tube Ltd.	2,700	70,267	0.00%
Kagome Co., Ltd.	4,200	93,515	0.00%	Matsui Securities Co., Ltd.	3,200	16,615	0.00%
Kajima Corp.	26,400	441,280	0.01%	MatsukiyoCocokara & Co.	23,300	412,683	0.01%
Kakaku.com, Inc.	4,700	58,208	0.00%	Mazda Motor Corp.	38,000	410,647	0.01%
Kamigumi Co., Ltd.	4,700	112,216	0.00%	McDonald's Holdings Co. Japan Ltd.	6,800	294,708	0.01%
Kandenko Co., Ltd.	3,700	36,165	0.00%	Mebuki Financial Group, Inc.	69,300	210,830	0.01%
Kaneka Corp.	4,200	106,713	0.00%	Medipal Holdings Corp.	8,200	132,934	0.00%
Kansai Electric Power Co., Inc.	45,900	609,482	0.02%	MEIJI Holdings Co., Ltd.	18,600	441,846	0.01%
Kansai Paint Co., Ltd.	12,200	208,468	0.01%	Menicon Co., Ltd.	4,300	71,646	0.00%
Kao Corp.	29,900	1,230,104	0.03%	Mercari, Inc.	7,700	142,689	0.00%
Katitas Co., Ltd.	1,900	29,501	0.00%	MINEBEA MITSUMI, Inc.	27,900	573,614	0.01%
Kawasaki Heavy Industries Ltd.	7,200	159,291	0.00%	MISUMI Group, Inc.	19,200	325,425	0.01%
Kawasaki Kisen Kaisha Ltd.	14,500	622,251	0.02%	Mitsubishi Chemical Group Corp.	84,800	519,699	0.01%
KDDI Corp.	102,100	3,248,834	0.08%	Mitsubishi Corp.	222,200	3,551,764	0.09%
KDX Realty Investment Corp. REIT Class A	256	291,990	0.01%	Mitsubishi Electric Corp.	129,100	1,830,550	0.05%
Keihan Holdings Co., Ltd.	4,900	128,113	0.00%	Mitsubishi Estate Co., Ltd.	73,200	1,008,849	0.03%
Keikeyu Corp.	14,300	130,696	0.00%	Mitsubishi Gas Chemical Co., Inc.	10,300	164,787	0.00%
Keio Corp.	10,100	318,016	0.01%	Mitsubishi HC Capital, Inc.	65,320	438,679	0.01%
Keisei Electric Railway Co., Ltd.	8,800	415,968	0.01%	Mitsubishi Heavy Industries Ltd.	19,000	1,110,647	0.03%
Kewpie Corp.	5,700	100,451	0.00%	Mitsubishi Logistics Corp.	5,100	153,709	0.00%
Keyence Corp.	12,600	5,551,936	0.14%	Mitsubishi Materials Corp.	7,300	126,733	0.00%
Kikkoman Corp.	13,500	826,777	0.02%	Mitsubishi Motors Corp.	31,100	99,049	0.00%
Kinden Corp.	12,100	205,643	0.01%	Mitsubishi UFJ Financial Group, Inc.	770,200	6,618,650	0.16%
Kintetsu Group Holdings Co., Ltd.	15,600	494,845	0.01%	Mitsui & Co., Ltd.	99,100	3,724,158	0.09%
Kirin Holdings Co., Ltd.	53,200	779,623	0.02%	Mitsui Chemicals, Inc.	13,300	394,528	0.01%
Kobayashi Pharmaceutical Co., Ltd.	4,400	211,917	0.01%	Mitsui Fudosan Co., Ltd.	56,900	1,395,660	0.03%
Kobe Bussan Co., Ltd.	8,900	262,998	0.01%	Mitsui Fudosan Logistics Park, Inc. REIT	27	87,619	0.00%
Kobe Steel Ltd.	17,800	230,360	0.01%	Mitsui High-Tec, Inc.	800	41,765	0.00%
Koei Tecmo Holdings Co., Ltd.	8,952	102,137	0.00%	Mitsui Mining & Smelting Co., Ltd.	3,500	107,622	0.00%
Koito Manufacturing Co., Ltd.	14,900	232,251	0.01%	Mitsui OSK Lines Ltd.	22,100	708,084	0.02%
Kokuyo Co., Ltd.	5,600	91,122	0.00%	Miura Co., Ltd.	5,300	105,564	0.00%
Komatsu Ltd.	59,200	1,548,657	0.04%	Mizuho Financial Group, Inc.	169,630	2,902,769	0.07%
Konami Group Corp.	6,400	335,162	0.01%	Money Forward, Inc.	1,700	52,117	0.00%
Konica Minolta, Inc.	25,600	74,959	0.00%	MonotaRO Co., Ltd.	10,300	112,476	0.00%
Kose Corp.	1,700	127,518	0.00%	Mori Hills Investment Corp. REIT Class A	175	174,032	0.01%
Kotobuki Spirits Co., Ltd.	4,000	61,314	0.00%	Morinaga & Co., Ltd.	6,000	108,888	0.00%
K's Holdings Corp.	9,800	91,827	0.00%	Morinaga Milk Industry Co., Ltd.	2,600	50,311	0.00%
Kubota Corp.	71,700	1,079,467	0.03%	MS&AD Insurance Group Holdings, Inc.	29,900	1,176,234	0.03%
Kuraray Co., Ltd.	21,700	219,417	0.01%	Murata Manufacturing Co., Ltd.	109,300	2,320,435	0.06%
Kurita Water Industries Ltd.	9,000	352,390	0.01%	Nabtesco Corp.	6,100	124,505	0.00%
Kusuri no Aoki Holdings Co., Ltd.	3,000	68,244	0.00%	Nagase & Co., Ltd.	3,200	51,298	0.00%
Kyocera Corp.	87,700	1,280,228	0.03%	Nagoya Railroad Co., Ltd.	12,500	200,649	0.01%
Kyoto Financial Group, Inc.	19,200	299,140	0.01%	Nankai Electric Railway Co., Ltd.	6,200	125,997	0.00%
Kyowa Kirin Co., Ltd.	18,300	307,639	0.01%	NEC Corp.	17,600	1,042,417	0.03%
Kyudenko Corp.	1,500	54,114	0.00%	NEC Networks & System Integration Corp.	4,600	77,624	0.00%
Kyushu Electric Power Co., Inc.	34,400	249,130	0.01%	NET One Systems Co., Ltd.	4,500	76,718	0.00%
Kyushu Financial Group, Inc.	28,000	161,827	0.00%	Nexon Co., Ltd.	26,700	486,634	0.01%
Kyushu Railway Co.	8,827	194,535	0.01%	NGK Insulators Ltd.	24,500	292,912	0.01%
LaSalle Logiport REIT	161	173,585	0.01%	NH Foods Ltd.	9,800	332,274	0.01%
Lasertec Corp.	4,700	1,239,176	0.03%	NHK Spring Co., Ltd.	9,800	83,208	0.00%
Lawson, Inc.	3,200	165,311	0.00%	Nichirei Corp.	5,800	142,922	0.00%
Lion Corp.	12,700	117,875	0.00%	Nidec Corp.	34,600	1,397,695	0.03%
Lixil Corp.	16,600	207,294	0.01%	Nifco, Inc.	3,700	95,663	0.00%
LY Corp.	167,000	591,927	0.02%	Nihon Kohden Corp.	5,600	177,279	0.01%
M3, Inc.	27,358	452,732	0.01%	Nihon M&A Center Holdings, Inc.	12,900	71,161	0.00%
Mabuchi Motor Co., Ltd.	5,800	96,228	0.00%	Nikon Corp.	18,800	186,160	0.01%
Macnica Fuji Electronics Holdings, Inc.	2,800	147,706	0.00%	Nintendo Co., Ltd.	69,400	3,622,603	0.09%
Makita Corp.	16,500	455,277	0.01%				
Mani, Inc.	3,700	56,007	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Nippon Accommodations Fund, Inc. REIT Class A	26	111,392	0.00%	Persol Holdings Co., Ltd.	130,900	224,790	0.01%
Nippon Building Fund, Inc. REIT	108	468,066	0.01%	Pigeon Corp.	7,700	88,699	0.00%
Nippon Electric Glass Co., Ltd.	2,800	60,199	0.00%	Pola Orbis Holdings, Inc.	2,200	24,718	0.00%
Nippon Express Holdings, Inc.	4,500	255,802	0.01%	Rakus Co., Ltd.	6,900	127,864	0.00%
Nippon Kayaku Co., Ltd.	4,400	41,993	0.00%	Rakuten Bank Ltd.	7,200	107,862	0.00%
Nippon Paint Holdings Co., Ltd.	71,668	579,526	0.01%	Rakuten Group, Inc.	106,400	473,962	0.01%
Nippon Prologis, Inc. REIT	164	315,716	0.01%	Recruit Holdings Co., Ltd.	97,101	4,107,060	0.10%
Nippon Sanso Holdings Corp.	10,700	286,588	0.01%	Relo Group, Inc.	3,300	39,781	0.00%
Nippon Shinyaku Co., Ltd.	2,200	77,963	0.00%	Renesas Electronics Corp.	86,390	1,561,981	0.04%
Nippon Shokubai Co., Ltd.	800	30,836	0.00%	Rengo Co., Ltd.	7,200	48,007	0.00%
Nippon Steel Corp.	52,142	1,194,628	0.03%	Resona Holdings, Inc.	147,014	747,166	0.02%
Nippon Telegraph & Telephone Corp.	1,837,130	2,245,265	0.06%	Resonac Holdings Corp.	14,008	279,206	0.01%
Nippon Yusen KK	30,500	945,634	0.02%	Resorttrust, Inc.	4,100	71,135	0.00%
Nipro Corp.	5,500	43,187	0.00%	Ricoh Co., Ltd.	35,100	269,636	0.01%
Nishi-Nippon Railroad Co., Ltd.	2,700	45,763	0.00%	Rinnai Corp.	5,400	125,175	0.00%
Nissan Chemical Corp.	9,600	374,930	0.01%	Rohm Co., Ltd.	20,200	387,222	0.01%
Nissan Motor Co., Ltd.	132,800	522,044	0.01%	Rohto Pharmaceutical Co., Ltd.	12,800	258,125	0.01%
Nisshin Seifun Group, Inc.	20,100	270,676	0.01%	Ryohin Keikaku Co., Ltd.	15,600	261,088	0.01%
Nissin Foods Holdings Co., Ltd.	12,900	450,283	0.01%	Sanken Electric Co., Ltd.	1,300	71,695	0.00%
Niterra Co., Ltd.	14,600	346,825	0.01%	Sankyo Co., Ltd.	2,200	128,320	0.00%
Nitori Holdings Co., Ltd.	4,500	602,639	0.02%	Sankyu, Inc.	2,500	91,875	0.00%
Nitto Denko Corp.	10,600	793,233	0.02%	Sanrio Co., Ltd.	4,200	175,144	0.01%
Noevir Holdings Co., Ltd.	1,400	51,043	0.00%	Santen Pharmaceutical Co., Ltd.	27,400	273,067	0.01%
NOF Corp.	5,100	253,444	0.01%	Sanwa Holdings Corp.	15,100	229,049	0.01%
NOK Corp.	8,900	118,778	0.00%	Sapporo Holdings Ltd.	4,800	211,707	0.01%
Nomura Holdings, Inc.	205,800	930,903	0.02%	Sawai Group Holdings Co., Ltd.	2,000	73,897	0.00%
Nomura Real Estate Holdings, Inc.	8,600	226,255	0.01%	SBI Holdings, Inc.	18,600	418,493	0.01%
Nomura Real Estate Master Fund, Inc. REIT	312	365,158	0.01%	SCREEN Holdings Co., Ltd.	4,600	389,261	0.01%
Nomura Research Institute Ltd.	26,893	782,297	0.02%	SCSK Corp.	7,900	156,678	0.00%
NS Solutions Corp.	2,200	71,393	0.00%	Secom Co., Ltd.	12,800	922,003	0.02%
NSK Ltd.	18,100	97,959	0.00%	Sega Sammy Holdings, Inc.	10,300	144,074	0.00%
NTT Data Group Corp.	38,500	545,904	0.01%	Seibu Holdings, Inc.	17,034	236,456	0.01%
Obayashi Corp.	42,800	370,379	0.01%	Seiko Epson Corp.	14,500	217,068	0.01%
OBIC Business Consultants Co., Ltd.	956	43,738	0.00%	Seino Holdings Co., Ltd.	7,900	119,806	0.00%
Obic Co., Ltd.	4,200	723,784	0.02%	Sekisui Chemical Co., Ltd.	27,500	396,466	0.01%
Odakyu Electric Railway Co., Ltd.	23,800	363,128	0.01%	Sekisui House Ltd.	34,700	770,892	0.02%
Oji Holdings Corp.	59,900	230,711	0.01%	Sekisui House, Inc. REIT	237	129,612	0.00%
OKUMA Corp.	2,100	90,492	0.00%	Seven & i Holdings Co., Ltd.	51,100	2,027,979	0.05%
Olympus Corp.	78,384	1,134,505	0.03%	Seven Bank Ltd.	41,400	88,010	0.00%
Omron Corp.	13,400	625,707	0.02%	SG Holdings Co., Ltd.	26,700	383,322	0.01%
Ono Pharmaceutical Co., Ltd.	26,200	467,578	0.01%	Sharp Corp.	9,900	70,609	0.00%
Open House Group Co., Ltd.	5,500	163,190	0.00%	SHIFT, Inc.	500	127,039	0.00%
Oracle Corp. Japan	2,300	177,337	0.01%	Shikoku Electric Power Co., Inc.	7,900	56,793	0.00%
Orient Corp.	860	6,527	0.00%	Shimadzu Corp.	19,000	531,267	0.01%
Oriental Land Co., Ltd.	61,300	2,283,205	0.06%	Shimamura Co., Ltd.	1,800	201,220	0.01%
ORIX Corp.	75,600	1,424,270	0.04%	Shimano, Inc.	4,700	727,937	0.02%
Orix JREIT, Inc. REIT	235	277,539	0.01%	Shimizu Corp.	37,500	249,131	0.01%
Osaka Gas Co., Ltd.	24,300	507,615	0.01%	Shin-Etsu Chemical Co., Ltd.	126,000	5,288,282	0.13%
OSG Corp.	3,100	44,462	0.00%	Shinko Electric Industries Co., Ltd.	2,900	112,807	0.00%
Otsuka Corp.	6,900	284,506	0.01%	Shionogi & Co., Ltd.	18,200	877,597	0.02%
Otsuka Holdings Co., Ltd.	31,700	1,189,256	0.03%	Ship Healthcare Holdings, Inc.	4,700	80,261	0.00%
PALTAC Corp.	900	28,498	0.00%	Shiseido Co., Ltd.	25,300	763,056	0.02%
Pan Pacific International Holdings Corp.	25,300	603,697	0.02%	Shizuoka Financial Group, Inc.	35,100	297,521	0.01%
Panasonic Holdings Corp.	141,300	1,399,670	0.03%	SHO-BOND Holdings Co., Ltd.	3,600	160,031	0.00%
Park24 Co., Ltd.	5,900	75,602	0.00%	Skylark Holdings Co., Ltd.	12,015	175,989	0.01%
Penta-Ocean Construction Co., Ltd.	15,300	85,942	0.00%	SMC Corp.	3,700	1,988,310	0.05%
PeptiDream, Inc.	5,200	54,829	0.00%	SMS Co., Ltd.	3,100	63,757	0.00%
				Socionext, Inc.	8,500	154,348	0.00%
				SoftBank Corp.	182,039	2,271,937	0.06%
				SoftBank Group Corp.	63,900	2,852,339	0.07%
				Sohgo Security Services Co., Ltd.	16,500	94,941	0.00%
				Sojitz Corp.	16,160	365,084	0.01%
				Sompo Holdings, Inc.	20,100	983,186	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Sony Group Corp.	81,740	7,775,099	0.19%	Tosoh Corp.	22,700	289,989	0.01%
Sotetsu Holdings, Inc.	2,100	40,785	0.00%	TOTO Ltd.	10,600	279,173	0.01%
Square Enix Holdings Co., Ltd.	5,800	208,295	0.01%	Toyo Seikan Group Holdings Ltd.	8,400	136,266	0.00%
Stanley Electric Co., Ltd.	8,800	165,601	0.00%	Toyo Suisan Kaisha Ltd.	5,800	299,503	0.01%
Subaru Corp.	42,000	770,407	0.02%	Toyo Tire Corp.	8,100	135,594	0.00%
Sugi Holdings Co., Ltd.	2,600	119,543	0.00%	Toyoda Gosei Co., Ltd.	6,200	116,343	0.00%
SUMCO Corp.	20,746	311,161	0.01%	Toyota Boshoku Corp.	1,700	26,981	0.00%
Sumitomo Bakelite Co., Ltd.	2,400	126,026	0.00%	Toyota Industries Corp.	10,900	889,133	0.02%
Sumitomo Chemical Co., Ltd.	97,500	237,906	0.01%	Toyota Motor Corp.	793,920	14,588,238	0.36%
Sumitomo Corp.	74,000	1,614,584	0.04%	Toyota Tsusho Corp.	15,600	919,313	0.02%
Sumitomo Electric Industries Ltd.	47,700	607,500	0.02%	Trend Micro, Inc.	7,100	380,131	0.01%
Sumitomo Forestry Co., Ltd.	10,000	298,127	0.01%	TS Tech Co., Ltd.	2,400	29,042	0.00%
Sumitomo Heavy Industries Ltd.	7,200	181,558	0.01%	Tsumura & Co.	4,200	79,141	0.00%
Sumitomo Metal Mining Co., Ltd.	18,100	545,131	0.01%	Tsuruha Holdings, Inc.	2,000	183,359	0.01%
Sumitomo Mitsui Financial Group, Inc.	83,500	4,074,904	0.10%	UBE Corp.	2,400	38,984	0.00%
Sumitomo Mitsui Trust Holdings, Inc.	45,300	869,498	0.02%	Ulvac, Inc.	2,800	133,823	0.00%
Sumitomo Pharma Co., Ltd.	4,300	14,213	0.00%	Unicharm Corp.	26,700	965,503	0.02%
Sumitomo Realty & Development Co., Ltd.	25,400	755,622	0.02%	United Urban Investment Corp. REIT	183	187,050	0.01%
Sumitomo Rubber Industries Ltd.	12,200	132,575	0.00%	Ushio, Inc.	10,000	143,673	0.00%
Sundrug Co., Ltd.	3,800	122,156	0.00%	USS Co., Ltd.	13,200	265,536	0.01%
Suntory Beverage & Food Ltd.	9,600	316,641	0.01%	Welcia Holdings Co., Ltd.	5,500	96,205	0.00%
Suzuken Co., Ltd.	5,510	182,481	0.01%	West Japan Railway Co.	17,249	719,544	0.02%
Suzuki Motor Corp.	30,200	1,292,358	0.03%	Workman Co., Ltd.	3,000	88,523	0.00%
System Corp.	13,500	752,468	0.02%	Yakult Honsha Co., Ltd.	19,336	434,367	0.01%
T&D Holdings, Inc.	30,700	487,894	0.01%	Yamada Holdings Co., Ltd.	28,400	88,314	0.00%
Taiheiyo Cement Corp.	6,700	138,106	0.00%	Yamaguchi Financial Group, Inc.	12,500	112,028	0.00%
Taisei Corp.	13,700	468,587	0.01%	Yamaha Corp.	11,900	274,921	0.01%
Taisho Pharmaceutical Holdings Co., Ltd.	3,200	196,226	0.01%	Yamaha Motor Co., Ltd.	57,900	517,272	0.01%
Taiyo Yuden Co., Ltd.	9,200	243,410	0.01%	Yamato Holdings Co., Ltd.	21,000	388,108	0.01%
Takara Bio, Inc.	800	7,105	0.00%	Yamato Kogyo Co., Ltd.	1,700	89,727	0.00%
Takara Holdings, Inc.	5,200	45,700	0.00%	Yamazaki Baking Co., Ltd.	8,200	187,056	0.01%
Takashimaya Co., Ltd.	7,100	96,770	0.00%	Yaoko Co., Ltd.	400	22,894	0.00%
Takeda Pharmaceutical Co., Ltd.	98,600	2,835,327	0.07%	Yaskawa Electric Corp.	18,600	777,089	0.02%
TBS Holdings, Inc.	200	4,255	0.00%	Yokogawa Electric Corp.	16,700	318,530	0.01%
TDK Corp.	23,200	1,105,365	0.03%	Yokohama Rubber Co., Ltd.	8,100	185,752	0.01%
TechnoPro Holdings, Inc.	5,400	142,297	0.00%	Zenkoku Hoshu Co., Ltd.	1,400	52,781	0.00%
Teijin Ltd.	10,300	97,645	0.00%	Zensho Holdings Co., Ltd.	5,100	267,300	0.01%
Terumo Corp.	49,200	1,613,012	0.04%	Zeon Corp.	6,200	57,633	0.00%
THK Co., Ltd.	10,700	209,818	0.01%	ZOZO, Inc.	6,700	150,890	0.00%
TIS, Inc.	16,600	365,841	0.01%			280,422,210	6.84%
Tobu Railway Co., Ltd.	16,400	440,769	0.01%	Netherlands 1.21% (30 June 2023: 1.29%)			
Toda Corp.	8,000	52,932	0.00%	Aalberts NV	7,304	316,764	0.01%
Toho Co., Ltd.	9,300	314,596	0.01%	ABN AMRO Bank NV GDR	25,754	386,624	0.01%
Toho Gas Co., Ltd.	8,500	177,561	0.01%	Adyen NV	1,917	2,470,409	0.06%
Tohoku Electric Power Co., Inc.	30,900	210,172	0.01%	Aegon Ltd.	107,383	622,521	0.01%
Tokai Carbon Co., Ltd.	13,100	95,290	0.00%	Akzo Nobel NV	10,918	902,372	0.02%
Tokio Marine Holdings, Inc.	121,300	3,036,372	0.07%	Allfunds Group plc	17,592	124,857	0.00%
Tokyo Century Corp.	16,400	177,634	0.01%	ArcelorMittal SA	33,155	940,338	0.02%
Tokyo Electric Power Co. Holdings, Inc.	97,800	512,309	0.01%	ASM International NV	3,105	1,611,899	0.04%
Tokyo Electron Ltd.	29,300	5,248,769	0.13%	ASML Holding NV	26,078	19,637,774	0.48%
Tokyo Gas Co., Ltd.	29,100	668,363	0.02%	ASR Nederland NV	9,809	462,676	0.01%
Tokyo Ohka Kogyo Co., Ltd.	4,800	105,955	0.00%	BE Semiconductor Industries NV	4,748	715,664	0.02%
Tokyo Seimitsu Co., Ltd.	2,700	166,064	0.00%	CTP NV	5,419	91,468	0.00%
Tokyo Tatemono Co., Ltd.	12,900	193,253	0.01%	DSM-Firmenich AG	11,236	1,141,890	0.03%
Tokyu Corp.	36,600	446,791	0.01%	EXOR NV	7,190	718,790	0.02%
Tokyu Fudosan Holdings Corp.	44,300	283,246	0.01%	Heineken Holding NV	8,950	757,315	0.02%
TOPPAN Holdings, Inc.	17,547	489,768	0.01%	Heineken NV	18,347	1,863,349	0.05%
Toray Industries, Inc.	92,500	481,003	0.01%	IMCD NV	3,605	627,406	0.02%
Toshiba TEC Corp.	400	8,288	0.00%	ING Groep NV	237,217	3,544,377	0.09%
				InPost SA	13,607	188,113	0.00%
				JDE Peet's NV	8,261	222,297	0.01%
				Koninklijke Ahold Delhaize NV	64,064	1,841,037	0.04%
				Koninklijke KPN NV	213,734	736,164	0.02%
				Koninklijke Philips NV	52,164	1,214,980	0.03%
				Koninklijke Vopak NV	3,238	108,880	0.00%
				NN Group NV	17,814	703,497	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
OCI NV	6,902	200,061	0.00%	CapitaLand Integrated Commercial Trust REIT	310,761	485,306	0.01%
Prosus NV	101,271	3,018,785	0.07%	Capitaland Investment Ltd.	157,200	376,584	0.01%
Randstad NV	7,830	490,594	0.01%	City Developments Ltd.	25,900	130,570	0.00%
Signify NV	9,661	323,576	0.01%	ComfortDelGro Corp., Ltd.	94,400	100,190	0.00%
Universal Music Group NV	48,072	1,370,582	0.03%	DBS Group Holdings Ltd.	119,100	3,016,550	0.08%
Wolters Kluwer NV	16,183	2,300,712	0.06%	Frasers Logistics & Commercial Trust REIT	137,700	120,048	0.00%
		49,655,771	1.21%	Genting Singapore Ltd.	395,700	299,977	0.01%
New Zealand 0.08% (30 June 2023: 0.09%)				Hutchison Port Holdings Trust	147,000	21,756	0.00%
a2 Milk Co., Ltd.	36,417	106,064	0.00%	Jardine Cycle & Carriage Ltd.	5,511	124,333	0.00%
Air New Zealand Ltd.	120,903	48,609	0.00%	Keppel Corp., Ltd.	102,300	548,299	0.01%
Auckland International Airport Ltd.	85,043	473,836	0.01%	Keppel DC REIT	77,545	114,633	0.00%
Contact Energy Ltd.	59,847	303,516	0.01%	Keppel REIT	117,680	82,967	0.00%
EBOS Group Ltd.	9,543	214,496	0.01%	Mapletree Industrial Trust REIT	128,236	244,009	0.01%
Fisher & Paykel Healthcare Corp., Ltd.	35,405	529,034	0.01%	Mapletree Logistics Trust REIT	190,827	251,716	0.01%
Fletcher Building Ltd.	72,476	219,346	0.01%	Mapletree Pan Asia Commercial Trust REIT	233,636	278,075	0.01%
Infratil Ltd.	59,356	376,940	0.01%	NetLink NBN Trust	126,100	80,300	0.00%
Kiwi Property Group Ltd.	38,440	21,296	0.00%	Olam Group Ltd.	54,600	43,048	0.00%
Mainfreight Ltd.	4,593	201,528	0.00%	Oversea-Chinese Banking Corp., Ltd.	222,300	2,190,812	0.05%
Mercury NZ Ltd.	34,389	143,704	0.00%	SATS Ltd.	60,064	125,219	0.00%
Meridian Energy Ltd.	80,903	283,779	0.01%	Seatrion Ltd.	2,115,042	189,201	0.01%
Ryman Healthcare Ltd.	28,260	105,568	0.00%	Sembcorp Industries Ltd.	71,100	286,211	0.01%
SKYCITY Entertainment Group Ltd.	21,867	25,198	0.00%	SIA Engineering Co., Ltd.	200	359	0.00%
Spark New Zealand Ltd.	126,029	413,339	0.01%	Singapore Airlines Ltd.	102,020	507,354	0.01%
		3,466,253	0.08%	Singapore Exchange Ltd.	75,400	561,885	0.02%
Norway 0.19% (30 June 2023: 0.18%)				Singapore Post Ltd.	158,400	57,039	0.00%
Adevinta A.S.A Class B	13,507	149,491	0.00%	Singapore Technologies Engineering Ltd.	110,100	324,683	0.01%
Aker A.S.A Class A	1,309	85,843	0.00%	Singapore Telecommunications Ltd.	502,000	939,989	0.02%
Aker BP A.S.A	20,307	590,872	0.02%	StarHub Ltd.	6,500	5,470	0.00%
AutoStore Holdings Ltd.	28,053	55,191	0.00%	Suntec REIT	81,900	76,368	0.00%
DNB Bank A.S.A	66,104	1,405,956	0.03%	United Overseas Bank Ltd.	80,400	1,734,046	0.04%
Equinor A.S.A	59,995	1,903,108	0.05%	UOL Group Ltd.	47,000	223,759	0.01%
Gjensidige Forsikring A.S.A	8,176	150,950	0.00%	Venture Corp., Ltd.	26,000	268,259	0.01%
Kongsberg Gruppen A.S.A	4,775	218,821	0.01%	Wilmar International Ltd.	136,306	368,897	0.01%
Mowi A.S.A	28,408	509,099	0.01%			14,948,451	0.37%
Norsk Hydro A.S.A	95,807	645,273	0.02%	South Korea 1.50% (30 June 2023: 1.45%)			
Orkla A.S.A	58,601	454,927	0.01%	Alteogen, Inc.	2,941	224,931	0.01%
Salmar A.S.A	3,917	219,537	0.01%	Amorepacific Corp.	2,311	260,187	0.01%
Schibsted A.S.A Class A	2,382	68,629	0.00%	Amorepacific Corp. - Preference Shares	676	19,211	0.00%
Schibsted A.S.A Class B	9,405	256,154	0.01%	Amorepacific Group	795	18,056	0.00%
Telenor A.S.A	40,251	462,131	0.01%	BGF retail Co., Ltd.	198	20,186	0.00%
TOMRA Systems A.S.A	11,729	142,575	0.00%	BNK Financial Group, Inc.	25,250	139,984	0.00%
Variable Energi A.S.A	42,326	134,033	0.00%	Celltrion Pharm, Inc.	1,785	127,787	0.00%
Yara International A.S.A	12,485	444,044	0.01%	Celltrion, Inc.	10,436	1,632,777	0.04%
		7,896,634	0.19%	Cheil Worldwide, Inc.	13,447	198,693	0.01%
Poland 0.09% (30 June 2023: 0.08%)				CJ CheilJedang Corp.	426	107,170	0.00%
Allegro.eu SA	34,413	291,643	0.01%	CJ Corp.	367	26,900	0.00%
Bank Polska Kasa Opieki SA	9,612	371,671	0.01%	CJ ENM Co., Ltd.	283	15,865	0.00%
Dino Polska SA	2,822	330,624	0.01%	CJ Logistics Corp.	164	16,197	0.00%
KGHM Polska Miedz SA	7,665	239,175	0.00%	CosmoAM&T Co., Ltd.	1,374	157,147	0.00%
LPP SA	64	263,503	0.00%	Coway Co., Ltd.	4,518	200,660	0.01%
ORLEN SA	41,872	697,467	0.02%	Daewoo Engineering & Construction Co., Ltd.	5,433	17,486	0.00%
Pepco Group NV	5,274	34,952	0.00%	DB Insurance Co., Ltd.	2,429	157,860	0.00%
Powszechna Kasa Oszczednosci Bank Polski SA	56,576	723,989	0.02%	DGB Financial Group, Inc.	4,618	30,442	0.00%
Powszechny Zaklad Ubezpieczen SA	36,356	437,039	0.01%	DL E&C Co., Ltd.	1,118	31,294	0.00%
Santander Bank Polska SA	2,527	314,763	0.01%	DL Holdings Co., Ltd.	185	7,383	0.00%
		3,704,826	0.09%	Dongsuh Cos, Inc.	874	12,351	0.00%
Portugal 0.06% (30 June 2023: 0.06%)				Doosan Bobcat, Inc.	2,193	85,820	0.00%
EDP - Energias de Portugal SA	197,325	992,877	0.03%	Doosan Enerbility Co., Ltd.	26,544	327,704	0.01%
EDP Renovaveis SA	21,554	441,073	0.01%	Ecopro BM Co., Ltd.	2,932	655,653	0.02%
Galp Energia SGPS SA	32,611	480,557	0.01%	Ecopro Co., Ltd.	1,199	602,339	0.02%
Jeronimo Martins SGPS SA	20,048	510,244	0.01%	E-MART, Inc.	1,048	62,332	0.00%
		2,424,751	0.06%				
Singapore 0.37% (30 June 2023: 0.36%)							
CapitaLand Ascendas REIT	285,503	655,806	0.02%				
CapitaLand Ascott Trust	152,873	114,733	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
F&F Co., Ltd.	635	43,980	0.00%	Korea Zinc Co., Ltd.	661	255,593	0.01%
Fila Holdings Corp.	3,221	96,788	0.00%	Korean Air Lines Co., Ltd.	13,219	245,309	0.01%
Green Cross Corp.	976	95,107	0.00%	Krafton, Inc.	1,973	296,586	0.01%
GS Engineering & Construction Corp.	3,827	44,632	0.00%	KT&G Corp.	6,292	424,548	0.01%
GS Holdings Corp.	1,473	46,778	0.00%	Kumho Petrochemical Co., Ltd.	948	97,825	0.00%
GS Retail Co., Ltd.	1,063	19,025	0.00%	L&F Co., Ltd.	1,480	234,428	0.01%
Hana Financial Group, Inc.	18,060	608,591	0.02%	LG Chem Ltd.	3,275	1,268,907	0.03%
Hanjin Kal Corp.	2,427	137,189	0.00%	LG Chem Ltd. - Preference Shares	537	129,674	0.00%
Hankook Tire & Technology Co., Ltd.	4,177	147,244	0.00%	LG Corp.	6,210	414,193	0.01%
Hanmi Pharm Co., Ltd.	559	152,999	0.00%	LG Display Co., Ltd.	12,092	119,615	0.00%
Hanmi Science Co., Ltd.	309	9,405	0.00%	LG Electronics, Inc.	7,238	572,116	0.02%
Hanon Systems	10,428	59,026	0.00%	LG Electronics, Inc. - Preference Shares	841	29,907	0.00%
Hanwha Aerospace Co., Ltd.	1,881	181,834	0.01%	LG Energy Solution Ltd.	2,634	874,319	0.02%
Hanwha Corp.	3,548	70,938	0.00%	LG H&H Co., Ltd.	579	159,597	0.01%
Hanwha Corp. - Preference Shares	149	1,613	0.00%	LG H&H Co., Ltd. - Preference Shares	111	13,626	0.00%
Hanwha Life Insurance Co., Ltd.	10,153	22,310	0.00%	LG Innotek Co., Ltd.	1,172	217,947	0.01%
Hanwha Ocean Co., Ltd.	4,535	88,383	0.00%	LG Uplus Corp.	11,805	93,769	0.00%
Hanwha Solutions Corp.	4,721	144,793	0.00%	Lotte Chemical Corp.	1,135	135,012	0.00%
HD Hyundai Co., Ltd.	2,684	131,918	0.00%	Lotte Chilsung Beverage Co., Ltd.	30	3,415	0.00%
HD Hyundai Heavy Industries Co., Ltd.	1,892	189,508	0.01%	Lotte Corp.	2,106	44,233	0.00%
HD Hyundai Infracore Co., Ltd.	11,027	69,523	0.00%	Lotte Energy Materials Corp.	740	24,161	0.00%
HD Korea Shipbuilding & Offshore Engineering Co., Ltd.	2,644	248,202	0.01%	LOTTE Fine Chemical Co., Ltd.	488	21,977	0.00%
Hite Jinro Co., Ltd.	2,117	36,985	0.00%	Lotte Shopping Co., Ltd.	306	17,820	0.00%
HL Mando Co., Ltd.	3,374	103,088	0.00%	LS Corp.	1,043	75,478	0.00%
HLB, Inc.	8,459	333,000	0.01%	Meritz Financial Group, Inc.	5,454	250,277	0.01%
HMM Co., Ltd.	18,837	286,380	0.01%	Mirae Asset Securities Co., Ltd.	14,203	84,144	0.00%
Hotel Shilla Co., Ltd.	2,337	118,674	0.00%	Mirae Asset Securities Co., Ltd. - Preference Shares	16,033	46,061	0.00%
HYBE Co., Ltd.	1,233	223,546	0.01%	NAVER Corp.	9,583	1,666,738	0.04%
Hyundai Department Store Co., Ltd.	450	18,099	0.00%	NCSOFT Corp.	815	152,192	0.00%
Hyundai Engineering & Construction Co., Ltd.	2,450	66,391	0.00%	Netmarble Corp.	646	29,142	0.00%
Hyundai Engineering & Construction Co., Ltd. - Preference Shares	896	35,829	0.00%	NH Investment & Securities Co., Ltd.	25,016	200,649	0.01%
Hyundai Glovis Co., Ltd.	1,761	261,846	0.01%	NongShim Co., Ltd.	260	82,165	0.00%
Hyundai Marine & Fire Insurance Co., Ltd.	2,876	69,226	0.00%	OCI Holdings Co., Ltd.	564	46,507	0.00%
Hyundai Mipo Dockyard Co., Ltd.	593	39,091	0.00%	Orion Corp.	1,239	111,692	0.00%
Hyundai Mobis Co., Ltd.	4,172	767,733	0.02%	Ottogi Corp.	118	36,649	0.00%
Hyundai Motor Co.	7,867	1,243,058	0.03%	Pan Ocean Co., Ltd.	6,229	18,065	0.00%
Hyundai Motor Co. - Preference Shares	1,495	132,564	0.00%	Paradise Co., Ltd.	389	4,023	0.00%
Hyundai Motor Co. (XKRX) - Preference Shares	4,512	397,633	0.01%	Pearl Abyss Corp.	1,457	43,838	0.00%
Hyundai Steel Co.	6,714	190,279	0.01%	POSCO Future M Co., Ltd.	1,864	519,587	0.01%
Hyundai Wia Corp.	363	18,349	0.00%	POSCO Holdings, Inc.	4,959	1,923,302	0.05%
Industrial Bank of Korea	26,962	248,287	0.01%	Posco International Corp.	3,085	149,471	0.00%
Kakao Corp.	18,778	791,712	0.02%	S-1 Corp.	3,072	143,117	0.00%
Kakao Games Corp.	1,177	23,624	0.00%	Samsung Biologics Co., Ltd.	1,190	702,228	0.02%
KakaoBank Corp.	12,313	272,475	0.01%	Samsung C&T Corp.	5,480	551,021	0.01%
Kakaopay Corp.	1,098	42,031	0.00%	Samsung Card Co., Ltd.	490	12,308	0.00%
Kangwon Land, Inc.	5,258	65,322	0.00%	Samsung Electro-Mechanics Co., Ltd.	3,442	409,437	0.01%
KB Financial Group, Inc.	27,091	1,137,994	0.03%	Samsung Electronics Co., Ltd.	314,648	19,178,405	0.47%
KCC Corp.	154	27,323	0.00%	Samsung Electronics Co., Ltd. - Preference Shares	53,670	2,596,196	0.06%
KEPCO Plant Service & Engineering Co., Ltd.	937	24,773	0.00%	Samsung Engineering Co., Ltd.	10,002	225,218	0.01%
Kia Corp.	15,761	1,223,775	0.03%	Samsung Fire & Marine Insurance Co., Ltd.	1,861	380,032	0.01%
Korea Aerospace Industries Ltd.	3,353	130,173	0.00%	Samsung Fire & Marine Insurance Co., Ltd. - Preference Shares	612	90,286	0.00%
Korea Electric Power Corp.	17,460	256,226	0.01%	Samsung Heavy Industries Co., Ltd.	48,023	288,981	0.01%
Korea Gas Corp.	851	16,321	0.00%	Samsung Life Insurance Co., Ltd.	4,769	255,872	0.01%
Korea Investment Holdings Co., Ltd.	3,174	151,072	0.00%	Samsung SDI Co., Ltd.	3,174	1,163,233	0.03%
				Samsung SDI Co., Ltd. - Preference Shares	795	151,852	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Samsung SDS Co., Ltd.	2,604	343,722	0.01%	Fastighets AB Balder Class B	46,327	329,139	0.01%
Samsung Securities Co., Ltd.	3,346	100,024	0.00%	Getinge AB Class B	16,582	369,555	0.01%
SD Biosensor, Inc.	1,375	12,214	0.00%	H&M Hennes & Mauritz AB Class B	40,453	709,765	0.02%
Shinhan Financial Group Co., Ltd.	35,665	1,111,849	0.03%	Hexagon AB Class B	142,139	1,706,596	0.04%
Shinsegae, Inc.	416	56,591	0.00%	Holmen AB Class B	4,918	207,937	0.01%
SK Biopharmaceuticals Co., Ltd.	1,309	102,045	0.00%	Husqvarna AB Class B	21,861	180,565	0.00%
SK Bioscience Co., Ltd.	908	50,762	0.00%	Industrivarden AB Class A	11,737	383,164	0.01%
SK Chemicals Co., Ltd.	951	49,695	0.00%	Industrivarden AB Class C	9,887	322,475	0.01%
SK Hynix, Inc.	36,211	3,978,458	0.10%	Indutrade AB	17,814	463,121	0.01%
SK IE Technology Co., Ltd.	910	55,749	0.00%	Investment AB Latour Class B	7,558	196,940	0.00%
SK Innovation Co., Ltd.	3,659	398,601	0.01%	Investor AB Class A	38,437	883,324	0.02%
SK Networks Co., Ltd.	1,735	7,746	0.00%	Investor AB Class B	96,839	2,243,243	0.05%
SK Square Co., Ltd.	7,239	295,653	0.01%	Kinnevik AB Class A	1,481	15,695	0.00%
SK, Inc.	2,402	331,979	0.01%	Kinnevik AB Class B	11,048	118,616	0.00%
SKC Co., Ltd.	887	62,398	0.00%	L E Lundbergforetagen AB Class B	6,664	362,631	0.01%
S-Oil Corp.	1,831	98,950	0.00%	Lifco AB Class B	15,847	389,341	0.01%
Solus Advanced Materials Co., Ltd.	185	3,807	0.00%	Nibe Industrier AB Class B	103,100	724,514	0.02%
SSANGYONG C&E Co., Ltd.	1,698	7,581	0.00%	Saab AB Class B	6,075	366,386	0.01%
Wemade Co., Ltd.	652	30,831	0.00%	Sagax AB Class B	8,379	230,305	0.01%
Woori Financial Group, Inc.	51,182	516,629	0.01%	Sagax AB Class D	27,963	77,969	0.00%
Yuhan Corp.	3,040	162,398	0.01%	Sandvik AB	68,789	1,488,699	0.04%
		61,579,505	1.50%	Securitas AB Class B	31,447	308,733	0.01%
Spain 0.72% (30 June 2023: 0.68%)				Skandinaviska Enskilda Banken AB Class A	98,663	1,361,801	0.03%
Acciona SA	1,877	276,388	0.01%	Skandinaviska Enskilda Banken AB Class C	9,342	129,222	0.00%
ACS Actividades de Construccion y Servicios SA	14,896	660,827	0.02%	Skanska AB Class B	23,520	427,091	0.01%
Aena SME SA	4,698	851,621	0.02%	SKF AB Class B	24,416	489,151	0.01%
Amadeus IT Group SA	29,950	2,146,507	0.05%	SSAB AB Class A	9,339	71,095	0.00%
Banco Bilbao Vizcaya Argentaria SA	390,120	3,544,962	0.09%	SSAB AB Class B	55,570	425,466	0.01%
Banco de Sabadell SA	333,220	409,686	0.01%	Svenska Cellulosa AB SCA Class B	40,742	609,441	0.02%
Banco Santander SA	1,046,904	4,370,850	0.11%	Svenska Handelsbanken AB Class A	78,431	852,185	0.02%
Bankinter SA	40,243	257,658	0.01%	Svenska Handelsbanken AB Class B	18,922	245,212	0.01%
CaixaBank SA	247,719	1,019,593	0.02%	Sweco AB Class B	16,609	223,643	0.01%
Cellnex Telecom SA	38,299	1,508,667	0.04%	Swedbank AB Class A	65,034	1,312,573	0.03%
Corp. ACCIONA Energias Renovables SA	2,447	75,903	0.00%	Swedish Orphan Biovitrum AB	14,664	388,795	0.01%
Enagas SA	17,347	292,514	0.01%	Tele2 AB Class B	35,106	301,391	0.01%
Endesa SA	21,886	446,296	0.01%	Telefonaktiebolaget LM Ericsson Class A	11,050	70,064	0.00%
Ferrovial SE	32,693	1,192,495	0.03%	Telefonaktiebolaget LM Ericsson Class B	176,258	1,104,821	0.03%
Grifols SA	20,207	344,981	0.01%	Telia Co. AB	147,944	376,985	0.01%
Grifols SA - Preference Shares Class B	17,612	205,251	0.00%	Trelleborg AB Class B	14,916	499,674	0.01%
Iberdrola SA	393,329	5,157,407	0.12%	Volvo AB Class A	37,456	990,863	0.02%
Industria de Diseno Textil SA	69,590	3,031,086	0.07%	Volvo AB Class B	72,331	1,875,768	0.05%
Mapfre SA	53,741	115,346	0.00%	Volvo Car AB Class B	34,268	110,511	0.00%
Merlin Properties Socimi SA REIT	22,159	246,248	0.01%			37,196,966	0.91%
Naturgy Energy Group SA	9,516	283,820	0.01%	Switzerland 2.60% (30 June 2023: 2.64%)			
Redeia Corp. SA	25,825	425,346	0.01%	ABB Ltd.	97,911	4,339,191	0.11%
Repsol SA	84,694	1,258,345	0.03%	Adecco Group AG	10,308	505,449	0.01%
Telefonica SA	343,528	1,341,076	0.03%	Alcon, Inc.	32,911	2,566,718	0.06%
		29,462,873	0.72%	Avolta AG	6,907	271,471	0.01%
Sweden 0.91% (30 June 2023: 0.84%)				Bachem Holding AG Class B	1,544	119,242	0.00%
Alfa Laval AB	18,985	760,316	0.02%	Baloise Holding AG	3,190	499,545	0.01%
Assa Abloy AB Class B	66,170	1,909,359	0.05%	Banque Cantonale Vaudoise	2,023	260,792	0.01%
Atlas Copco AB Class A	175,841	3,031,636	0.07%	Barry Callebaut AG	226	381,030	0.01%
Atlas Copco AB Class B	88,962	1,321,032	0.03%	Belimo Holding AG	567	312,451	0.01%
Axfood AB	7,783	211,144	0.01%	BKW AG	1,169	207,646	0.01%
Beijer Ref AB Class B	29,589	397,540	0.01%	Chocoladefabriken Lindt & Spruengli AG	78	935,092	0.02%
Boliden AB	19,489	607,904	0.02%	Chocoladefabriken Lindt & Spruengli AG (XSWX)	5	605,953	0.01%
Castellum AB	25,842	368,225	0.01%	Cie Financiere Richemont SA Class A	33,883	4,659,843	0.11%
Electrolux AB Class B	14,804	159,162	0.00%	Clariant AG	20,379	300,727	0.01%
Epiroc AB Class A	40,611	815,617	0.02%	DKSH Holding AG	1,626	112,824	0.00%
Epiroc AB Class B	30,020	525,760	0.01%				
EQT AB	27,657	782,136	0.02%				
Essity AB Class B	38,739	960,609	0.02%				
Evolution AB	11,724	1,402,061	0.03%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Emmi AG	151	163,442	0.00%	Croda International plc	9,747	627,486	0.02%
EMS-Chemie Holding AG	572	462,819	0.01%	DCC plc	6,826	502,789	0.01%
Flughafen Zurich AG	1,314	274,150	0.01%	Dechra Pharmaceuticals plc	7,644	375,946	0.01%
Geberit AG	2,245	1,437,718	0.04%	Diageo plc	146,974	5,351,072	0.13%
Georg Fischer AG	5,820	422,506	0.01%	DS Smith plc	77,227	302,534	0.01%
Givaudan SA	524	2,169,092	0.05%	Endeavour Mining plc	12,607	282,375	0.01%
Helvetia Holding AG	2,296	316,172	0.01%	Entain plc	41,718	528,736	0.01%
Holcim AG	34,266	2,687,865	0.07%	Evrz plc	18,584	—	0.00%
Julius Baer Group Ltd.	13,442	753,033	0.02%	Experian plc	61,512	2,510,864	0.06%
Kuehne + Nagel International AG	3,387	1,166,224	0.03%	Ferguson plc	13,339	2,565,137	0.06%
Logitech International SA	10,761	1,019,779	0.02%	Flutter Entertainment plc	11,496	2,042,921	0.05%
Lonza Group AG	4,755	1,998,269	0.05%	Fresnillo plc	6,154	46,631	0.00%
Nestle SA	176,081	20,399,998	0.50%	Glencore plc	805,516	4,847,862	0.12%
Novartis AG	136,410	13,755,263	0.34%	GSK plc	266,813	4,932,612	0.12%
Partners Group Holding AG	1,477	2,128,677	0.05%	Haleon plc	358,894	1,471,607	0.04%
PSP Swiss Property AG	2,770	387,040	0.01%	Halma plc	26,286	765,355	0.02%
Roche Holding AG	45,298	13,159,105	0.32%	Hargreaves Lansdown plc	18,515	173,245	0.00%
Roche Holding AG (XSWX)	2,300	714,335	0.02%	Hikma Pharmaceuticals plc	10,961	249,978	0.01%
Sandoz Group AG	28,769	924,956	0.02%	Hiscox Ltd.	18,586	249,729	0.01%
Schindler Holding AG	1,249	296,056	0.01%	Howden Joinery Group plc	33,940	352,018	0.01%
Schindler Holding AG (XSWX)	2,529	631,912	0.02%	HSBC Holdings plc	1,279,783	10,367,975	0.25%
SGS SA	9,318	803,098	0.02%	IMI plc	16,446	353,057	0.01%
SIG Group AG	22,269	511,977	0.01%	Imperial Brands plc	58,003	1,335,766	0.03%
Sika AG	9,810	3,190,159	0.08%	Informa plc	98,033	976,285	0.02%
Sonova Holding AG	3,388	1,104,577	0.03%	InterContinental Hotels Group plc	11,437	1,033,714	0.03%
Straumann Holding AG	7,156	1,152,918	0.03%	Intermediate Capital Group plc	17,118	366,719	0.01%
Swatch Group AG	1,902	516,601	0.01%	International Consolidated Airlines Group SA	94,870	187,457	0.00%
Swatch Group AG (Registered Share)	2,828	148,011	0.00%	Intertek Group plc	11,091	600,334	0.01%
Swiss Life Holding AG	1,979	1,373,179	0.03%	ITV plc	187,619	151,351	0.00%
Swiss Prime Site AG	4,665	498,010	0.01%	J Sainsbury plc	107,153	413,347	0.01%
Swiss Re AG	18,700	2,100,959	0.05%	JD Sports Fashion plc	176,847	374,125	0.01%
Swisscom AG	1,608	966,730	0.02%	Johnson Matthey plc	11,862	256,690	0.01%
Tecan Group AG	1,021	416,576	0.01%	Kingfisher plc	118,098	366,291	0.01%
Temenos AG	3,490	324,348	0.01%	Land Securities Group plc	45,736	410,928	0.01%
UBS Group AG	199,135	6,175,279	0.15%	Legal & General Group plc	395,143	1,264,862	0.03%
VAT Group AG	1,769	885,919	0.02%	Lloyds Banking Group plc	4,217,275	2,564,976	0.06%
Zurich Insurance Group AG	9,519	4,971,844	0.12%	London Stock Exchange Group plc	29,353	3,470,257	0.08%
		106,486,570	2.60%	M&G plc	139,042	394,206	0.01%
United Kingdom 4.12% (30 June 2023: 4.26%)				Melrose Industries plc	94,670	684,768	0.02%
3i Group plc	63,047	1,945,814	0.05%	Mondi plc	29,356	575,379	0.01%
abrdn plc	144,068	328,105	0.01%	National Grid plc	239,018	3,223,727	0.08%
Admiral Group plc	19,209	657,248	0.02%	NatWest Group plc	348,806	975,579	0.02%
Airtel Africa plc	55,285	91,761	0.00%	Next plc	8,473	876,856	0.02%
Anglo American plc	78,157	1,963,398	0.05%	NMC Health plc	1,100	—	0.00%
Antofagasta plc	21,274	455,482	0.01%	Ocado Group plc	38,759	374,725	0.01%
Ashtead Group plc	29,148	2,029,563	0.05%	Pearson plc	47,708	586,409	0.01%
Associated British Foods plc	21,742	656,054	0.02%	Persimmon plc	18,941	335,388	0.01%
AstraZeneca plc	97,710	13,203,435	0.32%	Phoenix Group Holdings plc	53,376	364,170	0.01%
Auto Trader Group plc	61,893	569,193	0.01%	Prudential plc	183,045	2,070,244	0.05%
Aviva plc	173,932	963,854	0.02%	Reckitt Benckiser Group plc	47,044	3,250,466	0.08%
B&M European Value Retail SA	59,606	425,672	0.01%	RELX plc	124,294	4,927,795	0.12%
BAE Systems plc	200,099	2,832,732	0.07%	Renishaw plc	1,909	87,074	0.00%
Barclays plc	1,023,012	2,005,500	0.05%	Rentokil Initial plc	160,534	902,092	0.02%
Barratt Developments plc	70,931	508,719	0.01%	Rightmove plc	53,141	389,935	0.01%
Beazley plc	42,673	283,966	0.01%	Rio Tinto plc	72,596	5,406,501	0.13%
Berkeley Group Holdings plc	6,732	402,322	0.01%	Rolls-Royce Holdings plc	547,519	2,091,838	0.05%
BP plc	1,103,338	6,556,564	0.16%	RS GROUP plc	31,708	331,293	0.01%
British American Tobacco plc	148,690	4,351,120	0.11%	Sage Group plc	66,886	999,747	0.02%
British Land Co. plc REIT	64,068	326,369	0.01%	Schroders plc	77,124	422,668	0.01%
BT Group plc	427,927	674,264	0.02%	Segro plc REIT	87,205	985,401	0.02%
Bunzl plc	23,144	941,177	0.02%	Severn Trent plc	16,365	538,034	0.01%
Burberry Group plc	23,345	421,405	0.01%	Shell plc	435,797	14,286,071	0.35%
Centrica plc	366,948	657,940	0.02%	Smith & Nephew plc	56,780	780,652	0.02%
Coca-Cola HBC AG	12,692	372,943	0.01%	Smiths Group plc	20,737	466,191	0.01%
Compass Group plc	113,180	3,096,289	0.08%	Smurfit Kappa Group plc	17,945	713,740	0.02%
ConvaTec Group plc	98,443	306,459	0.01%	Spirax-Sarco Engineering plc	4,749	635,975	0.02%
CRH plc	46,271	3,191,157	0.08%				

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SSE plc	70,501	1,668,074	0.04%	Arista Networks, Inc.	16,403	3,863,071	0.09%
St James's Place plc	34,188	297,932	0.01%	Arrow Electronics, Inc.	3,575	437,044	0.01%
Standard Chartered plc	151,871	1,290,572	0.03%	Arthur J Gallagher & Co.	14,032	3,155,516	0.08%
Tate & Lyle plc	25,076	210,662	0.00%	AT&T, Inc.	473,515	7,945,582	0.19%
Taylor Wimpey plc	204,369	383,109	0.01%	Atlassian Corp. Class A	10,287	2,446,866	0.06%
Tesco plc	456,716	1,691,354	0.04%	Atmos Energy Corp.	9,770	1,132,343	0.03%
Unilever plc	165,753	8,029,473	0.20%	Autodesk, Inc.	14,317	3,485,903	0.09%
UNITE Group plc REIT	25,497	339,337	0.01%	Autoliv, Inc.	5,460	601,637	0.01%
United Utilities Group plc	46,576	629,079	0.02%	Automatic Data Processing, Inc.	27,333	6,367,769	0.16%
Vodafone Group plc	1,450,075	1,267,370	0.03%	AutoZone, Inc.	1,193	3,084,633	0.08%
Weir Group plc	16,660	400,658	0.01%	AvalonBay Communities, Inc. REIT	9,268	1,735,155	0.04%
Whitbread plc	13,057	608,544	0.01%	Avangrid, Inc.	5,230	169,504	0.00%
Wise plc Class A	52,776	588,017	0.01%	Avantor, Inc.	43,132	984,704	0.02%
WPP plc	67,029	643,428	0.02%	Avery Dennison Corp.	5,386	1,088,834	0.03%
		168,616,069	4.12%	Baker Hughes Co. Class A	66,422	2,270,304	0.06%
United States 66.66% (30 June 2023: 65.97%)				Ball Corp.	21,127	1,215,225	0.03%
3M Co.	36,251	3,962,959	0.10%	Bank of America Corp.	453,826	15,280,321	0.37%
Abbott Laboratories	114,001	12,548,090	0.31%	Bank of New York Mellon Corp.	51,058	2,657,569	0.06%
AbbVie, Inc.	116,338	18,028,900	0.44%	Bath & Body Works, Inc.	16,149	696,991	0.02%
Accenture plc Class A	41,676	14,624,525	0.36%	Baxter International, Inc.	33,753	1,304,891	0.03%
Adobe, Inc.	30,250	18,047,150	0.44%	Becton Dickinson & Co.	19,044	4,643,499	0.11%
Advanced Micro Devices, Inc.	105,905	15,611,456	0.38%	Berkshire Hathaway, Inc. Class A	23	12,480,376	0.30%
AES Corp.	42,695	821,879	0.02%	Berkshire Hathaway, Inc. Class B	84,700	30,209,102	0.74%
Aflac, Inc.	39,206	3,234,495	0.08%	Best Buy Co., Inc.	12,495	978,109	0.02%
Agilent Technologies, Inc.	19,152	2,662,703	0.06%	BILL Holdings, Inc.	6,744	550,243	0.01%
Air Products & Chemicals, Inc.	14,728	4,032,526	0.10%	Biogen, Inc.	9,317	2,410,960	0.06%
Airbnb, Inc. Class A	26,709	3,636,163	0.09%	BioMarin Pharmaceutical, Inc.	12,736	1,228,005	0.03%
Akamai Technologies, Inc.	9,921	1,174,150	0.03%	Bio-Rad Laboratories, Inc. Class A	1,309	422,663	0.01%
Albemarle Corp.	7,428	1,073,197	0.03%	Bio-Techne Corp.	9,515	734,177	0.02%
Alexandria Real Estate Equities, Inc. REIT	11,717	1,485,364	0.04%	BlackRock, Inc. Class A	9,844	7,991,359	0.19%
Align Technology, Inc.	5,231	1,433,294	0.03%	Blackstone, Inc.	46,561	6,095,766	0.15%
Allegion plc	5,436	688,687	0.02%	Block, Inc.	3,292	262,143	0.01%
Alliant Energy Corp.	16,957	869,894	0.02%	Block, Inc. Class A	32,398	2,505,985	0.06%
Allstate Corp.	17,511	2,451,190	0.06%	Boeing Co.	36,853	9,606,103	0.23%
Ally Financial, Inc.	17,325	604,989	0.01%	Booking Holdings, Inc.	2,354	8,350,156	0.20%
Alnylam Pharmaceuticals, Inc.	8,424	1,612,438	0.04%	BorgWarner, Inc.	16,952	607,729	0.01%
Alphabet, Inc. Class A	392,540	54,833,913	1.34%	Boston Properties, Inc. REIT	10,482	735,522	0.02%
Alphabet, Inc. Class C	331,190	46,674,607	1.14%	Boston Scientific Corp.	96,236	5,563,403	0.14%
Altria Group, Inc.	118,058	4,762,460	0.12%	Bristol-Myers Squibb Co.	134,541	6,903,299	0.17%
Amazon.com, Inc.	594,679	90,355,527	2.21%	Broadcom, Inc.	28,455	31,762,894	0.78%
Amdocs Ltd.	8,306	730,014	0.02%	Broadridge Financial Solutions, Inc.	7,805	1,605,879	0.04%
Ameren Corp.	17,648	1,276,656	0.03%	Brown & Brown, Inc.	15,086	1,072,765	0.03%
American Airlines Group, Inc.	8,764	120,417	0.00%	Brown-Forman Corp. Class B	11,575	660,932	0.02%
American Electric Power Co., Inc.	34,391	2,793,237	0.07%	Builders FirstSource, Inc.	7,930	1,323,834	0.03%
American Express Co.	38,666	7,243,688	0.18%	Bunge Global SA	10,146	1,024,239	0.02%
American International Group, Inc.	47,418	3,212,569	0.08%	Burlington Stores, Inc.	4,066	790,756	0.02%
American Tower Corp. REIT	30,844	6,658,603	0.16%	Cadence Design Systems, Inc.	17,638	4,804,062	0.12%
American Water Works Co., Inc.	12,664	1,671,521	0.04%	Caesars Entertainment, Inc.	14,880	697,574	0.02%
Ameriprise Financial, Inc.	6,707	2,547,520	0.06%	Campbell Soup Co.	13,746	594,240	0.01%
AMETEK, Inc.	14,747	2,431,633	0.06%	Capital One Financial Corp.	25,221	3,306,978	0.08%
Amgen, Inc.	35,209	10,140,896	0.25%	Cardinal Health, Inc.	16,905	1,704,024	0.04%
Amphenol Corp. Class A	38,346	3,801,239	0.09%	Carlyle Group, Inc.	15,399	626,585	0.02%
Analog Devices, Inc.	32,932	6,538,978	0.16%	CarMax, Inc.	10,044	770,777	0.02%
Annaly Capital Management, Inc. REIT	36,056	698,405	0.02%	Carnival Corp.	67,427	1,250,097	0.03%
ANSYS, Inc.	5,673	2,058,618	0.05%	Carrier Global Corp.	55,392	3,182,270	0.08%
Aon plc Class A	13,142	3,824,585	0.09%	Catalent, Inc.	10,780	484,345	0.01%
APA Corp.	19,889	713,617	0.02%	Caterpillar, Inc.	33,684	9,959,348	0.24%
Apollo Global Management, Inc.	34,570	3,221,578	0.08%	Cboe Global Markets, Inc.	6,651	1,187,603	0.03%
Apple, Inc.	973,108	187,352,483	4.57%	CBRE Group, Inc. Class A	20,020	1,863,662	0.05%
Applied Materials, Inc.	54,987	8,911,743	0.22%	CDW Corp.	9,058	2,059,065	0.05%
Aptiv plc	18,437	1,654,168	0.04%	Celanese Corp. Class A	6,387	992,348	0.02%
Aramark	14,357	403,432	0.01%	Cencora, Inc.	10,702	2,197,977	0.05%
Arch Capital Group Ltd.	23,992	1,781,886	0.04%	Centene Corp.	34,788	2,581,617	0.06%
Archer-Daniels-Midland Co.	35,144	2,538,100	0.06%				

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CenterPoint Energy, Inc.	39,895	1,139,800	0.03%	Dominion Energy, Inc.	56,124	2,637,828	0.06%
Ceridian HCM Holding, Inc.	9,508	638,177	0.02%	Domino's Pizza, Inc.	2,416	995,948	0.02%
CF Industries Holdings, Inc.	12,870	1,023,165	0.02%	DoorDash, Inc. Class A	20,329	2,010,335	0.05%
CH Robinson Worldwide, Inc.	8,053	695,699	0.02%	Dover Corp.	9,234	1,420,282	0.03%
Charles River Laboratories International, Inc.	3,474	821,254	0.02%	Dow, Inc.	46,761	2,564,373	0.06%
Charles Schwab Corp.	98,119	6,750,587	0.16%	DR Horton, Inc.	20,812	3,163,008	0.08%
Charter Communications, Inc. Class A	6,582	2,558,292	0.06%	DTE Energy Co.	13,770	1,518,280	0.04%
Check Point Software Technologies Ltd.	5,998	916,434	0.02%	Duke Energy Corp.	50,380	4,888,875	0.12%
Cheniere Energy, Inc.	15,992	2,729,994	0.07%	DuPont de Nemours, Inc.	30,221	2,324,902	0.06%
Chevron Corp.	113,866	16,984,253	0.41%	Eastman Chemical Co.	8,391	753,680	0.02%
Chipotle Mexican Grill, Inc. Class A	1,806	4,130,250	0.10%	Eaton Corp. plc	26,315	6,337,178	0.15%
Chubb Ltd.	26,661	6,025,386	0.15%	eBay, Inc.	36,264	1,581,836	0.04%
Church & Dwight Co., Inc.	16,033	1,516,080	0.04%	Ecolab, Inc.	16,195	3,212,278	0.08%
Cigna Group	19,300	5,779,385	0.14%	Edison International	25,176	1,799,832	0.04%
Cincinnati Financial Corp.	10,463	1,082,502	0.03%	Edwards Lifesciences Corp.	40,076	3,055,795	0.07%
Cintas Corp.	5,621	3,387,552	0.08%	Electronic Arts, Inc.	17,850	2,442,058	0.06%
Cisco Systems, Inc.	267,346	13,506,320	0.33%	Elevance Health, Inc.	15,663	7,386,044	0.18%
Citigroup, Inc.	126,518	6,508,086	0.16%	Eli Lilly & Co.	55,847	32,554,333	0.79%
Citizens Financial Group, Inc.	29,937	992,112	0.02%	Emerson Electric Co.	37,273	3,627,781	0.09%
Clorox Co.	8,316	1,185,778	0.03%	Enphase Energy, Inc.	8,870	1,172,082	0.03%
Cloudflare, Inc. Class A	18,911	1,574,530	0.04%	Entergy Corp.	13,489	1,364,952	0.03%
CME Group, Inc. Class A	23,599	4,969,949	0.12%	EOG Resources, Inc.	38,417	4,646,536	0.11%
CMS Energy Corp.	18,974	1,101,820	0.03%	EPAM Systems, Inc.	3,733	1,109,970	0.03%
CNA Financial Corp.	1,364	57,711	0.00%	Equifax, Inc.	7,901	1,953,838	0.05%
CNH Industrial NV	58,812	716,330	0.02%	Equinix, Inc. REIT	6,090	4,904,825	0.12%
Coca-Cola Co.	256,135	15,094,036	0.37%	Equitable Holdings, Inc.	22,007	732,833	0.02%
Coca-Cola Europacific Partners plc	12,818	855,473	0.02%	Equity LifeStyle Properties, Inc. REIT	11,265	794,633	0.02%
Cognizant Technology Solutions Corp. Class A	32,791	2,476,704	0.06%	Equity Residential REIT	24,198	1,479,950	0.04%
Colgate-Palmolive Co.	54,649	4,356,072	0.11%	Essex Property Trust, Inc. REIT	4,362	1,081,514	0.03%
Comcast Corp. Class A	263,668	11,561,842	0.28%	Estee Lauder Cos, Inc. Class A	15,605	2,282,231	0.06%
Conagra Brands, Inc.	29,943	858,166	0.02%	Etsy, Inc.	7,567	613,305	0.01%
ConocoPhillips	78,925	9,160,825	0.22%	Everest Group Ltd.	2,793	987,549	0.02%
Consolidated Edison, Inc.	22,448	2,042,095	0.05%	Every, Inc.	15,141	790,360	0.02%
Constellation Brands, Inc. Class A	10,756	2,600,263	0.06%	Eversource Energy	23,647	1,459,493	0.04%
Constellation Energy Corp.	21,020	2,457,028	0.06%	Exact Sciences Corp.	12,189	901,742	0.02%
Cooper Cos, Inc.	3,132	1,185,274	0.03%	Exelon Corp.	64,710	2,323,089	0.06%
Copart, Inc.	56,072	2,747,528	0.07%	Expedia Group, Inc.	9,034	1,371,271	0.03%
Corning, Inc.	50,721	1,544,454	0.04%	Expeditors International of Washington, Inc.	9,741	1,239,055	0.03%
Corteva, Inc.	46,286	2,218,025	0.05%	Extra Space Storage, Inc. REIT	14,024	2,248,468	0.05%
CoStar Group, Inc.	27,119	2,369,929	0.06%	Exxon Mobil Corp.	267,528	26,747,449	0.65%
Costco Wholesale Corp.	29,172	19,255,854	0.47%	F5, Inc.	4,037	722,542	0.02%
Coterra Energy, Inc.	49,976	1,275,388	0.03%	FactSet Research Systems, Inc.	2,539	1,211,230	0.03%
Coupang, Inc. Class A	69,615	1,127,067	0.03%	Fair Isaac Corp.	1,634	1,901,992	0.05%
Credicorp Ltd.	4,850	727,161	0.02%	Fastenal Co.	36,984	2,395,454	0.06%
CrowdStrike Holdings, Inc. Class A	14,173	3,618,650	0.09%	Federal Realty Investment Trust REIT	5,118	527,410	0.01%
Crown Castle, Inc. REIT	28,677	3,303,304	0.08%	FedEx Corp.	15,457	3,910,157	0.10%
CSX Corp.	130,801	4,534,871	0.11%	Fidelity National Financial, Inc.	17,547	895,248	0.02%
Cummins, Inc.	9,512	2,278,790	0.06%	Fidelity National Information Services, Inc.	38,284	2,299,720	0.06%
CVS Health Corp.	84,681	6,686,412	0.16%	Fifth Third Bancorp	43,879	1,513,387	0.04%
Danaher Corp.	43,603	10,087,118	0.25%	First Citizens BancShares, Inc. Class A	722	1,024,496	0.02%
Darden Restaurants, Inc.	7,727	1,269,546	0.03%	First Solar, Inc.	6,898	1,188,387	0.03%
Datadog, Inc. Class A	17,992	2,183,869	0.05%	FirstEnergy Corp.	36,920	1,353,487	0.03%
DaVita, Inc.	3,623	379,545	0.01%	Fiserv, Inc.	39,496	5,246,649	0.13%
Deere & Co.	17,601	7,038,112	0.17%	FleetCor Technologies, Inc.	4,825	1,363,593	0.03%
Delta Air Lines, Inc.	10,402	418,472	0.01%	Flex Ltd.	28,114	856,352	0.02%
DENTSPLY SIRONA, Inc.	13,500	480,465	0.01%	FMC Corp.	8,098	510,579	0.01%
Devon Energy Corp.	41,482	1,879,135	0.05%	Ford Motor Co.	262,713	3,202,471	0.08%
Dexcom, Inc.	25,080	3,112,177	0.08%	Fortinet, Inc.	43,917	2,570,462	0.06%
Diamondback Energy, Inc.	11,952	1,853,516	0.05%	Fortive Corp.	23,553	1,734,207	0.04%
Digital Realty Trust, Inc. REIT	19,927	2,681,776	0.07%	Fortune Brands Innovations, Inc.	8,844	673,382	0.02%
Discover Financial Services	16,832	1,891,917	0.05%	Fox Corp. Class A	13,108	388,914	0.01%
DocuSign, Inc. Class A	14,131	840,088	0.02%	Fox Corp. Class B	13,770	380,740	0.01%
Dollar General Corp.	14,841	2,017,634	0.05%				
Dollar Tree, Inc.	14,163	2,011,854	0.05%				

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Franklin Resources, Inc.	17,492	521,087	0.01%	Jack Henry & Associates, Inc.	4,976	813,128	0.02%
Freeport-McMoRan, Inc.	95,615	4,070,331	0.10%	Jacobs Solutions, Inc.	8,026	1,041,775	0.03%
Garmin Ltd.	9,908	1,273,574	0.03%	Jazz Pharmaceuticals plc	4,354	535,542	0.01%
Gartner, Inc.	5,066	2,285,323	0.06%	JB Hunt Transport Services, Inc.	5,222	1,043,042	0.03%
GE HealthCare Technologies, Inc.	25,897	2,002,356	0.05%	Johnson & Johnson	158,807	24,891,409	0.61%
Gen Digital, Inc.	38,530	879,255	0.02%	Johnson Controls International plc	45,206	2,605,674	0.06%
Generac Holdings, Inc.	4,409	569,819	0.01%	JPMorgan Chase & Co.	190,161	32,346,386	0.79%
General Dynamics Corp.	15,943	4,139,919	0.10%	Juniper Networks, Inc.	20,577	606,610	0.01%
General Electric Co.	71,384	9,110,740	0.22%	Kellanova	17,525	979,823	0.02%
General Mills, Inc.	38,501	2,507,955	0.06%	Keurig Dr Pepper, Inc.	61,616	2,053,045	0.05%
General Motors Co.	91,366	3,281,867	0.08%	KeyCorp	63,610	915,984	0.02%
Genuine Parts Co.	9,131	1,264,643	0.03%	Keysight Technologies, Inc.	11,919	1,896,194	0.05%
Gilead Sciences, Inc.	82,678	6,697,745	0.16%	Kimberly-Clark Corp.	21,933	2,665,079	0.07%
Global Payments, Inc.	17,003	2,159,381	0.05%	Kimco Realty Corp. REIT	43,386	924,556	0.02%
GLOBALFOUNDRIES, Inc.	4,912	297,667	0.01%	Kinder Morgan, Inc.	126,426	2,230,155	0.05%
Globe Life, Inc.	5,589	680,293	0.02%	KKR & Co., Inc.	43,899	3,637,032	0.09%
GoDaddy, Inc. Class A	9,863	1,047,056	0.03%	KLA Corp.	8,973	5,216,005	0.13%
Goldman Sachs Group, Inc.	21,052	8,121,230	0.20%	Kraft Heinz Co.	53,802	1,989,598	0.05%
Halliburton Co.	60,489	2,186,677	0.05%	Kroger Co.	43,351	1,981,574	0.05%
Hartford Financial Services Group, Inc.	20,059	1,612,342	0.04%	L3Harris Technologies, Inc.	12,504	2,633,592	0.06%
Hasbro, Inc.	8,227	420,071	0.01%	Laboratory Corp. of America Holdings	5,645	1,283,052	0.03%
HCA Healthcare, Inc.	13,440	3,637,939	0.09%	Lam Research Corp.	8,755	6,857,441	0.17%
Healthpeak Properties, Inc. REIT	37,484	742,183	0.02%	Lamb Weston Holdings, Inc.	9,902	1,070,307	0.03%
HEICO Corp.	3,167	566,481	0.01%	Las Vegas Sands Corp.	24,699	1,215,438	0.03%
HEICO Corp. Class A	4,885	695,819	0.02%	Lear Corp.	3,555	502,002	0.01%
Henry Schein, Inc.	8,693	658,147	0.02%	Leidos Holdings, Inc.	8,831	955,867	0.02%
Hershey Co.	9,797	1,826,553	0.04%	Lennar Corp. Class A	14,748	2,198,042	0.05%
Hess Corp.	18,698	2,695,504	0.07%	Lennar Corp. Class B	2,389	320,245	0.01%
Hewlett Packard Enterprise Co.	84,060	1,427,339	0.03%	Liberty Broadband Corp. Class A	3,086	248,855	0.01%
Hilton Worldwide Holdings, Inc.	16,690	3,039,082	0.07%	Liberty Broadband Corp. Class C	4,983	401,580	0.01%
Hologic, Inc.	16,315	1,165,707	0.03%	Liberty Global Ltd. Class A	6,623	117,691	0.00%
Home Depot, Inc.	66,089	22,903,143	0.56%	Liberty Global Ltd. Class C	20,229	377,069	0.01%
Honeywell International, Inc.	43,873	9,200,607	0.22%	Liberty Media Corp.-Liberty Formula One Class C	13,593	858,126	0.02%
Hormel Foods Corp.	19,012	610,475	0.01%	Liberty Media Corp.-Liberty SiriusXM	11,073	318,681	0.01%
Host Hotels & Resorts, Inc. REIT	47,431	923,482	0.02%	Liberty Media Corp.-Liberty SiriusXM Class A	3,990	114,673	0.00%
Howmet Aerospace, Inc.	24,307	1,315,495	0.03%	Linde plc	31,891	13,097,953	0.32%
HP, Inc.	57,641	1,734,418	0.04%	Live Nation Entertainment, Inc.	10,240	958,464	0.02%
Hubbell, Inc. Class B	3,595	1,182,503	0.03%	LKQ Corp.	16,927	808,941	0.02%
HubSpot, Inc.	3,077	1,786,322	0.04%	Lockheed Martin Corp.	14,621	6,626,822	0.16%
Humana, Inc.	8,149	3,730,694	0.09%	Loews Corp.	11,944	831,183	0.02%
Huntington Bancshares, Inc.	90,512	1,151,313	0.03%	Lowe's Cos, Inc.	38,233	8,508,754	0.21%
Huntington Ingalls Industries, Inc.	2,697	700,249	0.02%	LPL Financial Holdings, Inc.	5,192	1,181,803	0.03%
ICON plc ADR	5,463	1,546,411	0.04%	Lucid Group, Inc.	44,789	188,562	0.00%
IDEX Corp.	4,777	1,037,134	0.03%	Lululemon Athletica, Inc.	7,294	3,729,349	0.09%
IDEXX Laboratories, Inc.	5,481	3,042,229	0.07%	LyondellBasell Industries NV Class A	17,154	1,631,002	0.04%
Illinois Tool Works, Inc.	19,702	5,160,742	0.13%	M&T Bank Corp.	10,892	1,493,075	0.04%
illumina, Inc.	10,351	1,441,273	0.04%	Marathon Oil Corp.	39,670	958,427	0.02%
Incyte Corp.	12,868	807,982	0.02%	Marathon Petroleum Corp.	25,261	3,747,722	0.09%
Ingersoll Rand, Inc.	26,150	2,022,441	0.05%	Markel Group, Inc.	860	1,221,114	0.03%
Insulet Corp.	4,737	1,027,834	0.03%	MarketAxess Holdings, Inc.	2,342	685,855	0.02%
Intel Corp.	278,722	14,005,781	0.34%	Marriott International, Inc. Class A	15,969	3,601,169	0.09%
Intercontinental Exchange, Inc.	37,161	4,772,587	0.12%	Marsh & McLennan Cos, Inc.	32,278	6,115,713	0.15%
International Business Machines Corp.	59,816	9,782,907	0.24%	Martin Marietta Materials, Inc.	3,994	1,992,647	0.05%
International Flavors & Fragrances, Inc.	16,807	1,360,863	0.03%	Marvell Technology, Inc.	55,997	3,377,179	0.08%
International Paper Co.	22,300	806,145	0.02%	Masco Corp.	14,236	953,527	0.02%
Interpublic Group of Cos, Inc.	24,146	788,125	0.02%	Masimo Corp.	2,762	323,734	0.01%
Intuit, Inc.	18,046	11,279,291	0.28%	Mastercard, Inc. Class A	54,715	23,336,495	0.57%
Intuitive Surgical, Inc.	23,149	7,809,547	0.19%	Match Group, Inc.	19,763	721,350	0.02%
Invitation Homes, Inc. REIT	40,503	1,381,557	0.03%	McCormick & Co., Inc.	16,837	1,151,988	0.03%
IQVIA Holdings, Inc.	11,866	2,745,555	0.07%	McDonald's Corp.	47,900	14,202,829	0.35%
Iron Mountain, Inc. REIT	18,659	1,305,757	0.03%				
J M Smucker Co.	7,147	903,238	0.02%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
McKesson Corp.	9,030	4,180,709	0.10%	PepsiCo, Inc.	90,811	15,423,340	0.38%
Medtronic plc	87,415	7,201,248	0.18%	Pfizer, Inc.	373,307	10,747,509	0.26%
MercadoLibre, Inc.	3,072	4,827,771	0.12%	PG&E Corp.	134,275	2,420,978	0.06%
Merck & Co., Inc.	167,392	18,249,076	0.45%	Philip Morris International, Inc.	102,493	9,642,541	0.24%
Meta Platforms, Inc. Class A	146,013	51,682,761	1.26%	Phillips 66	29,304	3,901,535	0.10%
MetLife, Inc.	41,470	2,742,411	0.07%	Pinnacle West Capital Corp.	7,729	555,251	0.01%
Mettler-Toledo International, Inc.	1,422	1,724,829	0.04%	Pinterest, Inc. Class A	38,255	1,416,965	0.03%
MGM Resorts International	19,303	862,458	0.02%	Pioneer Natural Resources Co.	15,226	3,424,023	0.08%
Microchip Technology, Inc.	35,571	3,207,793	0.08%	PNC Financial Services Group, Inc.	26,501	4,103,680	0.10%
Micron Technology, Inc.	72,433	6,181,432	0.15%	Pool Corp.	2,560	1,020,698	0.02%
Microsoft Corp.	491,165	184,697,687	4.51%	PPG Industries, Inc.	15,656	2,341,355	0.06%
Mid-America Apartment Communities, Inc. REIT	7,350	988,281	0.02%	PPL Corp.	47,951	1,299,472	0.03%
Moderna, Inc.	21,991	2,187,005	0.05%	Principal Financial Group, Inc.	15,469	1,216,946	0.03%
Molina Healthcare, Inc.	3,721	1,344,435	0.03%	Procter & Gamble Co.	155,167	22,738,172	0.55%
Molson Coors Beverage Co. Class B	11,886	727,542	0.02%	Progressive Corp.	38,582	6,145,341	0.15%
Mondelez International, Inc. Class A	89,510	6,483,209	0.16%	Prologis, Inc. REIT	61,030	8,135,299	0.20%
MongoDB, Inc. Class A	4,302	1,758,873	0.04%	Prudential Financial, Inc.	23,760	2,464,150	0.06%
Monolithic Power Systems, Inc.	2,973	1,875,309	0.05%	PTC, Inc.	7,717	1,350,166	0.03%
Monster Beverage Corp.	49,593	2,857,053	0.07%	Public Service Enterprise Group, Inc.	32,037	1,959,063	0.05%
Moody's Corp.	10,352	4,043,077	0.10%	Public Storage REIT	10,453	3,188,165	0.08%
Morgan Stanley	79,444	7,408,153	0.18%	PulteGroup, Inc.	13,798	1,424,230	0.03%
Mosaic Co.	21,377	763,800	0.02%	Qorvo, Inc.	6,288	708,092	0.02%
Motorola Solutions, Inc.	10,806	3,383,251	0.08%	QUALCOMM, Inc.	73,757	10,667,475	0.26%
MSCI, Inc. Class A	5,050	2,856,533	0.07%	Quanta Services, Inc.	9,339	2,015,356	0.05%
Nasdaq, Inc.	22,231	1,292,510	0.03%	Quest Diagnostics, Inc.	7,621	1,050,783	0.03%
NET Lease Office Properties REIT	874	16,152	0.00%	Raymond James Financial, Inc.	12,437	1,386,726	0.03%
NetApp, Inc.	14,248	1,256,104	0.03%	Realty Income Corp. REIT	47,002	2,698,855	0.07%
Netflix, Inc.	28,575	13,912,596	0.34%	Regency Centers Corp. REIT	12,451	834,217	0.02%
Newmont Corp.	31,884	1,321,462	0.03%	Regeneron Pharmaceuticals, Inc.	6,757	5,934,606	0.14%
Newmont Corp. (XNYS)	47,828	1,979,601	0.05%	Regions Financial Corp.	64,273	1,245,611	0.03%
Newmont Corp. (XTSE)	1,352	56,239	0.00%	RenaissanceRe Holdings Ltd.	3,176	622,496	0.02%
News Corp. Class A	25,524	626,614	0.02%	Republic Services, Inc. Class A	13,563	2,236,674	0.05%
News Corp. Class B	7,989	205,477	0.00%	ResMed, Inc.	9,764	1,679,603	0.04%
NextEra Energy, Inc.	133,781	8,125,858	0.20%	Revvity, Inc.	8,127	888,362	0.02%
NIKE, Inc. Class B	78,666	8,540,768	0.21%	Rivian Automotive, Inc. Class A	42,108	987,854	0.02%
NiSource, Inc.	27,354	726,249	0.02%	Robert Half, Inc.	6,617	581,767	0.01%
Norfolk Southern Corp.	14,827	3,504,806	0.09%	ROBLOX Corp. Class A	30,311	1,385,819	0.03%
Northern Trust Corp.	12,987	1,095,843	0.03%	Rockwell Automation, Inc.	7,697	2,389,765	0.06%
Northrop Grumman Corp.	9,521	4,457,161	0.11%	Rollins, Inc.	15,921	695,270	0.02%
NRG Energy, Inc.	15,237	787,753	0.02%	Roper Technologies, Inc.	6,885	3,753,495	0.09%
NU Holdings Ltd. Class A	154,409	1,286,227	0.03%	Ross Stores, Inc.	22,041	3,050,254	0.07%
Nucor Corp.	16,254	2,828,846	0.07%	Royal Caribbean Cruises Ltd.	15,544	2,012,793	0.05%
NVIDIA Corp.	156,836	77,668,324	1.90%	Royalty Pharma plc Class A	23,214	652,081	0.02%
NVR, Inc.	199	1,393,090	0.03%	RTX Corp.	95,184	8,008,782	0.20%
NXP Semiconductors NV	17,210	3,952,793	0.10%	S&P Global, Inc.	21,129	9,307,747	0.23%
Occidental Petroleum Corp.	45,928	2,742,361	0.07%	Salesforce, Inc.	62,496	16,445,197	0.40%
Okta, Inc. Class A	9,841	890,906	0.02%	SBA Communications Corp. REIT Class A	7,023	1,781,665	0.04%
Old Dominion Freight Line, Inc.	6,579	2,666,666	0.07%	Schlumberger NV	94,841	4,935,526	0.12%
Omnicom Group, Inc.	13,787	1,192,713	0.03%	Seagate Technology Holdings plc	13,880	1,184,936	0.03%
ON Semiconductor Corp.	28,973	2,420,115	0.06%	SEI Investments Co.	6,426	408,372	0.01%
ONEOK, Inc.	39,218	2,753,888	0.07%	Sempra	41,302	3,086,498	0.08%
Oracle Corp.	101,777	10,730,349	0.26%	ServiceNow, Inc.	13,452	9,503,703	0.23%
O'Reilly Automotive, Inc.	3,916	3,720,513	0.09%	Sherwin-Williams Co.	15,595	4,864,081	0.12%
Otis Worldwide Corp.	26,759	2,394,128	0.06%	Simon Property Group, Inc. REIT	21,527	3,070,611	0.07%
PACCAR, Inc.	33,385	3,260,045	0.08%	Sirius XM Holdings, Inc.	33,174	181,462	0.00%
Packaging Corp. of America	5,567	906,920	0.02%	Skyworks Solutions, Inc.	10,816	1,215,935	0.03%
Palantir Technologies, Inc. Class A	126,428	2,170,769	0.05%	Snap-on, Inc.	3,429	990,432	0.02%
Palo Alto Networks, Inc.	20,268	5,976,628	0.15%	Snowflake, Inc. Class A	20,852	4,149,548	0.10%
Paramount Global Class B	36,569	540,856	0.01%	SolarEdge Technologies, Inc.	3,336	312,250	0.01%
Parker-Hannifin Corp.	8,400	3,869,880	0.09%	Southern Co.	71,240	4,995,349	0.12%
Paychex, Inc.	21,404	2,549,430	0.06%				
Paycom Software, Inc.	3,259	673,700	0.02%				
PayPal Holdings, Inc.	72,167	4,431,775	0.11%				
Pentair plc	11,477	834,493	0.02%				

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets			
Financial Derivative Instruments Dealt in on a Regulated Market 0.01% (30 June 2023: 0.04%)							
Futures 0.01% (30 June 2023: 0.04%)							
S&P 500 E-mini March 2024	159	\$37,847,346	471,654	0.01%			
FTSE 100 Index March 2024	43	£3,271,240	81,658	0.00%			
TOPIX Index March 2024	26	¥609,546,436	39,818	0.00%			
Euro Stoxx 50 Index March 2024	118	€5,401,755	(45,307)	(0.00%)			
Total Financial Derivative Instruments Dealt in on a Regulated Market			547,823	0.01%			
OTC Financial Derivative Instruments 0.01% (30 June 2023: 0.00%)							
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Forward Currency Exchange Contracts 0.01% (30 June 2023: 0.00%)							
EUR	3,947,626	USD	(4,261,305)	State Street Bank & Trust Co.	20/3/2024	113,130	0.01%
EUR	3,330,990	USD	(3,606,420)	JPMorgan Chase Bank	20/3/2024	84,710	0.00%
JPY	352,950,000	USD	(2,461,733)	State Street Bank & Trust Co.	21/3/2024	72,760	0.00%
JPY	212,265,000	USD	(1,460,839)	BNP Paribas	21/3/2024	63,411	0.00%
GBP	1,917,064	USD	(2,410,209)	State Street Bank & Trust Co.	20/3/2024	34,605	0.00%
GBP	1,821,360	USD	(2,289,746)	State Street Bank & Trust Co.	20/3/2024	33,017	0.00%
JPY	161,770,000	USD	(1,141,380)	Toronto-Dominion Bank	21/3/2024	20,271	0.00%
EUR	779,450	USD	(844,880)	Toronto-Dominion Bank	20/3/2024	18,842	0.00%
JPY	70,455,000	USD	(492,955)	JPMorgan Chase Bank	21/3/2024	12,974	0.00%
GBP	379,200	USD	(475,312)	Toronto-Dominion Bank	20/3/2024	8,278	0.00%
JPY	30,155,903	USD	(209,497)	Citibank NA	21/3/2024	7,049	0.00%
JPY	23,180,000	USD	(160,839)	State Street Bank & Trust Co.	21/3/2024	5,614	0.00%
EUR	459,200	USD	(506,423)	HSBC Bank	20/3/2024	2,425	0.00%
GBP	75,495	USD	(94,815)	UBS AG	20/3/2024	1,463	0.00%
GBP	912,540	USD	(1,163,133)	HSBC Bank	20/3/2024	621	0.00%
USD	484,014	GBP	(379,075)	State Street Bank & Trust Co.	20/3/2024	583	0.00%
USD	673,972	JPY	(94,080,000)	JPMorgan Chase Bank	21/3/2024	(1,605)	(0.00%)
USD	656,785	EUR	(595,010)	Royal Bank of Canada	20/3/2024	(2,557)	(0.00%)
USD	1,388,468	JPY	(193,920,000)	State Street Bank & Trust Co.	21/3/2024	(4,049)	(0.00%)
USD	3,082,808	GBP	(2,426,080)	Morgan Stanley	20/3/2024	(11,149)	(0.00%)
USD	4,614,483	EUR	(4,210,840)	Toronto-Dominion Bank	20/3/2024	(51,625)	(0.00%)
Total OTC Financial Derivative Instruments						408,768	0.01%
Total Investments						4,045,820,237	98.74%
						Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities						51,639,479	1.26%
Net Assets						4,097,459,716	100.00%
Analysis of Total Assets						US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing						4,025,886,838	96.71%
(b) Transferable securities dealt in on another regulated market						18,223,818	0.44%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market						752,990	0.02%
(d) Total Financial Derivative Instruments dealt in on a regulated market						593,130	0.01%
(e) Total OTC Financial Derivative Instruments						479,753	0.01%
(f) Other Assets						117,015,776	2.81%
Total Assets						4,162,952,305	100.00%

Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	4,044,863,646	3,067,264,499
Financial Derivative Instruments	17	1,072,883	1,431,944
Cash		45,979,499	47,759,274
Unrealised Appreciation on Spot Currency Contracts		—	6
Receivables:			
Interest and Dividends		4,322,637	3,308,770
Capital Shares Issued		64,483,430	182,622
Investments Sold		152,056	40,118
Margin Cash Due from Broker		2,076,053	2,165,101
Other Receivables		2,101	1,402
Total Current Assets		4,162,952,305	3,122,153,736
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	116,292	147,838
Bank Overdraft		288	129
Unrealised Depreciation on Spot Currency Contracts		64,625	—
Payables and Other Liabilities:			
Capital Shares Redeemed		2,357,196	159,001
Investments Purchased		62,587,603	208,239
Management Fees Payable	12	366,585	298,445
Total Current Liabilities		65,492,589	813,652
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		4,097,459,716	3,121,340,084

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
USD Accumulating			
Net Assets	1,679,757,290	1,143,132,686	635,162,267
Number of Shares Outstanding	18,047,597	13,224,819	8,706,543
Net Asset Value Per Share¹	93.07	86.44	72.95
USD Distributing			
Net Assets	2,417,702,426	1,978,207,398	1,331,190,613
Number of Shares Outstanding	26,357,922	23,052,628	18,036,020
Net Asset Value Per Share¹	91.73	85.81	73.81

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

	Note	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		1,230,129	347,762
Dividend Income		30,113,532	21,615,719
Securities Lending Income		252,950	191,924
Net Gain on Financial Instruments		256,192,608	42,049,275
Total Investment Income		287,789,219	64,204,680
Expenses			
Management Fees	12	1,985,937	1,311,986
Transaction Fees and Commissions		299,977	127,331
Other Expenses		—	125
Total Expenses		2,285,914	1,439,442
Finance Costs			
Interest Expense		8,911	3,421
Distributions	6	15,807,034	11,900,922
Total Finance Costs		15,815,945	11,904,343
Net Investment Income After Finance Costs		269,687,360	50,860,895
Taxation	5	(3,720,796)	(2,612,738)
Net Increase in Net Assets		265,966,564	48,248,157

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	265,966,564	48,248,157
Capital Transactions		
Subscriptions	908,774,999	399,920,859
Redemptions	(198,621,931)	(103,317,170)
Total Capital Transactions	710,153,068	296,603,689
Total Increase for the Period	976,119,632	344,851,846
Net Assets		
Beginning of Period	3,121,340,084	1,966,352,880
End of Period	4,097,459,716	2,311,204,726

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard FTSE Emerging Markets UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard FTSE Emerging Markets UCITS ETF seeks to track the performance of the FTSE Emerging Index, a free-float market capitalisation-weighted index of large- and mid-capitalisation companies in multiple emerging markets in Europe, Asia, Africa, Central and South America and the Middle East.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global stocks rebounded from mid-period declines to finish the six months with solid gains as the FTSE Global All Cap Index returned 7.59% for the six months ended 31 December 2023.
- In this environment, emerging markets produced positive results. The ETF's benchmark returned 4.82%.
- Among markets with large weightings, India, Taiwan and Brazil produced some of the strongest results. Chinese stocks, which make up nearly one-third of the index, returned –6.44% and detracted from overall performance.
- Ten of the index's 11 industry sectors posted gains, led by financials, technology and energy. Consumer discretionary detracted.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE Emerging Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
USD Accumulating	4.25%	—	2.72%
Benchmark	4.82	—	3.19
Tracking Difference*	-0.57		
USD Distributing	4.25%	3.93%	2.91%
Benchmark	4.82	4.39	3.22
Tracking Difference*	-0.57		

Sources: Vanguard Global Advisers, LLC, and FTSE.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs, and differences between the fund and index vendor in the valuation and withholding tax treatment as well as in capital gains tax. In the case of capital gains, the tax arises because of tax treaties in the fund domicile of Ireland and the country of security issuance.

¹ Since-inception returns: USD Accumulating, 24 September 2019.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
HDFC Bank Ltd.	713,662	14,265,390	Taiwan Semiconductor Manufacturing Co., Ltd.	463,000	8,299,336
Taiwan Semiconductor Manufacturing Co., Ltd.	533,000	9,625,524	Tencent Holdings Ltd.	122,700	4,901,082
PDD Holdings, Inc. ADR	75,557	7,336,016	ZTO Express Cayman, Inc.	182,903	4,750,670
Tencent Holdings Ltd.	140,200	6,145,195	Alibaba Group Holding Ltd.	438,300	4,431,738
Alibaba Group Holding Ltd.	384,100	4,599,727	America Movil SAB de CV Class B	2,681,500	2,422,151
Emirates NBD Bank PJSC	731,453	3,455,041	Reliance Industries Ltd.	65,423	1,936,235
Alchip Technologies Ltd.	30,000	2,512,828	Vale SA	114,600	1,661,134
Reliance Industries Ltd.	76,092	2,395,041	Meituan Class B	105,900	1,372,326
Meituan Class B	120,500	2,079,996	Infosys Ltd.	71,141	1,288,064
MOG Digitech Holdings Ltd.	226,000	2,068,082	Petroleo Brasileiro SA	179,600	1,284,084
Gigabyte Technology Co., Ltd.	201,000	1,709,392	NetEase, Inc.	51,900	1,077,670
Global Unichip Corp.	36,000	1,668,938	China Construction Bank Corp. Class H	1,791,000	1,019,248
Bank of China Ltd. Class H	3,795,000	1,398,778	PDD Holdings, Inc. ADR	6,927	984,685
Petroleo Brasileiro SA	205,600	1,367,920	MediaTek, Inc.	31,000	850,496
Infosys Ltd.	80,851	1,330,696	Naspers Ltd. Class N	4,657	828,705
Tatung Co., Ltd.	899,000	1,260,169	Hon Hai Precision Industry Co., Ltd.	247,000	806,739
Vale SA	86,600	1,238,853	Al Rajhi Bank	39,449	799,783
China Construction Bank Corp. Class H	2,050,000	1,159,137	Itausa SA - Preference Shares	392,900	799,402
Corp. Inmobiliaria Vesta SAB de CV	314,500	1,137,768	Industrial & Commercial Bank of China Ltd. Class H	1,661,000	788,157
Want Want China Holdings Ltd.	1,718,000	1,116,616	Tata Consultancy Services Ltd.	17,626	763,957

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.94% (30 June 2023: 99.18%)							
Equities 99.94% (30 June 2023: 99.18%)							
Brazil 6.90% (30 June 2023: 6.57%)							
Allos SA	180,700	987,645	0.04%	Hapvida Participacoes e Investimentos S/A	1,900,449	1,740,983	0.06%
Alpargatas SA - Preference Shares	91,775	191,198	0.01%	Hypera SA	160,700	1,182,688	0.04%
Alupar Investimento SA	23,300	151,141	0.01%	Intelbras SA Industria de Telecomunicacao Eletronica Brasileira	30,900	139,946	0.00%
Ambev SA	1,740,403	4,919,247	0.18%	Itau Unibanco Holding SA	160,100	950,528	0.04%
Atacadao SA	215,796	553,084	0.02%	Itau Unibanco Holding SA - Preference Shares	1,953,456	13,660,841	0.51%
Auren Energia SA	139,773	382,983	0.01%	Itausa SA - Preference Shares	1,931,945	4,124,314	0.15%
B3 SA - Brasil Bolsa Balcao	2,302,500	6,896,693	0.26%	JBS SA	548,625	2,813,375	0.11%
Banco Bradesco SA	591,725	1,861,322	0.07%	Klabin SA	309,200	1,414,366	0.05%
Banco Bradesco SA - Preference Shares	2,090,800	7,355,849	0.28%	Localiza Rent a Car SA	343,509	4,497,524	0.17%
Banco BTG Pactual SA	529,544	4,099,998	0.15%	Localiza Rent a Car SA - Rights Issue 30/1/2024	1,232	5,072	0.00%
Banco do Brasil SA	345,800	3,943,071	0.15%	Lojas Renner SA	395,049	1,416,698	0.05%
Banco Santander Brasil SA	153,000	1,017,354	0.04%	M Dias Branco SA	46,700	371,381	0.01%
BB Seguridade Participacoes SA	268,914	1,862,845	0.07%	Magazine Luiza SA	1,232,816	548,189	0.02%
Bradespar SA	2,300	11,056	0.00%	Metalurgica Gerdau SA - Preference Shares	277,500	620,399	0.02%
Bradespar SA - Preference Shares	106,947	564,942	0.02%	Multiplan Empreendimentos Imobiliarios SA	110,781	648,138	0.02%
Braskem SA - Preference Shares Class A	85,200	383,414	0.01%	Natura & Co. Holding SA	383,028	1,331,798	0.05%
BRF SA	387,755	1,102,375	0.04%	Neoenergia SA	98,600	433,161	0.02%
Caixa Seguridade Participacoes S/A	171,500	455,441	0.02%	Petroleo Brasileiro SA	1,487,098	11,933,276	0.45%
CCR SA	461,521	1,347,243	0.05%	Petroleo Brasileiro SA - Preference Shares	2,257,600	17,307,523	0.65%
Centrais Eletricas Brasileiras SA	529,215	4,622,569	0.17%	Porto Seguro SA	70,900	419,480	0.02%
Centrais Eletricas Brasileiras SA - Preference Shares	109,000	1,054,187	0.04%	PRIO SA	270,100	2,560,545	0.10%
Cielo SA	446,252	430,855	0.02%	Raia Drogasil SA	447,320	2,707,347	0.10%
Compania de Saneamento Basico do Estado de Sao Paulo SABESP	135,800	2,107,058	0.08%	Rede D'Or Sao Luiz SA	308,774	1,828,133	0.07%
Compania Energetica de Minas Gerais	17,100	53,262	0.00%	Rumo SA	507,164	2,396,124	0.09%
Compania Energetica de Minas Gerais - Preference Shares	507,942	1,200,423	0.04%	Sao Martinho SA	70,700	426,593	0.02%
Compania Paranaense de Energia	334,358	653,215	0.02%	Sendas Distribuidora SA	550,848	1,534,291	0.06%
Compania Paranaense de Energia - Preference Shares Class B	497,800	1,061,678	0.04%	SLC Agricola SA	87,060	337,300	0.01%
Compania Siderurgica Nacional SA	244,000	987,533	0.04%	Smartfit Escola de Ginastica e Danca SA	47,050	252,123	0.01%
Cosan SA	493,960	1,968,681	0.07%	Suzano SA	284,546	3,258,666	0.12%
CPFL Energia SA	74,600	591,413	0.02%	Telefonica Brasil SA	175,386	1,929,477	0.07%
CSN Mineracao SA	194,000	312,710	0.01%	TIM SA	335,600	1,238,741	0.05%
CTEEP-Compania de Transmissao de Energia Eletrica Paulista - Preference Shares	75,023	409,278	0.02%	TOTVS SA	180,365	1,250,926	0.05%
Dexco SA	123,223	204,712	0.01%	Transmissora Alianca de Energia Eletrica SA	85,866	678,429	0.03%
Diagnosticos da America SA	110,000	217,844	0.01%	Ultrapar Participacoes SA	340,300	1,857,163	0.07%
Embraer SA	302,100	1,392,461	0.05%	Unipar Carbocloro SA - Preference Shares Class B	20,050	316,129	0.01%
Energisa SA	98,422	1,090,674	0.04%	Usinas Siderurgicas de Minas Gerais SA Usiminas	55,700	105,492	0.00%
Eneva SA	499,968	1,400,808	0.05%	Usinas Siderurgicas de Minas Gerais SA Usiminas - Preference Shares Class A	191,853	366,913	0.01%
Engie Brasil Energia SA	74,650	696,617	0.03%	Vale SA	1,524,501	24,228,318	0.91%
Equatorial Energia SA	357,807	2,631,107	0.10%	Vamos Locacao de Caminhoes Maquinas e Equipamentos SA	146,664	304,040	0.01%
Gerdau SA - Preference Shares	437,520	2,140,044	0.08%	Vibra Energia SA	447,335	2,095,962	0.08%
GPS Participacoes e Empreendimentos SA	176,700	685,687	0.03%	WEG SA	594,336	4,516,004	0.17%
GRUPO DE MODA SOMA SA	199,300	305,662	0.01%			184,313,181	6.90%
Grupo Mateus SA	175,500	259,406	0.01%	Chile 0.64% (30 June 2023: 0.65%)			
				Aguas Andinas SA Class A	968,003	315,468	0.01%
				Banco de Chile	17,411,570	2,063,385	0.08%
				Banco de Credito e Inversiones SA	25,087	685,143	0.03%
				Banco Itau Chile SA	30,202	296,734	0.01%
				Banco Santander Chile	25,010,829	1,231,517	0.05%
				Cencosud SA	546,249	1,035,220	0.04%
				Cencosud Shopping SA	199,809	322,610	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Colbun SA	2,841,430	455,522	0.02%	Anhui Anke Biotechnology Group Co., Ltd. Class A	91,120	130,782	0.01%
Compania Cervecerias Unidas SA	54,202	348,195	0.01%	Anhui Conch Cement Co., Ltd. Class A	129,800	411,242	0.02%
Compania Sud Americana de Vapores SA	7,216,451	447,059	0.02%	Anhui Conch Cement Co., Ltd. Class H	465,000	1,074,284	0.04%
Embotelladora Andina SA - Preference Shares Class B	140,068	351,259	0.01%	Anhui Expressway Co., Ltd. Class A	62,100	96,107	0.00%
Empresas CMPC SA	494,714	963,046	0.04%	Anhui Expressway Co., Ltd. Class H	154,000	151,859	0.01%
Empresas Copec SA	197,947	1,452,951	0.05%	Anhui Gujing Distillery Co., Ltd. Class A	11,800	385,788	0.02%
Enel Americas SA	7,587,195	847,091	0.03%	Anhui Gujing Distillery Co., Ltd. Class B	48,600	739,405	0.03%
Enel Chile SA	9,894,258	645,693	0.02%	Anhui Jianghuai Automobile Group Corp., Ltd. Class A	37,200	84,372	0.00%
Falabella SA	324,606	817,755	0.03%	Anhui Kouzi Distillery Co., Ltd. Class A	7,900	50,258	0.00%
Latam Airlines Group SA	69,205,780	756,815	0.03%	Anhui Yingjia Distillery Co., Ltd. Class A	6,000	55,858	0.00%
Plaza SA	122,622	175,209	0.01%	Anhui Zhongding Sealing Parts Co., Ltd. Class A	40,500	70,357	0.00%
Quinenco SA	97,270	319,115	0.01%	Anjoy Foods Group Co., Ltd. Class A	8,600	126,344	0.01%
Sociedad de Inversiones Oro Blanco SA	14,597,479	118,664	0.01%	Anker Innovations Technology Co., Ltd. Class A	4,300	53,504	0.00%
Sociedad Quimica y Minera de Chile SA - Preference Shares Class B	55,016	3,316,892	0.12%	ANTA Sports Products Ltd.	502,400	4,873,735	0.18%
		16,965,343	0.64%	Apeloa Pharmaceutical Co., Ltd. Class A	27,300	59,004	0.00%
China 29.26% (30 June 2023: 32.47%)				ASR Microelectronics Co., Ltd. Class A	7,156	70,790	0.00%
360 Security Technology, Inc. Class A	196,300	248,387	0.01%	Asymchem Laboratories Tianjin Co., Ltd. Class A	6,500	105,981	0.00%
37 Interactive Entertainment Network Technology Group Co., Ltd. Class A	44,800	118,345	0.01%	Autel Intelligent Technology Corp., Ltd. Class A	5,732	19,118	0.00%
3peak, Inc. Class A	2,066	42,448	0.00%	Autobio Diagnostics Co., Ltd. Class A	6,600	52,842	0.00%
3SBio, Inc.	741,500	714,099	0.03%	Autohome, Inc. ADR	20,435	573,406	0.02%
ACM Research Shanghai, Inc. Class A	4,307	63,154	0.00%	Autohome, Inc. Class A	16,496	113,867	0.01%
ADAMA Ltd. Class A	21,400	20,857	0.00%	Avary Holding Shenzhen Co., Ltd. Class A	23,900	74,916	0.00%
Addsino Co., Ltd. Class A	41,900	49,252	0.00%	AVIC Chengdu UAS Co., Ltd. Class A	8,814	47,446	0.00%
Advanced Micro-Fabrication Equipment, Inc. China Class A	17,694	381,681	0.02%	AVIC Industry-Finance Holdings Co., Ltd. Class A	284,751	124,368	0.01%
AECC Aero-Engine Control Co., Ltd. Class A	34,700	96,976	0.00%	AviChina Industry & Technology Co., Ltd. Class H	985,000	422,582	0.02%
AECC Aviation Power Co., Ltd. Class A	73,000	383,218	0.02%	AVICOPTER plc Class A	14,400	77,919	0.00%
Agricultural Bank of China Ltd. Class A	2,873,600	1,468,964	0.06%	BAIC BluePark New Energy Technology Co., Ltd. Class A	105,625	90,931	0.00%
Agricultural Bank of China Ltd. Class H	11,972,000	4,614,905	0.17%	BAIC Motor Corp., Ltd. Class H	862,000	251,693	0.01%
Aier Eye Hospital Group Co., Ltd. Class A	269,774	599,363	0.02%	Baidu, Inc. Class A	901,658	13,406,137	0.50%
Air China Ltd. Class A	298,064	307,248	0.01%	Baiyin Nonferrous Group Co., Ltd. Class A	166,600	62,938	0.00%
Air China Ltd. Class H	624,000	394,767	0.02%	Bank of Beijing Co., Ltd. Class A	584,600	371,912	0.01%
Aisino Corp. Class A	37,400	55,885	0.00%	Bank of Changsha Co., Ltd. Class A	106,200	101,717	0.00%
Akeso, Inc.	199,000	1,182,499	0.05%	Bank of Chengdu Co., Ltd. Class A	40,700	64,360	0.00%
Alibaba Group Holding Ltd.	6,837,636	66,199,907	2.48%	Bank of China Ltd. Class A	1,292,300	724,135	0.03%
Alibaba Health Information Technology Ltd.	2,322,000	1,260,833	0.05%	Bank of China Ltd. Class H	33,265,000	12,695,020	0.48%
Alibaba Pictures Group Ltd.	5,240,000	322,108	0.01%	Bank of Communications Co., Ltd. Class A	1,204,300	970,800	0.04%
A-Living Smart City Services Co., Ltd.	294,000	134,791	0.01%	Bank of Communications Co., Ltd. Class H	2,871,000	1,790,572	0.07%
All Winner Technology Co., Ltd. Class A	13,300	42,381	0.00%	Bank of Guiyang Co., Ltd. Class A	66,200	47,786	0.00%
Alpha Group Class A	35,900	44,115	0.00%	Bank of Hangzhou Co., Ltd. Class A	166,700	234,344	0.01%
Aluminum Corp. of China Ltd. Class A	413,000	327,124	0.01%				
Aluminum Corp. of China Ltd. Class H	1,628,000	813,109	0.03%				
Amlogic Shanghai Co., Ltd. Class A	9,446	83,083	0.00%				
An Hui Wenergy Co., Ltd. Class A	50,000	43,957	0.00%				
Angang Steel Co., Ltd. Class A	157,130	54,947	0.00%				
Angang Steel Co., Ltd. Class H	528,200	104,171	0.00%				
Angel Yeast Co., Ltd. Class A	24,100	119,068	0.01%				
Angelalign Technology, Inc.	17,200	124,563	0.01%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of Jiangsu Co., Ltd. Class A	419,560	394,188	0.02%	Beijing Tongrentang Co., Ltd. Class A	39,912	300,996	0.01%
Bank of Nanjing Co., Ltd. Class A	293,600	304,296	0.01%	Beijing Ultrapower Software Co., Ltd. Class A	47,800	59,409	0.00%
Bank of Ningbo Co., Ltd. Class A	192,990	545,042	0.02%	Beijing United Information Technology Co., Ltd. Class A	21,953	67,857	0.00%
Bank of Qingdao Co., Ltd. Class A	148,700	63,693	0.00%	Beijing Wantai Biological Pharmacy Enterprise Co., Ltd. Class A	11,923	125,800	0.01%
Bank of Shanghai Co., Ltd. Class A	393,375	329,811	0.01%	Beijing Yanjing Brewery Co., Ltd. Class A	72,100	87,384	0.00%
Bank of Suzhou Co., Ltd. Class A	53,500	48,537	0.00%	Beijing Yuanliu Hongyuan Electronic Technology Co., Ltd. Class A	4,000	28,200	0.00%
Bank of Zhengzhou Co., Ltd. Class A	100,103	28,257	0.00%	Beijing Zhong Ke San Huan High-Tech Co., Ltd. Class A	23,920	34,768	0.00%
Baoshan Iron & Steel Co., Ltd. Class A	516,100	429,805	0.02%	Beijing-Shanghai High Speed Railway Co., Ltd. Class A	416,598	287,850	0.01%
BBMG Corp. Class A	380,000	101,930	0.00%	Beiqi Foton Motor Co., Ltd. Class A	145,200	55,669	0.00%
BBMG Corp. Class H	607,000	56,747	0.00%	Bethel Automotive Safety Systems Co., Ltd. Class A	9,400	91,484	0.00%
BeiGene Ltd.	257,000	3,623,682	0.14%	Betta Pharmaceuticals Co., Ltd. Class A	4,700	34,026	0.00%
Beijing Capital Development Co., Ltd. Class A	41,400	17,675	0.00%	BGI Genomics Co., Ltd. Class A	3,500	23,594	0.00%
Beijing Capital Eco-Environment Protection Group Co., Ltd. Class A	171,030	64,611	0.00%	Bilibili, Inc. Class Z	94,034	1,127,172	0.04%
Beijing Capital International Airport Co., Ltd. Class H	706,000	207,047	0.01%	Bloomage Biotechnology Corp., Ltd. Class A	8,582	80,666	0.00%
Beijing Dabeinong Technology Group Co., Ltd. Class A	94,500	79,097	0.00%	Blue Moon Group Holdings Ltd.	375,500	103,871	0.00%
Beijing Easpring Material Technology Co., Ltd. Class A	12,300	65,986	0.00%	Blue Sail Medical Co., Ltd. Class A	16,100	15,104	0.00%
Beijing E-Hualu Information Technology Co., Ltd. Class A	15,400	68,018	0.00%	Bluefocus Intelligent Communications Group Co., Ltd. Class A	84,000	84,701	0.00%
Beijing Enlight Media Co., Ltd. Class A	85,400	97,746	0.00%	Bluestar Adisseo Co. Class A	27,900	31,346	0.00%
Beijing Enterprises Holdings Ltd.	203,000	705,822	0.03%	BOC International China Co., Ltd. Class A	24,900	35,983	0.00%
Beijing Enterprises Water Group Ltd.	1,695,011	377,704	0.02%	BOE Technology Group Co., Ltd. Class A	898,000	491,841	0.02%
Beijing Haixin Energy Technology Co., Ltd. Class A	71,500	35,245	0.00%	BOE Technology Group Co., Ltd. Class B	582,489	189,475	0.01%
Beijing Jetsen Technology Co., Ltd. Class A	64,100	45,730	0.00%	Bosideng International Holdings Ltd.	1,432,000	643,694	0.03%
Beijing Jingneng Clean Energy Co., Ltd. Class H	680,000	150,655	0.01%	Bright Dairy & Food Co., Ltd. Class A	29,700	36,413	0.00%
Beijing Kingsoft Office Software, Inc. Class A	13,343	592,514	0.02%	BTG Hotels Group Co., Ltd. Class A	29,000	63,615	0.00%
Beijing New Building Materials plc Class A	51,798	169,930	0.01%	BYD Co., Ltd. Class A	54,900	1,526,585	0.06%
Beijing Orient National Communication Science & Technology Co., Ltd. Class A	31,900	42,112	0.00%	BYD Co., Ltd. Class H	390,135	10,711,969	0.40%
Beijing Originwater Technology Co., Ltd. Class A	76,265	53,445	0.00%	BYD Electronic International Co., Ltd.	306,500	1,436,618	0.05%
Beijing Roborock Technology Co., Ltd. Class A	1,872	74,387	0.00%	By-health Co., Ltd. Class A	39,700	94,949	0.00%
Beijing Shiji Information Technology Co., Ltd. Class A	82,683	113,099	0.01%	C&D International Investment Group Ltd.	268,000	571,107	0.02%
Beijing Shougang Co., Ltd. Class A	235,200	114,287	0.01%	C&S Paper Co., Ltd. Class A	26,900	37,778	0.00%
Beijing Shunxin Agriculture Co., Ltd. Class A	21,200	63,386	0.00%	Caida Securities Co., Ltd. Class A	69,200	72,887	0.00%
Beijing Sinnet Technology Co., Ltd. Class A	67,500	92,141	0.00%	Caitong Securities Co., Ltd. Class A	158,680	172,929	0.01%
Beijing SL Pharmaceutical Co., Ltd. Class A	33,200	47,511	0.00%	Cambricon Technologies Corp., Ltd. Class A	6,223	117,947	0.01%
Beijing Tiantan Biological Products Corp., Ltd. Class A	29,800	129,485	0.01%	Camel Group Co., Ltd. Class A	30,940	34,805	0.00%
				Canmax Technologies Co., Ltd. Class A	20,800	74,050	0.00%
				CanSino Biologics, Inc. Class A	2,956	30,936	0.00%
				CanSino Biologics, Inc. Class H	33,600	101,335	0.00%
				Cathay Biotech, Inc. Class A	9,715	75,012	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
CECEP Solar Energy Co., Ltd. Class A	98,000	76,797	0.00%	China Film Co., Ltd. Class A	33,768	58,046	0.00%
CECEP Wind-Power Corp. Class A	123,760	52,142	0.00%	China Galaxy Securities Co., Ltd. Class A	40,500	68,537	0.00%
Central China Securities Co., Ltd. Class A	81,700	43,944	0.00%	China Galaxy Securities Co., Ltd. Class H	1,686,500	892,002	0.03%
Central China Securities Co., Ltd. Class H	446,000	63,400	0.00%	China Gas Holdings Ltd.	1,166,294	1,151,574	0.04%
CETC Cyberspace Security Technology Co., Ltd. Class A	18,999	59,927	0.00%	China Great Wall Securities Co., Ltd. Class A	75,800	85,161	0.00%
CGN Power Co., Ltd. Class A	217,700	95,083	0.00%	China Greatwall Technology Group Co., Ltd. Class A	87,700	124,642	0.01%
CGN Power Co., Ltd. Class H	4,677,000	1,221,876	0.05%	China Green Electricity Investment of Tianjin Co., Ltd. Class A	45,100	60,994	0.00%
Changchun High & New Technology Industry Group, Inc. Class A	10,800	221,139	0.01%	China Hongqiao Group Ltd.	961,000	786,419	0.03%
Changjiang Securities Co., Ltd. Class A	161,014	121,655	0.01%	China Huarong Asset Management Co., Ltd. Class H	6,541,000	335,069	0.01%
Changzhou Xingyu Automotive Lighting Systems Co., Ltd. Class A	6,400	117,842	0.01%	China International Capital Corp., Ltd. Class A	27,800	148,553	0.01%
Chaozhou Three-Circle Group Co., Ltd. Class A	52,900	218,788	0.01%	China International Capital Corp., Ltd. Class H	618,800	908,165	0.03%
Chengdu XGimi Technology Co., Ltd. Class A	2,031	32,225	0.00%	China International Marine Containers Group Co., Ltd. Class A	12,000	12,892	0.00%
Chengdu Xingrong Environment Co., Ltd. Class A	72,000	57,534	0.00%	China International Marine Containers Group Co., Ltd. Class H	309,600	198,244	0.01%
Chengxin Lithium Group Co., Ltd. Class A	23,900	76,359	0.00%	China Jinmao Holdings Group Ltd.	2,738,000	262,981	0.01%
Chifeng Jilong Gold Mining Co., Ltd. Class A	32,000	62,961	0.00%	China Jushi Co., Ltd. Class A	114,190	157,639	0.01%
China Baoan Group Co., Ltd. Class A	77,339	127,512	0.01%	China Lesso Group Holdings Ltd.	373,000	194,894	0.01%
China Bohai Bank Co., Ltd. Class H	1,134,000	164,105	0.01%	China Life Insurance Co., Ltd. Class A	15,200	60,517	0.00%
China Cinda Asset Management Co., Ltd. Class H	3,754,000	374,989	0.01%	China Life Insurance Co., Ltd. Class H	2,945,000	3,816,765	0.14%
China CITIC Bank Corp., Ltd. Class A	286,500	212,845	0.01%	China Literature Ltd.	161,000	598,965	0.02%
China CITIC Bank Corp., Ltd. Class H	3,791,854	1,787,018	0.07%	China Longyuan Power Group Corp., Ltd. Class H	1,389,000	1,053,061	0.04%
China Coal Energy Co., Ltd. Class A	130,400	177,454	0.01%	China Medical System Holdings Ltd.	502,329	890,336	0.03%
China Coal Energy Co., Ltd. Class H	830,000	754,686	0.03%	China Meheco Co., Ltd. Class A	35,000	54,904	0.00%
China Common	1,754,000	2	0.00%	China Meidong Auto Holdings Ltd.	182,000	110,712	0.01%
China Communications Services Corp., Ltd. Class H	1,044,000	433,187	0.02%	China Mengniu Dairy Co., Ltd.	1,255,221	3,375,741	0.13%
China Conch Venture Holdings Ltd.	617,000	512,023	0.02%	China Merchants Bank Co., Ltd. Class A	591,900	2,312,538	0.09%
China Construction Bank Corp. Class A	233,500	213,477	0.01%	China Merchants Bank Co., Ltd. Class H	1,526,506	5,317,372	0.20%
China Construction Bank Corp. Class H	37,624,000	22,405,133	0.84%	China Merchants Energy Shipping Co., Ltd. Class A	253,800	209,581	0.01%
China CSSC Holdings Ltd. Class A	125,700	519,705	0.02%	China Merchants Expressway Network & Technology Holdings Co., Ltd. Class A	41,400	56,804	0.00%
China Eastern Airlines Corp., Ltd. Class A	341,700	186,192	0.01%	China Merchants Port Group Co., Ltd. Class A	7,500	16,810	0.00%
China Eastern Airlines Corp., Ltd. Class H	734,000	211,499	0.01%	China Merchants Port Holdings Co., Ltd.	524,000	714,007	0.03%
China Energy Engineering Corp., Ltd. Class A	1,139,999	336,207	0.01%	China Merchants Property Operation & Service Co., Ltd. Class A	23,700	39,807	0.00%
China Energy Engineering Corp., Ltd. Class H	1,516,000	151,434	0.01%	China Merchants Securities Co., Ltd. Class A	200,640	384,340	0.02%
China Enterprise Co., Ltd. Class A	127,956	56,605	0.00%	China Merchants Securities Co., Ltd. Class H	213,000	174,305	0.01%
China Everbright Bank Co., Ltd. Class A	1,225,500	499,108	0.02%	China Merchants Shekou Industrial Zone Holdings Co., Ltd. Class A	204,717	273,987	0.01%
China Everbright Bank Co., Ltd. Class H	1,417,000	421,005	0.02%	China Minsheng Banking Corp., Ltd. Class A	956,800	502,546	0.02%
China Everbright Environment Group Ltd.	1,602,814	521,370	0.02%	China Minsheng Banking Corp., Ltd. Class H	2,703,380	917,450	0.04%
China Everbright Ltd.	352,000	208,264	0.01%				
China Feihe Ltd.	1,635,000	894,078	0.03%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
China National Accord Medicines Corp., Ltd. Class A	17,550	71,451	0.00%	China Resources Pharmaceutical Group Ltd.	660,500	433,930	0.02%
China National Accord Medicines Corp., Ltd. Class B	29,640	51,092	0.00%	China Resources Power Holdings Co., Ltd.	754,000	1,510,211	0.06%
China National Building Material Co., Ltd. Class H	1,802,600	771,037	0.03%	China Resources Sanjiu Medical & Pharmaceutical Co., Ltd. Class A	28,300	197,646	0.01%
China National Chemical Engineering Co., Ltd. Class A	172,100	153,717	0.01%	China Ruyi Holdings Ltd.	2,039,600	451,877	0.02%
China National Medicines Corp., Ltd. Class A	14,600	58,682	0.00%	China Shenhua Energy Co., Ltd. Class A	208,100	916,206	0.04%
China National Nuclear Power Co., Ltd. Class A	462,300	486,932	0.02%	China Shenhua Energy Co., Ltd. Class H	1,357,500	4,650,431	0.18%
China National Software & Service Co., Ltd. Class A	25,090	127,765	0.01%	China South Publishing & Media Group Co., Ltd. Class A	48,900	69,841	0.00%
China Nonferrous Metal Industry's Foreign Engineering & Construction Co., Ltd. Class A	47,500	30,019	0.00%	China Southern Airlines Co., Ltd. Class A	316,800	256,266	0.01%
China Northern Rare Earth Group High-Tech Co., Ltd. Class A	99,500	270,248	0.01%	China Southern Airlines Co., Ltd. Class H	684,000	289,944	0.01%
China Oilfield Services Ltd. Class A	46,100	94,652	0.00%	China Southern Power Grid Energy Efficiency&Clean Energy Co., Ltd. Class A	56,500	41,737	0.00%
China Oilfield Services Ltd. Class H	723,290	739,171	0.03%	China State Construction Engineering Corp., Ltd. Class A	1,208,000	816,010	0.03%
China Overseas Land & Investment Ltd.	1,548,000	2,727,841	0.10%	China State Construction International Holdings Ltd.	721,250	834,071	0.03%
China Pacific Insurance Group Co., Ltd. Class A	188,136	628,300	0.02%	China Suntien Green Energy Corp., Ltd. Class H	687,000	249,865	0.01%
China Pacific Insurance Group Co., Ltd. Class H	1,060,800	2,141,013	0.08%	China Taiping Insurance Holdings Co., Ltd.	622,636	535,837	0.02%
China Petroleum & Chemical Corp. Class A	1,012,600	793,516	0.03%	China Three Gorges Renewables Group Co., Ltd. Class A	715,200	438,927	0.02%
China Petroleum & Chemical Corp. Class H	9,970,600	5,222,449	0.20%	China Tourism Group Duty Free Corp., Ltd. Class A	58,799	691,078	0.03%
China Power International Development Ltd.	2,074,805	762,586	0.03%	China Tourism Group Duty Free Corp., Ltd. Class H	39,000	382,830	0.02%
China Railway Group Ltd. Class A	616,900	492,092	0.02%	China Tower Corp., Ltd. Class H	18,667,777	1,960,361	0.07%
China Railway Group Ltd. Class H	1,510,000	672,955	0.03%	China Traditional Chinese Medicine Holdings Co., Ltd.	1,016,048	511,371	0.02%
China Railway Signal & Communication Corp., Ltd. Class A	145,126	89,269	0.00%	China TransInfo Technology Co., Ltd. Class A	17,900	28,180	0.00%
China Railway Signal & Communication Corp., Ltd. Class H	687,800	229,016	0.01%	China United Network Communications Ltd. Class A	803,500	494,246	0.02%
China Rare Earth Resources And Technology Co., Ltd. Class A	22,900	88,987	0.00%	China Vanke Co., Ltd. Class A	339,599	498,863	0.02%
China Reinsurance Group Corp. Class H	2,854,000	166,301	0.01%	China Vanke Co., Ltd. Class H	815,144	753,705	0.03%
China Resources Beer Holdings Co., Ltd.	634,016	2,776,872	0.10%	China West Construction Group Co., Ltd. Class A	21,500	19,566	0.00%
China Resources Boya Biopharmaceutical Group Co., Ltd. Class A	10,077	47,664	0.00%	China World Trade Center Co., Ltd. Class A	38,200	103,968	0.00%
China Resources Building Materials Technology Holdings Ltd.	876,000	190,714	0.01%	China XD Electric Co., Ltd. Class A	101,095	69,994	0.00%
China Resources Double Crane Pharmaceutical Co., Ltd. Class A	25,100	65,565	0.00%	China Yangtze Power Co., Ltd. Class A	709,096	2,324,285	0.09%
China Resources Gas Group Ltd.	373,300	1,223,848	0.05%	China Zhenhua Group Science & Technology Co., Ltd. Class A	12,800	105,771	0.00%
China Resources Land Ltd.	1,122,119	4,023,709	0.15%	China Zheshang Bank Co., Ltd. Class A	240,890	85,252	0.00%
China Resources Microelectronics Ltd. Class A	27,223	170,856	0.01%	Chinalin Securities Co., Ltd. Class A	34,200	72,525	0.00%
China Resources Mixc Lifestyle Services Ltd.	247,000	880,951	0.03%	Chinese Universe Publishing & Media Group Co., Ltd. Class A	40,600	75,149	0.00%
				Chongqing Brewery Co., Ltd. Class A	14,400	134,382	0.01%
				Chongqing Changan Automobile Co., Ltd. Class A	191,338	452,240	0.02%
				Chongqing Changan Automobile Co., Ltd. Class B	909,286	510,040	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Chongqing Department Store Co., Ltd. Class A	7,100	28,118	0.00%	Datang International Power Generation Co., Ltd. Class A	320,400	108,891	0.01%
Chongqing Fuling Zhacai Group Co., Ltd. Class A	27,950	56,092	0.00%	Datang International Power Generation Co., Ltd. Class H	878,000	138,302	0.01%
Chongqing Rural Commercial Bank Co., Ltd. Class A	185,100	106,060	0.00%	DHC Software Co., Ltd. Class A	90,600	78,505	0.00%
Chongqing Rural Commercial Bank Co., Ltd. Class H	866,000	336,039	0.01%	Dian Diagnostics Group Co., Ltd. Class A	14,700	49,154	0.00%
Chongqing Taiji Industry Group Co., Ltd. Class A	11,600	75,687	0.00%	Digital China Information Service Group Co., Ltd. Class A	13,400	21,246	0.00%
Chongqing Water Group Co., Ltd. Class A	30,458	24,253	0.00%	Do-Fluoride New Materials Co., Ltd. Class A	24,080	51,470	0.00%
Chongqing Zhifei Biological Products Co., Ltd. Class A	67,350	578,007	0.02%	Dong-E-E-Jiao Co., Ltd. Class A	19,300	133,679	0.01%
CITIC Ltd.	2,423,000	2,420,347	0.09%	Dongfang Electric Corp., Ltd. Class A	114,400	234,886	0.01%
Citic Pacific Special Steel Group Co., Ltd. Class A	141,875	279,741	0.01%	Dongfang Electric Corp., Ltd. Class H	88,000	80,466	0.00%
CITIC Securities Co., Ltd. Class A	362,430	1,036,809	0.04%	Dongfeng Motor Group Co., Ltd. Class H	1,170,000	582,861	0.02%
CITIC Securities Co., Ltd. Class H	896,046	1,829,145	0.07%	Dongguan Development Holdings Co., Ltd. Class A	10,600	15,988	0.00%
CMOC Group Ltd. Class A	343,500	250,850	0.01%	Dongguan Yiheda Automation Co., Ltd. Class A	13,080	47,356	0.00%
CMOC Group Ltd. Class H	1,560,000	853,065	0.03%	Dongxing Securities Co., Ltd. Class A	89,498	103,442	0.00%
CMST Development Co., Ltd. Class A	60,400	43,260	0.00%	Double Medical Technology, Inc. Class A	3,900	22,231	0.00%
CNGR Advanced Material Co., Ltd. Class A	16,700	115,225	0.01%	East Buy Holding Ltd.	167,000	594,553	0.02%
CNOOC Energy Technology & Services Ltd. Class A	160,900	64,400	0.00%	East Group Co., Ltd. Class A	45,200	40,435	0.00%
CNPC Capital Co., Ltd. Class A	115,500	87,591	0.00%	East Money Information Co., Ltd. Class A	471,254	929,192	0.04%
Contemporary Amperex Technology Co., Ltd. Class A	125,278	2,872,354	0.11%	Eastern Air Logistics Co., Ltd. Class A	47,900	99,424	0.00%
COSCO SHIPPING Development Co., Ltd. Class A	391,900	128,788	0.01%	Eastroc Beverage Group Co., Ltd. Class A	3,100	79,457	0.00%
COSCO SHIPPING Development Co., Ltd. Class H	1,661,000	170,172	0.01%	Easyhome New Retail Group Co., Ltd. Class A	87,300	40,459	0.00%
COSCO SHIPPING Energy Transportation Co., Ltd. Class A	123,100	211,604	0.01%	Ecovacs Robotics Co., Ltd. Class A	16,100	93,698	0.00%
COSCO SHIPPING Energy Transportation Co., Ltd. Class H	444,000	419,064	0.02%	Empyrean Technology Co., Ltd. Class A	4,382	65,140	0.00%
COSCO SHIPPING Holdings Co., Ltd. Class A	344,630	463,663	0.02%	ENN Energy Holdings Ltd.	312,800	2,303,373	0.09%
COSCO SHIPPING Holdings Co., Ltd. Class H	1,306,650	1,313,586	0.05%	ENN Natural Gas Co., Ltd. Class A	89,900	212,358	0.01%
COSCO SHIPPING Ports Ltd.	576,000	416,036	0.02%	Eoptolink Technology, Inc. Ltd. Class A	19,700	136,450	0.01%
Country Garden Holdings Co., Ltd.	5,515,818	550,978	0.02%	Eternal Asia Supply Chain Management Ltd. Class A	50,400	31,710	0.00%
Country Garden Services Holdings Co., Ltd.	840,144	726,252	0.03%	Eve Energy Co., Ltd. Class A	57,866	342,941	0.01%
CRRC Corp., Ltd. Class A	653,800	482,963	0.02%	Everbright Securities Co., Ltd. Class A	116,800	252,936	0.01%
CRRC Corp., Ltd. Class H	1,665,000	733,504	0.03%	Everbright Securities Co., Ltd. Class H	73,200	48,465	0.00%
CSC Financial Co., Ltd. Class A	126,700	420,993	0.02%	Eyebright Medical Technology Beijing Co., Ltd. Class A	2,614	63,157	0.00%
CSC Financial Co., Ltd. Class H	445,000	393,223	0.02%	Fangda Carbon New Material Co., Ltd. Class A	165,960	122,129	0.01%
CSG Holding Co., Ltd. Class A	192,800	150,815	0.01%	Far East Horizon Ltd.	583,000	458,423	0.02%
CSG Holding Co., Ltd. Class B	229,855	73,002	0.00%	Farasis Energy Gan Zhou Co., Ltd. Class A	18,472	42,311	0.00%
CSPC Pharmaceutical Group Ltd.	3,393,564	3,155,166	0.12%	FAW Jiefang Group Co., Ltd. Class A	59,500	71,026	0.00%
Daan Gene Co., Ltd. Class A	31,052	42,213	0.00%	Fiberhome Telecommunication Technologies Co., Ltd. Class A	32,500	75,949	0.00%
Dada Nexus Ltd. ADR	28,423	94,364	0.00%	Financial Street Holdings Co., Ltd. Class A	61,600	31,403	0.00%
Daqin Railway Co., Ltd. Class A	393,100	398,035	0.02%	First Capital Securities Co., Ltd. Class A	99,100	80,860	0.00%
Daqo New Energy Corp. ADR	19,399	516,013	0.02%				
DaShenLin Pharmaceutical Group Co., Ltd. Class A	12,337	43,141	0.00%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Flat Glass Group Co., Ltd. Class A	19,700	73,869	0.00%	Grandjoy Holdings Group Co., Ltd. Class A	120,798	50,385	0.00%
Flat Glass Group Co., Ltd. Class H	179,000	302,133	0.01%	Great Wall Motor Co., Ltd. Class A	90,700	321,245	0.01%
Focus Media Information Technology Co., Ltd. Class A	439,200	389,819	0.02%	Great Wall Motor Co., Ltd. Class H	921,500	1,196,638	0.05%
Foshan Haitian Flavouring & Food Co., Ltd. Class A	143,434	764,447	0.03%	Gree Electric Appliances, Inc. of Zhuhai Class A	89,100	402,543	0.02%
Fosun International Ltd.	889,704	522,983	0.02%	Greenland Holdings Corp., Ltd. Class A	173,300	55,977	0.00%
Founder Securities Co., Ltd. Class A	133,699	151,338	0.01%	Greentown China Holdings Ltd.	442,000	450,007	0.02%
Foxconn Industrial Internet Co., Ltd. Class A	359,700	763,793	0.03%	GRG Banking Equipment Co., Ltd. Class A	73,199	126,031	0.01%
Fujian Funeng Co., Ltd. Class A	41,600	48,315	0.00%	Guangdong Baolihua New Energy Stock Co., Ltd. Class A	58,400	36,333	0.00%
Fujian Sunner Development Co., Ltd. Class A	38,200	92,166	0.00%	Guangdong Electric Power Development Co., Ltd. Class A	103,900	71,352	0.00%
Full Truck Alliance Co., Ltd. ADR	268,266	1,880,545	0.07%	Guangdong Electric Power Development Co., Ltd. Class B	168,820	46,699	0.00%
Fushun Special Steel Co., Ltd. Class A	50,800	69,345	0.00%	Guangdong Golden Dragon Development, Inc. Class A	12,000	24,723	0.00%
Fuyao Glass Industry Group Co., Ltd. Class A	57,200	300,355	0.01%	Guangdong Haid Group Co., Ltd. Class A	45,100	284,448	0.01%
Fuyao Glass Industry Group Co., Ltd. Class H	247,200	1,202,989	0.05%	Guangdong HEC Technology Holding Co., Ltd. Class A	95,038	97,833	0.00%
GalaxyCore, Inc. Class A	39,810	114,444	0.01%	Guangdong Investment Ltd.	1,246,000	906,350	0.03%
Gan & Lee Pharmaceuticals Co., Ltd. Class A	11,200	82,813	0.00%	Guangdong Kinlong Hardware Products Co., Ltd. Class A	6,200	35,255	0.00%
Ganfeng Lithium Group Co., Ltd. Class A	67,820	407,648	0.02%	Guangdong South New Media Co., Ltd. Class A	5,800	31,506	0.00%
Ganfeng Lithium Group Co., Ltd. Class H	131,520	496,871	0.02%	Guangdong Xinbao Electrical Appliances Holdings Co., Ltd. Class A	18,200	37,240	0.00%
G-bits Network Technology Xiamen Co., Ltd. Class A	1,500	51,636	0.00%	Guanghui Energy Co., Ltd. Class A	172,000	172,469	0.01%
GCL System Integration Technology Co., Ltd. Class A	299,200	115,132	0.01%	Guangshen Railway Co., Ltd. Class A	274,600	99,881	0.00%
GCL Technology Holdings Ltd.	8,226,000	1,306,291	0.05%	Guangshen Railway Co., Ltd. Class H	376,000	73,192	0.00%
GD Power Development Co., Ltd. Class A	461,799	269,792	0.01%	Guangxi Guiguan Electric Power Co., Ltd. Class A	125,630	97,743	0.00%
GDS Holdings Ltd. Class A	358,924	416,448	0.02%	Guangxi Liugong Machinery Co., Ltd. Class A	34,000	32,183	0.00%
Geely Automobile Holdings Ltd.	2,184,500	2,403,116	0.09%	Guangzhou Automobile Group Co., Ltd. Class A	86,800	106,662	0.00%
GEM Co., Ltd. Class A	126,900	97,306	0.00%	Guangzhou Automobile Group Co., Ltd. Class H	1,285,200	597,457	0.02%
Gemdale Corp. Class A	131,800	80,702	0.00%	Guangzhou Baiyun International Airport Co., Ltd. Class A	39,700	54,527	0.00%
Genscript Biotech Corp.	394,000	1,002,086	0.04%	Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class A	44,100	177,128	0.01%
GF Securities Co., Ltd. Class A	156,700	314,474	0.01%	Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd. Class H	84,000	233,974	0.01%
GF Securities Co., Ltd. Class H	452,200	540,888	0.02%	Guangzhou Great Power Energy & Technology Co., Ltd. Class A	10,300	40,922	0.00%
Giant Biogene Holding Co. Ltd	161,400	735,840	0.03%	Guangzhou Haige Communications Group, Inc. Co. Class A	80,400	145,092	0.01%
Giant Network Group Co., Ltd. Class A	61,600	96,372	0.00%	Guangzhou Kingmed Diagnostics Group Co., Ltd. Class A	13,100	115,112	0.01%
GigaDevice Semiconductor, Inc. Class A	18,640	241,855	0.01%	Guangzhou Shiyuan Electronic Technology Co., Ltd. Class A	7,400	47,556	0.00%
Ginlong Technologies Co., Ltd. Class A	9,900	97,184	0.00%	Guangzhou Tinci Materials Technology Co., Ltd. Class A	62,720	220,911	0.01%
Glarun Technology Co., Ltd. Class A	31,800	61,808	0.00%				
GoerTek, Inc. Class A	93,287	275,252	0.01%				
Goke Microelectronics Co., Ltd. Class A	4,300	35,593	0.00%				
Goldwind Science & Technology Co., Ltd.	337,794	151,841	0.01%				
Goldwind Science & Technology Co., Ltd. Class A	107,099	120,326	0.01%				
Gongniu Group Co., Ltd. Class A	6,898	92,660	0.00%				
GoodWe Technologies Co., Ltd. Class A	3,431	62,919	0.00%				
Gotion High-tech Co., Ltd. Class A	50,900	153,688	0.01%				

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Guangzhou Wondfo Biotech Co., Ltd. Class A	7,930	33,599	0.00%	Hangzhou Tigermed Consulting Co., Ltd. Class A	24,250	187,206	0.01%
Guangzhou Yuexiu Capital Holdings Group Co., Ltd. Class A	61,782	52,233	0.00%	Hangzhou Tigermed Consulting Co., Ltd. Class H	54,100	244,916	0.01%
Guangzhou Zhujiang Brewery Co., Ltd. Class A	44,900	49,815	0.00%	Han's Laser Technology Industry Group Co., Ltd. Class A	17,400	50,632	0.00%
Guizhou Bailing Group Pharmaceutical Co., Ltd. Class A	26,500	30,182	0.00%	Hansoh Pharmaceutical Group Co., Ltd.	394,000	795,210	0.03%
Guizhou Panjiang Refined Coal Co., Ltd. Class A	55,400	48,004	0.00%	Haohua Chemical Science & Technology Co., Ltd. Class A	18,500	79,190	0.00%
Guizhou Xinbang Pharmaceutical Co., Ltd. Class A	73,400	45,768	0.00%	Harbin Boshi Automation Co., Ltd. Class A	30,000	63,997	0.00%
Guizhou Zhenhua E-chem, Inc. Class A	9,597	27,629	0.00%	Hebei Yangyuan Zhihui Beverage Co., Ltd. Class A	18,300	54,638	0.00%
Guolian Securities Co., Ltd. Class A	40,800	62,112	0.00%	Hefei Meiya Optoelectronic Technology, Inc. Class A	22,750	62,749	0.00%
Guosen Securities Co., Ltd. Class A	166,619	199,832	0.01%	Heilongjiang Agriculture Co., Ltd. Class A	50,300	84,556	0.00%
Guosheng Financial Holding, Inc. Class A	60,800	79,580	0.00%	Henan Shenhua Coal & Power Co., Ltd. Class A	56,200	132,596	0.01%
Guotai Junan Securities Co., Ltd. Class A	247,500	517,204	0.02%	Henan Shuanghui Investment & Development Co., Ltd. Class A	86,700	325,219	0.01%
Guotai Junan Securities Co., Ltd. Class H	295,600	332,754	0.01%	Hengan International Group Co., Ltd.	281,000	1,045,399	0.04%
Guoyuan Securities Co., Ltd. Class A	105,460	101,156	0.00%	Hengdian Group DMEGC Magnetics Co., Ltd. Class A	41,300	78,533	0.00%
H World Group Ltd. ADR	85,841	2,870,523	0.11%	Hengli Petrochemical Co., Ltd. Class A	84,300	155,918	0.01%
Haidilao International Holding Ltd.	622,000	1,158,202	0.04%	Hengtong Optic-electric Co., Ltd. Class A	69,200	116,036	0.01%
Haier Smart Home Co., Ltd. Class A	179,199	528,492	0.02%	Hengyi Petrochemical Co., Ltd. Class A	98,200	92,675	0.00%
Haier Smart Home Co., Ltd. Class H	943,000	2,662,870	0.10%	Hesteel Co., Ltd. Class A	444,100	132,845	0.01%
Hainan Airlines Holding Co., Ltd. Class A	431,073	82,938	0.00%	Hisense Home Appliances Group Co., Ltd. Class A	40,900	117,176	0.01%
Hainan Airport Infrastructure Co., Ltd. Class A	183,861	95,538	0.00%	Hisense Home Appliances Group Co., Ltd. Class H	151,000	326,035	0.01%
Hainan Drinda New Energy Technology Co., Ltd. Class A	7,100	77,256	0.00%	Hisense Visual Technology Co., Ltd. Class A	22,800	66,921	0.00%
Haisco Pharmaceutical Group Co., Ltd. Class A	19,900	64,697	0.00%	Hithink RoyalFlush Information Network Co., Ltd. Class A	14,200	312,832	0.01%
Haitian International Holdings Ltd.	227,000	561,646	0.02%	HLA Group Corp., Ltd. Class A	67,434	70,269	0.00%
Haitong Securities Co., Ltd. Class A	205,400	270,286	0.01%	Holitech Technology Co., Ltd. Class A	51,800	19,787	0.00%
Haitong Securities Co., Ltd. Class H	1,498,416	800,199	0.03%	Hongfa Technology Co., Ltd. Class A	23,660	91,841	0.00%
Hang Zhou Great Star Industrial Co., Ltd. Class A	24,969	78,968	0.00%	Hopson Development Holdings Ltd.	403,038	209,557	0.01%
Hangzhou Binjiang Real Estate Group Co., Ltd. Class A	71,400	72,898	0.00%	Horizon Construction Development Ltd.	21,592	12,692	0.00%
Hangzhou Chang Chuan Technology Co., Ltd. Class A	14,700	78,428	0.00%	Hoshine Silicon Industry Co., Ltd. Class A	14,692	105,229	0.00%
Hangzhou First Applied Material Co., Ltd. Class A	25,432	86,683	0.00%	Hoymiles Power Electronics, Inc. Class A	1,820	69,011	0.00%
Hangzhou Lion Electronics Co., Ltd. Class A	20,628	79,347	0.00%	Hoyuan Green Energy Co., Ltd. Class A	13,554	63,348	0.00%
Hangzhou Oxygen Plant Group Co., Ltd. Class A	18,400	75,480	0.00%	Hua Hong Semiconductor Ltd.	214,576	518,815	0.02%
Hangzhou Robam Appliances Co., Ltd. Class A	29,200	89,315	0.00%	Huan Securities Co., Ltd. Class A	97,200	66,615	0.00%
Hangzhou Shunwang Technology Co., Ltd. Class A	19,300	37,946	0.00%	Huabao Flavours & Fragrances Co., Ltd. Class A	3,700	11,125	0.00%
Hangzhou Silan Microelectronics Co., Ltd. Class A	36,500	117,026	0.01%	Huadian Power International Corp., Ltd. Class A	169,700	122,498	0.01%
				Huadian Power International Corp., Ltd. Class H	650,000	288,850	0.01%

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Huadong Medicine Co., Ltd. Class A	54,800	319,075	0.01%	Industrial Bank Co., Ltd. Class A	622,400	1,416,890	0.05%
Huafon Chemical Co., Ltd. Class A	91,500	86,224	0.00%	Industrial Securities Co., Ltd. Class A	277,810	229,018	0.01%
Huagong Tech Co., Ltd. Class A	34,800	145,444	0.01%	Ingenic Semiconductor Co., Ltd. Class A	9,800	88,977	0.00%
Huaibei Mining Holdings Co., Ltd. Class A	72,658	169,691	0.01%	Inmyshow Digital Technology Group Co., Ltd. Class A	37,200	30,875	0.00%
Hualan Biological Engineering, Inc. Class A	54,173	168,363	0.01%	Inner Mongolia BaoTou Steel Union Co., Ltd. Class A	1,029,764	211,142	0.01%
Huali Industrial Group Co., Ltd. Class A	8,104	59,910	0.00%	Inner Mongolia Dian Tou Energy Corp., Ltd. Class A	72,400	145,093	0.01%
Huaneng Lancang River Hydropower, Inc. Class A	183,800	222,761	0.01%	Inner Mongolia ERDOS Resources Co., Ltd. Class A	85,697	116,740	0.01%
Huaneng Power International, Inc. Class A	193,200	208,921	0.01%	Inner Mongolia ERDOS Resources Co., Ltd. Class B	140,464	128,384	0.01%
Huaneng Power International, Inc. Class H	1,738,000	921,467	0.04%	Inner Mongolia Junzheng Energy & Chemical Industry Group Co., Ltd. Class A	202,700	106,465	0.00%
Huapont Life Sciences Co., Ltd. Class A	115,300	75,457	0.00%	Inner Mongolia MengDian HuaNeng Thermal Power Corp., Ltd. Class A	138,400	75,803	0.00%
Huatai Securities Co., Ltd. Class A	244,800	479,589	0.02%	Inner Mongolia Yili Industrial Group Co., Ltd. Class A	181,617	682,282	0.03%
Huatai Securities Co., Ltd. Class H	478,422	604,112	0.02%	Inner Mongolia Yitai Coal Co., Ltd. Class B	418,400	644,754	0.03%
Huaxi Securities Co., Ltd. Class A	34,400	37,489	0.00%	Inner Mongolia Yuan Xing Energy Co., Ltd. Class A	118,800	97,935	0.00%
Huaxia Bank Co., Ltd. Class A	417,815	329,764	0.01%	Innovent Biologics, Inc.	578,343	3,166,294	0.12%
Huaxia Eye Hospital Group Co., Ltd. Class A	9,900	44,616	0.00%	Intco Medical Technology Co., Ltd. Class A	16,020	52,556	0.00%
Huaxin Cement Co., Ltd. Class A	34,600	60,399	0.00%	iQIYI, Inc. ADR	183,833	897,105	0.03%
Huaxin Cement Co., Ltd. Class H	123,400	106,672	0.00%	iRay Technology Co., Ltd. Class A	2,380	108,715	0.01%
Huayu Automotive Systems Co., Ltd. Class A	104,000	237,778	0.01%	IRICO Display Devices Co., Ltd. Class A	76,100	72,139	0.00%
Hubei Biocause Pharmaceutical Co., Ltd. Class A	112,979	45,061	0.00%	JA Solar Technology Co., Ltd. Class A	91,000	264,798	0.01%
Hubei Energy Group Co., Ltd. Class A	175,917	104,504	0.00%	Jafron Biomedical Co., Ltd. Class A	21,480	67,059	0.00%
Hubei Jumpcan Pharmaceutical Co., Ltd. Class A	21,600	95,341	0.00%	Jason Furniture Hangzhou Co., Ltd. Class A	19,980	98,208	0.00%
Hubei Xingfa Chemicals Group Co., Ltd. Class A	30,300	77,658	0.00%	JCET Group Co., Ltd. Class A	44,700	187,448	0.01%
Huizhou Desay Sv Automotive Co., Ltd. Class A	13,100	238,264	0.01%	JD Health International, Inc.	415,150	2,078,794	0.08%
Humanwell Healthcare Group Co., Ltd. Class A	46,400	161,995	0.01%	JD Logistics, Inc.	706,067	884,330	0.03%
Hunan Changyuan Lico Co., Ltd. Class A	26,852	27,529	0.00%	JD.com, Inc. Class A	950,434	13,693,173	0.51%
Hunan Gold Corp., Ltd. Class A	43,500	68,055	0.00%	Jiayiyue Group Co., Ltd. Class A	10,100	18,539	0.00%
Hunan Valin Steel Co., Ltd. Class A	179,100	129,535	0.01%	Jiangling Motors Corp., Ltd. Class A	17,200	45,967	0.00%
Hunan Yuneng New Energy Battery Material Co., Ltd. Class A	6,400	30,514	0.00%	Jiangsu Cnano Technology Co., Ltd. Class A	8,844	36,069	0.00%
Hundsun Technologies, Inc. Class A	55,904	225,795	0.01%	Jiangsu Eastern Shenghong Co., Ltd. Class A	140,400	189,287	0.01%
Hwatsing Technology Co., Ltd. Class A	2,411	63,554	0.00%	Jiangsu Expressway Co., Ltd. Class A	36,200	52,109	0.00%
Hygeia Healthcare Holdings Co., Ltd.	144,931	655,187	0.03%	Jiangsu Expressway Co., Ltd. Class H	522,000	469,286	0.02%
Hytera Communications Corp., Ltd. Class A	42,700	35,680	0.00%	Jiangsu Guoxin Corp., Ltd. Class A	46,600	42,997	0.00%
IEIT Systems Co., Ltd. Class A	47,792	222,832	0.01%	Jiangsu Hengli Hydraulic Co., Ltd. Class A	33,844	259,892	0.01%
Iflytek Co., Ltd. Class A	62,700	408,396	0.02%	Jiangsu Hengrui Pharmaceuticals Co., Ltd. Class A	185,256	1,176,745	0.04%
Imeik Technology Development Co., Ltd. Class A	4,500	186,008	0.01%	Jiangsu King's Luck Brewery JSC Ltd. Class A	35,821	245,243	0.01%
Industrial & Commercial Bank of China Ltd. Class A	2,214,700	1,486,710	0.06%	Jiangsu Linyang Energy Co., Ltd. Class A	60,300	54,113	0.00%
Industrial & Commercial Bank of China Ltd. Class H	31,641,000	15,479,010	0.58%	Jiangsu Nhwa Pharmaceutical Co., Ltd. Class A	28,200	107,404	0.00%
				Jiangsu Pacific Quartz Co., Ltd. Class A	8,600	104,930	0.00%

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Jiangsu Phoenix Publishing & Media Corp., Ltd. Class A	53,200	65,822	0.00%	Kingdee International Software Group Co., Ltd.	1,020,000	1,486,524	0.06%
Jiangsu Yanghe Brewery Joint-Stock Co., Ltd. Class A	44,794	691,355	0.03%	Kingnet Network Co., Ltd. Class A	60,900	95,533	0.00%
Jiangsu Yangnong Chemical Co., Ltd. Class A	10,920	96,799	0.00%	Kingsoft Cloud Holdings Ltd. Kingsoft Corp., Ltd.	664,785	171,122	0.01%
Jiangsu Yoke Technology Co., Ltd. Class A	11,800	92,354	0.00%	Kingsoft Corp., Ltd.	345,800	1,067,263	0.04%
Jiangsu Yuyue Medical Equipment & Supply Co., Ltd. Class A	31,800	154,431	0.01%	Kuaishou Technology Class B	1,049,900	7,119,402	0.27%
Jiangsu Zhangjiagang Rural Commercial Bank Co., Ltd. Class A	7,440	4,054	0.00%	Kuang-Chi Technologies Co., Ltd. Class A	62,800	130,352	0.01%
Jiangsu Zhongtian Technology Co., Ltd. Class A	93,500	164,005	0.01%	Kunlun Energy Co., Ltd.	1,504,000	1,355,970	0.05%
Jiangxi Copper Co., Ltd. Class A	50,187	125,880	0.01%	Kunlun Tech Co., Ltd. Class A	36,300	190,661	0.01%
Jiangxi Copper Co., Ltd. Class H	520,000	735,194	0.03%	Kweichow Moutai Co., Ltd. Class A	35,450	8,592,914	0.32%
Jiangxi Special Electric Motor Co., Ltd. Class A	46,400	87,970	0.00%	Lakala Payment Co., Ltd. Class A	21,100	47,530	0.00%
Jilin Aodong Pharmaceutical Group Co., Ltd. Class A	65,078	138,370	0.01%	Lao Feng Xiang Co., Ltd. Class A	4,100	39,730	0.00%
Jinduicheng Molybdenum Co., Ltd. Class A	47,600	63,172	0.00%	Lao Feng Xiang Co., Ltd. Class B	94,750	326,982	0.01%
Jinke Smart Services Group Co., Ltd. Class H	84,700	119,752	0.01%	Laobaixing Pharmacy Chain JSC Class A	10,028	42,094	0.00%
Jinko Solar Co., Ltd. Class A	97,277	121,040	0.01%	LB Group Co., Ltd. Class A	64,200	154,446	0.01%
Jinneng Holding Shanxi Electric Power Co., Ltd. Class A	131,900	55,756	0.00%	Lee & Man Paper Manufacturing Ltd.	733,000	214,966	0.01%
Jinxin Fertility Group Ltd.	652,000	279,719	0.01%	Legend Holdings Corp. Class H	213,900	201,613	0.01%
JiuGui Liqueur Co., Ltd. Class A	9,200	94,512	0.00%	Lens Technology Co., Ltd. Class A	136,600	253,226	0.01%
Jiumaojiu International Holdings Ltd.	363,000	283,574	0.01%	Leo Group Co., Ltd. Class A	143,500	45,948	0.00%
Jizhong Energy Resources Co., Ltd. Class A	89,800	90,045	0.00%	Lepu Medical Technology Beijing Co., Ltd. Class A	56,200	127,544	0.01%
JL Mag Rare-Earth Co., Ltd. Class A	17,920	50,887	0.00%	Levima Advanced Materials Corp. Class A	14,700	37,800	0.00%
Joincare Pharmaceutical Group Industry Co., Ltd. Class A	56,100	97,930	0.00%	Leyard Optoelectronic Co., Ltd. Class A	86,700	73,056	0.00%
Joinn Laboratories China Co., Ltd. Class A	22,204	73,934	0.00%	Li Auto, Inc. Class A	432,550	8,148,517	0.31%
Joinn Laboratories China Co., Ltd. Class H	34,131	56,211	0.00%	Li Ning Co., Ltd.	926,139	2,478,860	0.09%
Jointo Energy Investment Co., Ltd. Hebei Class A	59,200	41,653	0.00%	LianChuang Electronic Technology Co., Ltd. Class A	19,110	27,401	0.00%
Jointown Pharmaceutical Group Co., Ltd. Class A	106,177	104,528	0.00%	Lianhe Chemical Technology Co., Ltd. Class A	16,200	16,221	0.00%
Jonjee Hi-Tech Industrial & Commercial Holding Co., Ltd. Class A	23,299	91,945	0.00%	Liaoning Port Co., Ltd. Class A	608,500	123,912	0.01%
Joyoung Co., Ltd. Class A	16,200	28,916	0.00%	Lingyi iTech Guangdong Co. Class A	204,800	194,429	0.01%
JOYY, Inc. ADR	13,321	528,844	0.02%	Livzon Pharmaceutical Group, Inc. Class A	23,238	114,255	0.01%
Juewei Food Co., Ltd. Class A	5,000	18,861	0.00%	Livzon Pharmaceutical Group, Inc. Class H	65,507	202,598	0.01%
Juneyao Airlines Co., Ltd. Class A	75,600	127,405	0.01%	Longfor Group Holdings Ltd.	790,700	1,265,760	0.05%
Kaishan Group Co., Ltd. Class A	21,100	46,701	0.00%	LONGi Green Energy Technology Co., Ltd. Class A	217,108	698,224	0.03%
Kanzhun Ltd. ADR	129,484	2,150,729	0.08%	Longshine Technology Group Co., Ltd. Class A	24,000	55,243	0.00%
KE Holdings, Inc. ADR	256,774	4,162,307	0.16%	Loongson Technology Corp., Ltd. Class A	4,523	70,259	0.00%
Keboda Technology Co., Ltd. Class A	4,800	48,104	0.00%	Luenmei Quantum Co., Ltd. Class A	29,000	23,092	0.00%
Keda Industrial Group Co., Ltd. Class A	46,700	69,192	0.00%	Lufax Holding Ltd. ADR	75,693	232,378	0.01%
Kingboard Holdings Ltd.	312,700	748,056	0.03%	Luoyang Xinqianglian Slewing Bearing Co., Ltd. Class A	6,460	28,877	0.00%
Kingboard Laminates Holdings Ltd.	438,055	376,988	0.02%	Luxi Chemical Group Co., Ltd. Class A	43,200	60,851	0.00%
KingClean Electric Co., Ltd. Class A	10,400	32,570	0.00%	Luxshare Precision Industry Co., Ltd. Class A	204,222	988,041	0.04%
				Luye Pharma Group Ltd.	817,000	390,266	0.02%
				Luzhou Laojiao Co., Ltd. Class A	43,100	1,086,004	0.04%
				Maanshan Iron & Steel Co., Ltd. Class A	169,600	64,786	0.00%
				Maanshan Iron & Steel Co., Ltd. Class H	288,000	45,366	0.00%

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Maccura Biotechnology Co., Ltd. Class A	10,800	22,857	0.00%	Ningbo Sanxing Medical Electric Co., Ltd. Class A	28,200	81,187	0.00%
Mango Excellent Media Co., Ltd. Class A	54,928	194,392	0.01%	Ningbo Shanshan Co., Ltd. Class A	56,000	107,115	0.00%
Maxscend Microelectronics Co., Ltd. Class A	13,460	266,531	0.01%	Ningbo Tuopu Group Co., Ltd. Class A	25,100	259,086	0.01%
Meihua Holdings Group Co., Ltd. Class A	75,100	100,723	0.00%	Ningbo Zhoushan Port Co., Ltd. Class A	293,300	146,638	0.01%
Meinian Onehealth Healthcare Holdings Co., Ltd. Class A	102,160	86,226	0.00%	Ningxia Baofeng Energy Group Co., Ltd. Class A	61,803	128,196	0.01%
Meituan Class B	2,151,063	22,561,431	0.85%	NIO, Inc. Class A	489,974	4,618,282	0.17%
Metallurgical Corp. of China Ltd. Class A	538,100	231,243	0.01%	Nongfu Spring Co., Ltd. Class H	698,600	4,039,391	0.15%
Metallurgical Corp. of China Ltd. Class H	1,098,000	213,735	0.01%	North Huajin Chemical Industries Co., Ltd. Class A	36,700	28,296	0.00%
Microport Scientific Corp.	394,300	425,176	0.02%	North Industries Group Red Arrow Co., Ltd. Class A	20,000	39,435	0.00%
Ming Yang Smart Energy Group Ltd. Class A	59,000	103,904	0.00%	Northeast Securities Co., Ltd. Class A	79,600	79,370	0.00%
Ming Yuan Cloud Group Holdings Ltd.	223,000	82,248	0.00%	NSFOCUS Technologies Group Co., Ltd. Class A	23,399	30,988	0.00%
MINISO Group Holding Ltd. ADR	33,504	683,482	0.03%	Offcn Education Technology Co., Ltd. Class A	54,785	31,391	0.00%
Minmetals Capital Co., Ltd. Class A	88,200	57,969	0.00%	Offshore Oil Engineering Co., Ltd. Class A	137,100	114,369	0.01%
Minth Group Ltd.	298,000	602,217	0.02%	OFILM Group Co., Ltd. Class A	85,200	104,218	0.00%
MOG Digitech Holdings Ltd.	226,000	46,598	0.00%	Oppein Home Group, Inc. Class A	5,600	54,745	0.00%
Montage Technology Co., Ltd. Class A	34,300	283,048	0.01%	Opple Lighting Co., Ltd. Class A	8,900	21,723	0.00%
Montnets Cloud Technology Group Co., Ltd. Class A	35,200	55,119	0.00%	ORG Technology Co., Ltd. Class A	68,800	40,001	0.00%
Muyuan Foods Co., Ltd. Class A	160,159	926,235	0.04%	Orient Securities Co., Ltd. Class A	224,620	274,442	0.01%
NanJi E-Commerce Co., Ltd. Class A	66,900	36,548	0.00%	Orient Securities Co., Ltd. Class H	272,800	120,529	0.01%
Nanjing Hanrui Cobalt Co., Ltd. Class A	9,400	37,346	0.00%	Oriental Energy Co., Ltd. Class A	39,000	56,414	0.00%
Nanjing Iron & Steel Co., Ltd. Class A	181,900	94,519	0.00%	Oriental Pearl Group Co., Ltd. Class A	67,700	71,497	0.00%
Nanjing King-Friend Biochemical Pharmaceutical Co., Ltd. Class A	28,628	60,307	0.00%	Ourpalm Co., Ltd. Class A	70,800	51,206	0.00%
Nanjing Securities Co., Ltd. Class A	59,000	66,121	0.00%	Ovctek China, Inc. Class A	23,140	73,379	0.00%
NARI Technology Co., Ltd. Class A	240,213	752,964	0.03%	Pacific Securities Co., Ltd. Class A	120,900	62,822	0.00%
National Silicon Industry Group Co., Ltd. Class A	36,233	88,132	0.00%	Pangang Group Vanadium Titanium & Resources Co., Ltd. Class A	211,500	97,424	0.00%
NAURA Technology Group Co., Ltd. Class A	14,500	500,350	0.02%	PDD Holdings, Inc. ADR	243,304	35,597,808	1.33%
NavInfo Co., Ltd. Class A	59,799	74,742	0.00%	People.cn Co., Ltd. Class A	26,525	104,229	0.00%
NetEase, Inc.	723,790	13,032,493	0.49%	People's Insurance Co. Group of China Ltd. Class A	289,300	196,642	0.01%
New China Life Insurance Co., Ltd. Class A	53,500	233,893	0.01%	People's Insurance Co. Group of China Ltd. Class H	3,327,000	1,022,571	0.04%
New China Life Insurance Co., Ltd. Class H	304,104	592,743	0.02%	Perfect World Co., Ltd. Class A	41,250	68,590	0.00%
New Hope Liuhe Co., Ltd. Class A	122,500	160,338	0.01%	PetroChina Co., Ltd. Class A	662,099	656,464	0.03%
New Oriental Education & Technology Group, Inc.	607,990	4,301,880	0.16%	PetroChina Co., Ltd. Class H	8,480,000	5,603,704	0.21%
Newland Digital Technology Co., Ltd. Class A	29,900	82,344	0.00%	Pharmaron Beijing Co., Ltd. Class A	36,025	146,617	0.01%
Nine Dragons Paper Holdings Ltd.	638,000	314,565	0.01%	Pharmaron Beijing Co., Ltd. Class H	87,683	177,644	0.01%
Ninestar Corp. Class A	42,500	135,069	0.01%	PICC Property & Casualty Co., Ltd. Class H	2,689,274	3,196,043	0.12%
Ningbo Deye Technology Co., Ltd. Class A	9,828	115,801	0.01%	Ping An Bank Co., Ltd. Class A	559,000	737,158	0.03%
Ningbo Joyson Electronic Corp. Class A	33,820	85,303	0.00%	Ping An Healthcare & Technology Co., Ltd.	227,289	516,953	0.02%
Ningbo Orient Wires & Cables Co., Ltd. Class A	18,500	111,069	0.01%	Ping An Insurance Group Co. of China Ltd. Class A	314,745	1,781,342	0.07%
Ningbo Ronbay New Energy Technology Co., Ltd. Class A	11,163	62,395	0.00%	Ping An Insurance Group Co. of China Ltd. Class H	2,503,500	11,333,567	0.43%
				Pingdingshan Tianan Coal Mining Co., Ltd. Class A	50,600	82,147	0.00%
				Piotech, Inc. Class A	2,258	73,347	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Poly Developments & Holdings Group Co., Ltd. Class A	334,999	465,760	0.02%	Shaanxi International Trust Co., Ltd. Class A	69,700	29,757	0.00%
Poly Property Services Co., Ltd. Class H	55,400	204,330	0.01%	Shan Xi Hua Yang Group New Energy Co., Ltd. Class A	100,050	137,136	0.01%
Pop Mart International Group Ltd.	284,200	737,019	0.03%	Shandong Buchang Pharmaceuticals Co., Ltd. Class A	11,000	26,277	0.00%
Porton Pharma Solutions Ltd. Class A	18,600	65,695	0.00%	Shandong Chenming Paper Holdings Ltd. Class B	507,900	104,071	0.00%
Postal Savings Bank of China Co., Ltd. Class A	628,300	383,831	0.02%	Shandong Chenming Paper Holdings Ltd. Class H	104,000	26,637	0.00%
Postal Savings Bank of China Co., Ltd. Class H	4,131,000	1,973,302	0.07%	Shandong Denghai Seeds Co., Ltd. Class A	23,000	42,734	0.00%
Power Construction Corp. of China Ltd. Class A	518,300	355,937	0.01%	Shandong Gold Mining Co., Ltd. Class A	153,117	491,782	0.02%
Pylon Technologies Co., Ltd. Class A	4,785	71,231	0.00%	Shandong Gold Mining Co., Ltd. Class H	201,300	382,051	0.02%
Qi An Xin Technology Group, Inc. Class A	8,471	47,693	0.00%	Shandong Himile Mechanical Science & Technology Co., Ltd. Class A	29,700	124,171	0.01%
Qifu Technology, Inc. ADR	47,706	754,709	0.03%	Shandong Hi-speed Co., Ltd. Class A	75,100	73,195	0.00%
Qingdao Hanhe Cable Co., Ltd. Class A	50,700	28,481	0.00%	Shandong Hualu Hengsheng Chemical Co., Ltd. Class A	61,728	239,176	0.01%
Qingdao Port International Co., Ltd. Class H	80,000	43,337	0.00%	Shandong Humon Smelting Co., Ltd. Class A	21,400	32,398	0.00%
Qingdao TGOOD Electric Co., Ltd. Class A	29,300	82,708	0.00%	Shandong Linglong Tyre Co., Ltd. Class A	18,000	48,611	0.00%
Qinghai Salt Lake Industry Co., Ltd. Class A	154,499	346,075	0.01%	Shandong Nanshan Aluminum Co., Ltd. Class A	302,200	124,774	0.01%
Raytron Technology Co., Ltd. Class A	11,286	70,088	0.00%	Shandong Pharmaceutical Glass Co., Ltd. Class A	12,700	45,659	0.00%
Red Star Macalline Group Corp., Ltd. Class A	39,600	21,522	0.00%	Shandong Publishing & Media Co., Ltd. Class A	48,600	64,021	0.00%
Red Star Macalline Group Corp., Ltd. Class H	209,948	58,076	0.00%	Shandong Sun Paper Industry JSC Ltd. Class A	60,700	103,744	0.00%
Remegen Co., Ltd. Class H	57,000	273,373	0.01%	Shandong Weigao Group Medical Polymer Co., Ltd. Class H	984,000	958,980	0.04%
RiseSun Real Estate Development Co., Ltd. Class A	102,700	24,663	0.00%	Shandong Xinchao Energy Corp., Ltd. Class A	182,200	78,298	0.00%
RLX Technology, Inc. ADR	332,203	664,406	0.03%	Shanghai Aiko Solar Energy Co., Ltd. Class A	42,280	104,741	0.00%
Rockchip Electronics Co., Ltd. Class A	3,500	31,163	0.00%	Shanghai AJ Group Co., Ltd. Class A	32,600	23,349	0.00%
Rongsheng Petrochemical Co., Ltd. Class A	82,950	120,570	0.01%	Shanghai Awinic Technology Co., Ltd. Class A	6,536	63,363	0.00%
SAIC Motor Corp., Ltd. Class A	227,623	432,511	0.02%	Shanghai Bailian Group Co., Ltd. Class B	70,500	35,179	0.00%
Sailun Group Co., Ltd. Class A	69,800	115,180	0.01%	Shanghai Bairun Investment Holding Group Co., Ltd. Class A	26,960	93,178	0.00%
Sanan Optoelectronics Co., Ltd. Class A	75,200	146,269	0.01%	Shanghai Baosight Software Co., Ltd. Class A	26,901	184,362	0.01%
Sangfor Technologies, Inc. Class A	5,300	53,807	0.00%	Shanghai Baosight Software Co., Ltd. Class B	255,369	541,382	0.02%
Sansteel Minguang Co., Ltd. Fujian Class A	52,300	29,747	0.00%	Shanghai BOCHU Electronic Technology Corp., Ltd. Class A	4,037	143,500	0.01%
Sany Heavy Equipment International Holdings Co., Ltd.	348,000	336,477	0.01%	Shanghai Construction Group Co., Ltd. Class A	222,500	73,119	0.00%
Sany Heavy Industry Co., Ltd. Class A	253,300	489,838	0.02%	Shanghai Dazhong Public Utilities Group Co., Ltd. Class A	58,000	24,599	0.00%
Satellite Chemical Co., Ltd. Class A	83,314	172,581	0.01%	Shanghai Electric Group Co., Ltd. Class A	126,400	74,023	0.00%
SDIC Capital Co., Ltd. Class A	150,700	142,645	0.01%	Shanghai Electric Group Co., Ltd. Class H	1,510,000	315,206	0.01%
SDIC Power Holdings Co., Ltd. Class A	114,393	211,738	0.01%	Shanghai Electric Power Co., Ltd. Class A	85,500	101,583	0.00%
Sealand Securities Co., Ltd. Class A	105,690	52,544	0.00%	Shanghai Flyco Electrical Appliance Co., Ltd. Class A	7,400	52,482	0.00%
Seazen Group Ltd.	1,010,122	164,289	0.01%				
Seazen Holdings Co., Ltd. Class A	66,199	106,077	0.00%				
SenseTime Group, Inc. Class B	6,131,000	910,791	0.04%				
Seres Group Co., Ltd. Class A	23,000	246,131	0.01%				
SF Holding Co., Ltd. Class A	141,199	801,118	0.03%				
SG Micro Corp. Class A	11,960	149,504	0.01%				
Shaanxi Coal Industry Co., Ltd. Class A	268,708	788,320	0.03%				

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Shanghai Fosun Pharmaceutical Group Co., Ltd. Class A	54,200	190,521	0.01%	Shanghai Yuyuan Tourist Mart Group Co., Ltd. Class A	109,300	95,322	0.00%
Shanghai Fosun Pharmaceutical Group Co., Ltd. Class H	228,624	497,737	0.02%	Shanghai Zhangjiang High-Tech Park Development Co., Ltd. Class A	40,200	108,960	0.01%
Shanghai Fudan Microelectronics Group Co., Ltd. Class A	18,827	102,138	0.00%	Shanghai Zhenhua Heavy Industries Co., Ltd. Class B	464,425	89,170	0.00%
Shanghai Fudan Microelectronics Group Co., Ltd. Class H	93,000	167,931	0.01%	Shanxi Coal International Energy Group Co., Ltd. Class A	31,200	76,723	0.00%
Shanghai Huayi Group Co., Ltd. Class B	66,300	26,719	0.00%	Shanxi Coking Coal Energy Group Co., Ltd. Class A	138,570	192,269	0.01%
Shanghai Industrial Holdings Ltd.	223,000	276,731	0.01%	Shanxi Lu'an Environmental Energy Development Co., Ltd. Class A	75,200	231,389	0.01%
Shanghai International Airport Co., Ltd. Class A	73,300	337,440	0.01%	Shanxi Meijin Energy Co., Ltd. Class A	109,500	102,417	0.00%
Shanghai International Port Group Co., Ltd. Class A	308,715	212,440	0.01%	Shanxi Securities Co., Ltd. Class A	93,730	70,950	0.00%
Shanghai Jinjiang International Hotels Co., Ltd. Class A	30,400	127,652	0.01%	Shanxi Taigang Stainless Steel Co., Ltd. Class A	152,200	79,727	0.00%
Shanghai Jinjiang International Hotels Co., Ltd. Class B	57,400	72,267	0.00%	Shanxi Xinghuacun Fen Wine Factory Co., Ltd. Class A	34,670	1,123,418	0.04%
Shanghai Jinqiao Export Processing Zone Development Co., Ltd. Class A	26,500	37,625	0.00%	Shanying International Holding Co., Ltd. Class A	103,700	28,253	0.00%
Shanghai Jinqiao Export Processing Zone Development Co., Ltd. Class B	89,500	72,674	0.00%	Shede Spirits Co., Ltd. Class A	5,300	71,976	0.00%
Shanghai Junshi Biosciences Co., Ltd. Class A	20,128	118,242	0.01%	Shenergy Co., Ltd. Class A	85,200	76,817	0.00%
Shanghai Junshi Biosciences Co., Ltd. Class H	68,400	170,287	0.01%	Shenghe Resources Holding Co., Ltd. Class A	41,600	59,474	0.00%
Shanghai Lingang Holdings Corp., Ltd. Class A	43,560	61,480	0.00%	Shengyi Technology Co., Ltd. Class A	68,600	176,399	0.01%
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class A	84,900	104,328	0.00%	Shennan Circuits Co., Ltd. Class A	5,318	53,019	0.00%
Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd. Class B	370,504	120,784	0.01%	Shenwan Hongyuan Group Co., Ltd. Class A	556,711	347,133	0.01%
Shanghai M&G Stationery, Inc. Class A	11,300	59,590	0.00%	Shenwan Hongyuan Group Co., Ltd. Class H	1,003,200	182,434	0.01%
Shanghai Mechanical & Electrical Industry Co., Ltd. Class B	117,681	107,090	0.00%	Shenzhen Agricultural Products Group Co., Ltd. Class A	28,200	25,623	0.00%
Shanghai Moons' Electric Co., Ltd. Class A	12,700	117,447	0.01%	Shenzhen Airport Co., Ltd. Class A	57,700	52,104	0.00%
Shanghai Pharmaceuticals Holding Co., Ltd. Class A	72,300	169,870	0.01%	Shenzhen Aisidi Co., Ltd. Class A	6,700	8,741	0.00%
Shanghai Pharmaceuticals Holding Co., Ltd. Class H	361,400	528,547	0.02%	Shenzhen Capchem Technology Co., Ltd. Class A	20,540	136,441	0.01%
Shanghai Pudong Development Bank Co., Ltd. Class A	814,948	757,655	0.03%	Shenzhen Dynanonic Co., Ltd. Class A	6,624	56,774	0.00%
Shanghai Putailai New Energy Technology Co., Ltd. Class A	56,202	165,198	0.01%	Shenzhen Energy Group Co., Ltd. Class A	111,580	101,072	0.00%
Shanghai RAAS Blood Products Co., Ltd. Class A	185,700	208,634	0.01%	Shenzhen Everwin Precision Technology Co., Ltd. Class A	34,917	64,973	0.00%
Shanghai Rural Commercial Bank Co., Ltd. Class A	95,600	77,064	0.00%	Shenzhen Expressway Corp., Ltd. Class A	59,300	74,868	0.00%
Shanghai Shibe Hi-Tech Co., Ltd. Class B	215,400	34,679	0.00%	Shenzhen Expressway Corp., Ltd. Class H	240,000	193,941	0.01%
Shanghai Stonehill Technology Co., Ltd. Class A	79,255	34,170	0.00%	Shenzhen Gas Corp., Ltd. Class A	53,600	51,864	0.00%
Shanghai Tunnel Engineering Co., Ltd. Class A	71,200	57,595	0.00%	Shenzhen Goodix Technology Co., Ltd. Class A	8,000	77,634	0.00%
Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd. Class B	97,000	61,886	0.00%	Shenzhen Hepalink Pharmaceutical Group Co., Ltd. Class A	31,900	52,550	0.00%
				Shenzhen Hepalink Pharmaceutical Group Co., Ltd. Class H	39,500	18,110	0.00%
				Shenzhen Huaqiang Industry Co., Ltd. Class A	34,700	54,921	0.00%
				Shenzhen Infogem Technologies Co., Ltd. Class A	6,200	12,469	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Shenzhen Inovance Technology Co., Ltd. Class A	64,350	570,606	0.02%	Sichuan Hebang Biotechnology Co., Ltd. Class A	221,500	73,412	0.00%
Shenzhen International Holdings Ltd.	563,250	474,632	0.02%	Sichuan Kelun Pharmaceutical Co., Ltd. Class A	43,099	175,832	0.01%
Shenzhen Investment Ltd.	889,890	131,058	0.01%	Sichuan New Energy Power Co., Ltd. Class A	35,700	66,631	0.00%
Shenzhen Jinjia Group Co., Ltd. Class A	31,000	23,379	0.00%	Sichuan Road & Bridge Group Co., Ltd. Class A	190,632	200,522	0.01%
Shenzhen Kaifa Technology Co., Ltd. Class A	41,300	94,019	0.00%	Sichuan Swellfun Co., Ltd. Class A	13,911	114,815	0.01%
Shenzhen Kangtai Biological Products Co., Ltd. Class A	31,000	118,199	0.01%	Sichuan Teway Food Group Co., Ltd. Class A	46,536	86,856	0.00%
Shenzhen Kedali Industry Co., Ltd. Class A	6,000	71,168	0.00%	Sichuan Yahua Industrial Group Co., Ltd. Class A	26,100	47,980	0.00%
Shenzhen Kingdom Sci-Tech Co., Ltd. Class A	21,299	34,608	0.00%	Sieyuan Electric Co., Ltd. Class A	19,900	145,437	0.01%
Shenzhen Kinwong Electronic Co., Ltd. Class A	6,580	20,847	0.00%	Sino Biopharmaceutical Ltd.	3,909,500	1,737,322	0.07%
Shenzhen Kstar Science And Technology Co., Ltd. Class A	13,200	51,164	0.00%	Sinolink Securities Co., Ltd. Class A	67,700	86,329	0.00%
Shenzhen Mindray Bio-Medical Electronics Co., Ltd. Class A	35,299	1,440,593	0.05%	Sinoma International Engineering Co. Class A	91,800	120,413	0.01%
Shenzhen MTC Co., Ltd. Class A	130,500	102,265	0.00%	Sinoma Science & Technology Co., Ltd. Class A	53,188	118,916	0.01%
Shenzhen Neptunus Bioengineering Co., Ltd. Class A	49,300	21,740	0.00%	Sinomine Resource Group Co., Ltd. Class A	25,800	135,185	0.01%
Shenzhen New Industries Biomedical Engineering Co., Ltd. Class A	6,000	65,893	0.00%	Sinopec Engineering Group Co., Ltd. Class H	636,000	325,797	0.01%
Shenzhen Overseas Chinese Town Co., Ltd. Class A	243,300	106,264	0.00%	Sinopec Oilfield Service Corp. Class A	333,300	85,658	0.00%
Shenzhen Salubris Pharmaceuticals Co., Ltd. Class A	23,300	106,870	0.00%	Sinopec Oilfield Service Corp. Class H	756,000	46,956	0.00%
Shenzhen SC New Energy Technology Corp. Class A	7,700	80,032	0.00%	Sinopec Shanghai Petrochemical Co., Ltd. Class A	104,600	42,013	0.00%
Shenzhen SED Industry Co., Ltd. Class A	34,700	103,214	0.00%	Sinopec Shanghai Petrochemical Co., Ltd. Class H	1,734,000	250,933	0.01%
Shenzhen Senior Technology Material Co., Ltd. Class A	48,500	105,029	0.00%	Sinopharm Group Co., Ltd. Class H	499,400	1,307,891	0.05%
Shenzhen Sunway Communication Co., Ltd. Class A	29,400	97,441	0.00%	Sinosoft Co., Ltd. Class A	6,900	29,051	0.00%
Shenzhen Transsion Holdings Co., Ltd. Class A	23,769	461,988	0.02%	Sinotrans Ltd. Class A	182,600	134,374	0.01%
Shenzhen Yan Tian Port Holding Co., Ltd. Class A	73,700	50,509	0.00%	Sinotrans Ltd. Class H	711,000	297,747	0.01%
Shenzhen YUTO Packaging Technology Co., Ltd. Class A	19,100	73,792	0.00%	Sinotruk Hong Kong Ltd.	266,000	521,879	0.02%
Shenzhen Zhongjin Lingnan Nonfemet Co., Ltd. Class A	78,400	47,565	0.00%	Skshu Paint Co., Ltd. Class A	13,132	87,804	0.00%
Shenzhou International Group Holdings Ltd.	305,792	3,148,559	0.12%	Skyworth Digital Co., Ltd. Class A	18,700	41,257	0.00%
Shijiazhuang Changshan BeiMing Technology Co., Ltd. Class A	28,300	34,259	0.00%	Smoore International Holdings Ltd.	723,000	601,840	0.02%
Shijiazhuang Yiling Pharmaceutical Co., Ltd. Class A	46,740	151,433	0.01%	Songcheng Performance Development Co., Ltd. Class A	79,660	110,418	0.01%
Shinghua Advanced Material Group Co., Ltd. Class A	4,500	28,982	0.00%	SooChow Securities Co., Ltd. Class A	157,095	161,274	0.01%
Shougang Fushan Resources Group Ltd.	724,000	267,030	0.01%	Southwest Securities Co., Ltd. Class A	144,400	82,942	0.00%
Shui On Land Ltd.	1,285,500	118,532	0.01%	Spring Airlines Co., Ltd. Class A	13,600	95,880	0.00%
Siasun Robot & Automation Co., Ltd. Class A	48,100	80,182	0.00%	StarPower Semiconductor Ltd. Class A	3,600	91,509	0.00%
SICC Co., Ltd. Class A	8,160	75,714	0.00%	STO Express Co., Ltd. Class A	42,699	46,713	0.00%
Sichuan Changhong Electric Co., Ltd. Class A	104,000	77,263	0.00%	Sun Art Retail Group Ltd.	788,500	141,371	0.01%
Sichuan Chuantou Energy Co., Ltd. Class A	112,098	238,031	0.01%	Sunac Services Holdings Ltd.	235,678	56,440	0.00%
				Sungrow Power Supply Co., Ltd. Class A	43,000	528,940	0.02%
				Suning Universal Co., Ltd. Class A	48,597	17,676	0.00%
				Sunny Optical Technology Group Co., Ltd.	263,700	2,392,652	0.09%
				Sunresin New Materials Co., Ltd. Class A	15,800	117,736	0.01%
				Sunwoda Electronic Co., Ltd. Class A	50,800	105,301	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Suofeiya Home Collection Co., Ltd. Class A	8,300	18,592	0.00%	Tongling Nonferrous Metals Group Co., Ltd. Class A	322,063	148,354	0.01%
SUPCON Technology Co., Ltd. Class A	20,633	131,408	0.01%	Tongwei Co., Ltd. Class A	128,700	452,400	0.02%
Suzhou Anjie Technology Co., Ltd. Class A	23,400	53,664	0.00%	Topchoice Medical Corp. Class A	8,497	91,228	0.00%
Suzhou Dongshan Precision Manufacturing Co., Ltd. Class A	42,900	109,530	0.01%	Topsec Technologies Group, Inc. Class A	21,200	29,118	0.00%
Suzhou Gold Mantis Construction Decoration Co., Ltd. Class A	47,600	25,135	0.00%	Topsports International Holdings Ltd.	1,111,000	865,062	0.03%
Suzhou Maxwell Technologies Co., Ltd. Class A	7,571	137,702	0.01%	Towngas Smart Energy Co., Ltd.	452,913	188,507	0.01%
Suzhou Nanomicro Technology Co., Ltd. Class A	9,164	35,289	0.00%	Transfar Zhilian Co., Ltd. Class A	34,700	22,514	0.00%
Suzhou TFC Optical Communication Co., Ltd. Class A	11,800	151,664	0.01%	TravelSky Technology Ltd. Class H	367,000	634,497	0.02%
Taiji Computer Corp., Ltd. Class A	21,179	87,832	0.00%	Trina Solar Co., Ltd. Class A	59,208	237,228	0.01%
TAL Education Group ADR	179,006	2,260,846	0.09%	Trip.com Group Ltd.	212,349	7,549,171	0.28%
Tangshan Jidong Cement Co., Ltd. Class A	65,800	59,049	0.00%	Tsinghua Tongfang Co., Ltd. Class A	60,800	62,759	0.00%
TangShan Port Group Co., Ltd. Class A	130,200	63,997	0.00%	Tsingtao Brewery Co., Ltd. Class A	17,900	187,909	0.01%
Tangshan Sanyou Chemical Industries Co., Ltd. Class A	41,800	32,228	0.00%	Tsingtao Brewery Co., Ltd. Class H	255,081	1,711,745	0.07%
Tasly Pharmaceutical Group Co., Ltd. Class A	35,200	84,137	0.00%	Tuya, Inc. ADR	98,829	227,307	0.01%
TBEA Co., Ltd. Class A	141,700	274,620	0.01%	Unigroup Guoxin Microelectronics Co., Ltd. Class A	25,539	241,919	0.01%
TCL Technology Group Corp. Class A	601,354	363,147	0.01%	Uni-President China Holdings Ltd.	479,000	340,454	0.01%
TCL Zhonghuan Renewable Energy Technology Co., Ltd. Class A	111,750	245,453	0.01%	Unisplendour Corp., Ltd. Class A	37,660	102,340	0.00%
Tencent Holdings Ltd.	2,512,811	94,481,217	3.54%	Universal Scientific Industrial Shanghai Co., Ltd. Class A	14,600	30,981	0.00%
Tencent Music Entertainment Group ADR	254,079	2,289,252	0.09%	Valiant Co., Ltd. Class A	42,500	99,019	0.00%
Thunder Software Technology Co., Ltd. Class A	14,000	157,408	0.01%	Verisilicon Microelectronics Shanghai Co., Ltd. Class A	7,930	55,639	0.00%
Tian Di Science & Technology Co., Ltd. Class A	98,900	75,558	0.00%	Vinda International Holdings Ltd.	100,000	291,347	0.01%
Tianfeng Securities Co., Ltd. Class A	164,400	71,342	0.00%	Vipshop Holdings Ltd. ADR	134,301	2,385,186	0.09%
Tianjin 712 Communication & Broadcasting Co., Ltd. Class A	7,700	34,074	0.00%	Visual China Group Co., Ltd. Class A	7,200	14,864	0.00%
Tianjin Chase Sun Pharmaceutical Co., Ltd. Class A	96,800	57,640	0.00%	Walvax Biotechnology Co., Ltd. Class A	46,000	151,878	0.01%
Tianma Microelectronics Co., Ltd. Class A	63,700	95,274	0.00%	Wanda Film Holding Co., Ltd. Class A	77,700	142,074	0.01%
Tianqi Lithium Corp. Class A	40,900	320,452	0.01%	Wangfujing Group Co., Ltd. Class A	22,800	51,136	0.00%
Tianqi Lithium Corp. Class H	43,400	239,828	0.01%	Wangsu Science & Technology Co., Ltd. Class A	48,100	53,027	0.00%
Tianshan Aluminum Group Co., Ltd. Class A	46,400	39,163	0.00%	Wanhua Chemical Group Co., Ltd. Class A	90,600	977,431	0.04%
Tianshui Huatian Technology Co., Ltd. Class A	75,700	90,577	0.00%	Want Want China Holdings Ltd.	1,718,000	1,038,472	0.04%
Tibet Summit Resources Co., Ltd. Class A	21,600	36,887	0.00%	Wanxiang Qianchao Co., Ltd. Class A	61,500	44,826	0.00%
Tingyi Cayman Islands Holding Corp.	768,491	936,926	0.04%	Weibo Corp. ADR	29,052	318,119	0.01%
Titan Wind Energy Suzhou Co., Ltd. Class A	42,000	68,421	0.00%	Weichai Power Co., Ltd. Class A	173,400	332,403	0.01%
Toly Bread Co., Ltd. Class A	7,291	7,843	0.00%	Weichai Power Co., Ltd. Class H	814,400	1,360,019	0.05%
Tongcheng Travel Holdings Ltd.	490,400	906,875	0.03%	Weifu High-Technology Group Co., Ltd. Class A	29,600	62,645	0.00%
TongFu Microelectronics Co., Ltd. Class A	44,900	145,787	0.01%	Weifu High-Technology Group Co., Ltd. Class B	42,800	48,837	0.00%
Tongkun Group Co., Ltd. Class A	61,400	130,464	0.01%	Weihai Guangwei Composites Co., Ltd. Class A	17,760	66,520	0.00%
				Wens Foodstuffs Group Co., Ltd. Class A	58,564	164,985	0.01%
				Western Mining Co., Ltd. Class A	80,400	161,125	0.01%
				Western Securities Co., Ltd. Class A	212,499	190,099	0.01%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Western Superconducting Technologies Co., Ltd. Class A	16,727	125,043	0.01%	Yangzhou Yangjie Electronic Technology Co., Ltd. Class A	12,700	65,457	0.00%
Will Semiconductor Co., Ltd. Shanghai Class A	22,530	337,637	0.01%	Yangzijiang Financial Holding Ltd.	962,400	237,116	0.01%
Wingtech Technology Co., Ltd. Class A	35,600	211,532	0.01%	Yangzijiang Shipbuilding Holdings Ltd.	1,043,700	1,178,920	0.05%
Winner Medical Co., Ltd. Class A	7,840	41,013	0.00%	Yankuang Energy Group Co., Ltd. Class A	65,850	183,199	0.01%
Winning Health Technology Group Co., Ltd. Class A	63,210	63,826	0.00%	Yankuang Energy Group Co., Ltd. Class H	860,000	1,634,414	0.06%
Wintime Energy Group Co., Ltd. Class A	501,000	96,392	0.00%	Yanlord Land Group Ltd.	268,400	118,014	0.01%
Wolong Electric Group Co., Ltd. Class A	29,300	48,267	0.00%	Yantai Changyu Pioneer Wine Co., Ltd. Class B	102,420	113,850	0.01%
Wonders Information Co., Ltd. Class A	25,800	30,725	0.00%	Yantai Eddie Precision Machinery Co., Ltd. Class A	22,440	51,211	0.00%
Wuchan Zhongda Group Co., Ltd. Class A	162,600	101,160	0.00%	Yantai Jereh Oilfield Services Group Co., Ltd. Class A	29,900	118,036	0.01%
Wuhan Guide Infrared Co., Ltd. Class A	123,916	127,038	0.01%	Yealink Network Technology Corp., Ltd. Class A	28,065	116,468	0.01%
Wuliangye Yibin Co., Ltd. Class A	110,700	2,181,321	0.08%	Yifan Pharmaceutical Co., Ltd. Class A	25,300	52,514	0.00%
WUS Printed Circuit Kunshan Co., Ltd. Class A	57,580	178,871	0.01%	Yifeng Pharmacy Chain Co., Ltd. Class A	26,782	150,598	0.01%
WuXi AppTec Co., Ltd. Class A	88,668	906,031	0.03%	Yihai International Holding Ltd.	186,000	295,369	0.01%
WuXi AppTec Co., Ltd. Class H	124,612	1,267,895	0.05%	Yihai Kerry Arawana Holdings Co., Ltd. Class A	53,300	249,860	0.01%
Wuxi Autowell Technology Co., Ltd. Class A	4,315	54,842	0.00%	Yintai Gold Co., Ltd. Class A	92,460	194,773	0.01%
Wuxi Biologics Cayman, Inc.	1,435,601	5,441,957	0.20%	Yixintang Pharmaceutical Group Co., Ltd. Class A	16,500	53,667	0.00%
XCMG Construction Machinery Co., Ltd. Class A	340,500	261,092	0.01%	Yonfer Agricultural Technology Co., Ltd. Class A	24,705	39,518	0.00%
Xiamen C & D, Inc. Class A	72,500	98,050	0.00%	Yonghui Superstores Co., Ltd. Class A	154,200	61,068	0.00%
Xiamen Faratronic Co., Ltd. Class A	6,000	78,027	0.00%	YongXing Special Materials Technology Co., Ltd. Class A	12,090	88,647	0.00%
Xiamen Intretech, Inc. Class A	7,480	20,453	0.00%	Yonyou Network Technology Co., Ltd. Class A	94,850	236,972	0.01%
Xiamen ITG Group Corp., Ltd. Class A	43,500	42,580	0.00%	Youngor Fashion Co., Ltd.	223,000	205,130	0.01%
Xiamen Tungsten Co., Ltd. Class A	34,200	82,515	0.00%	Youngy Co., Ltd. Class A	6,400	48,724	0.00%
Xiangcai Co., Ltd. Class A	103,500	109,160	0.01%	Youzu Interactive Co., Ltd. Class A	12,800	20,601	0.00%
Xiaomi Corp. Class B	5,887,600	11,762,307	0.44%	YTO Express Group Co., Ltd. Class A	73,900	127,550	0.01%
Xinfengming Group Co., Ltd. Class A	7,100	14,159	0.00%	Yuan Longping High-tech Agriculture Co., Ltd. Class A	26,100	51,682	0.00%
Xinhua Winshare Publishing & Media Co., Ltd. Class A	20,700	39,710	0.00%	Yuexiu Property Co., Ltd.	659,389	537,067	0.02%
Xinhua Winshare Publishing & Media Co., Ltd. Class H	134,000	119,267	0.01%	Yum China Holdings, Inc.	163,514	6,956,394	0.26%
Xinjiang Daqo New Energy Co., Ltd. Class A	28,530	118,478	0.01%	Yunda Holding Co., Ltd. Class A	33,808	35,419	0.00%
Xinjiang Tianshan Cement Co., Ltd. Class A	60,600	56,850	0.00%	Yunnan Aluminium Co., Ltd. Class A	88,100	151,193	0.01%
Xinjiang Zhongtai Chemical Co., Ltd. Class A	72,500	62,109	0.00%	Yunnan Baiyao Group Co., Ltd. Class A	46,960	324,142	0.01%
Xinxing Ductile Iron Pipes Co., Ltd. Class A	83,600	44,849	0.00%	Yunnan Botanee Bio-Technology Group Co., Ltd. Class A	4,000	38,295	0.00%
Xinyi Solar Holdings Ltd.	1,780,000	1,039,476	0.04%	Yunnan Chihong Zinc&Germanium Co., Ltd. Class A	105,600	74,893	0.00%
XPeng, Inc. Class A	441,718	3,207,434	0.12%	Yunnan Copper Co., Ltd. Class A	52,800	80,750	0.00%
Xtep International Holdings Ltd.	502,000	283,512	0.01%	Yunnan Energy New Material Co., Ltd. Class A	20,907	166,831	0.01%
Xuji Electric Co., Ltd. Class A	39,200	120,893	0.01%	Yunnan Tin Co., Ltd. Class A	38,400	77,225	0.00%
Yadea Group Holdings Ltd.	444,000	780,129	0.03%	Yunnan Yuntianhua Co., Ltd. Class A	61,799	135,391	0.01%
Yangling Metron New Material, Inc. Class A	10,000	46,752	0.00%	Yutong Bus Co., Ltd. Class A	36,000	66,989	0.00%
Yango Group Co., Ltd.	113,099	5,900	0.00%	Zai Lab Ltd.	368,450	1,014,487	0.04%
Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class A	3,700	14,269	0.00%	Zangge Mining Co., Ltd. Class A	44,199	157,290	0.01%
Yangtze Optical Fibre & Cable Joint Stock Ltd. Co. Class H	76,500	81,903	0.00%				

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Zhangzhou Pientzehuang Pharmaceutical Co., Ltd. Class A	17,300	587,932	0.02%	Zhejiang Wolwo Bio-Pharmaceutical Co., Ltd. Class A	11,900	48,465	0.00%
Zhaojin Mining Industry Co., Ltd. Class H	415,000	516,056	0.02%	Zhejiang Yongtai Technology Co., Ltd. Class A	24,400	39,818	0.00%
Zhefu Holding Group Co., Ltd. Class A	122,100	58,301	0.00%	Zhejiang Zheneng Electric Power Co., Ltd. Class A	145,200	94,005	0.00%
Zhejiang Century Huatong Group Co., Ltd. Class A	237,600	172,179	0.01%	Zhengzhou Coal Mining Machinery Group Co., Ltd. Class A	38,100	67,686	0.00%
Zhejiang China Commodities City Group Co., Ltd. Class A	147,000	151,116	0.01%	Zheshang Securities Co., Ltd. Class A	33,000	48,337	0.00%
Zhejiang Chint Electrics Co., Ltd. Class A	36,198	109,347	0.01%	ZhongAn Online P&C Insurance Co., Ltd. Class H	294,800	673,522	0.03%
Zhejiang Crystal-Optech Co., Ltd. Class A	24,199	46,015	0.00%	Zhongji Innolight Co., Ltd. Class A	19,499	309,192	0.01%
Zhejiang Dahua Technology Co., Ltd. Class A	90,899	235,526	0.01%	Zhongjin Gold Corp., Ltd. Class A	79,400	111,061	0.01%
Zhejiang Daily Digital Culture Group Co., Ltd. Class A	31,700	49,238	0.00%	Zhongsan Broad Ocean Motor Co., Ltd. Class A	29,100	20,311	0.00%
Zhejiang Dingli Machinery Co., Ltd. Class A	9,900	71,143	0.00%	Zhongsan Public Utilities Group Co., Ltd. Class A	40,900	41,988	0.00%
Zhejiang Expressway Co., Ltd. Class H	645,840	430,916	0.02%	Zhongsheng Group Holdings Ltd.	279,500	668,634	0.03%
Zhejiang Hailiang Co., Ltd. Class A	31,600	49,482	0.00%	Zhongtai Securities Co., Ltd. Class A	62,000	59,731	0.00%
Zhejiang HangKe Technology, Inc. Co. Class A	8,612	28,398	0.00%	Zhuhai Huafa Properties Co., Ltd. Class A	45,800	46,375	0.00%
Zhejiang Hisoar Pharmaceutical Co., Ltd. Class A	31,506	31,813	0.00%	Zhuzhou CRRC Times Electric Co., Ltd. Class A	17,465	89,108	0.00%
Zhejiang Huace Film & Television Co., Ltd. Class A	43,000	35,448	0.00%	Zhuzhou CRRC Times Electric Co., Ltd. Class H	222,000	633,997	0.02%
Zhejiang Huahai Pharmaceutical Co., Ltd. Class A	43,432	89,479	0.00%	Zhuzhou Hongda Electronics Corp., Ltd. Class A	7,800	33,071	0.00%
Zhejiang Huayou Cobalt Co., Ltd. Class A	54,342	251,311	0.01%	Zhuzhou Kibing Group Co., Ltd. Class A	51,900	49,855	0.00%
Zhejiang Jingsheng Mechanical & Electrical Co., Ltd. Class A	34,800	215,478	0.01%	Zijin Mining Group Co., Ltd. Class A	560,500	980,792	0.04%
Zhejiang Jiuzhou Pharmaceutical Co., Ltd. Class A	20,700	70,380	0.00%	Zijin Mining Group Co., Ltd. Class H	2,316,000	3,772,726	0.14%
Zhejiang Juhua Co., Ltd. Class A	80,400	186,192	0.01%	ZJLD Group, Inc.	169,200	212,785	0.01%
Zhejiang Leapmotor Technology Co., Ltd.	218,800	1,000,334	0.04%	Zoomlion Heavy Industry Science & Technology Co., Ltd. Class A	248,000	227,430	0.01%
Zhejiang Longsheng Group Co., Ltd. Class A	64,000	75,499	0.00%	Zoomlion Heavy Industry Science & Technology Co., Ltd. Class H	645,600	355,518	0.01%
Zhejiang Medicine Co., Ltd. Class A	18,700	28,179	0.00%	ZTE Corp. Class A	122,199	454,432	0.02%
Zhejiang NHU Co., Ltd. Class A	92,732	220,871	0.01%	ZTE Corp. Class H	283,720	633,674	0.02%
Zhejiang Runtu Co., Ltd. Class A	27,200	23,301	0.00%			781,465,783	29.26%
Zhejiang Sanhua Intelligent Controls Co., Ltd. Class A	50,950	210,366	0.01%	Colombia 0.16% (30 June 2023: 0.16%)			
Zhejiang Semir Garment Co., Ltd. Class A	29,700	24,067	0.00%	Bancolombia SA	105,745	906,230	0.03%
Zhejiang Shuanghuan Driveline Co., Ltd. Class A	14,100	51,524	0.00%	Bancolombia SA - Preference Shares	185,097	1,429,557	0.05%
Zhejiang Supor Co., Ltd. Class A	9,172	68,282	0.00%	Ecopetrol SA	1,846,897	1,115,575	0.04%
Zhejiang Wanfeng Auto Wheel Co., Ltd. Class A	46,700	32,399	0.00%	Grupo Aval Acciones y Valores SA - Preference Shares	1,104,780	138,311	0.01%
Zhejiang Wanliyang Co., Ltd. Class A	31,200	32,643	0.00%	Grupo Aval Acciones y Valores SA ADR	27,034	65,693	0.00%
Zhejiang Weiming Environment Protection Co., Ltd. Class A	25,688	57,721	0.00%	Interconexion Electrica SA ESP	178,204	712,080	0.03%
Zhejiang Weixing New Building Materials Co., Ltd. Class A	49,400	100,387	0.00%			4,367,446	0.16%
				Czech Republic 0.17% (30 June 2023: 0.17%)			
				CEZ A.S.	63,118	2,706,921	0.10%
				Colt CZ Group SE	5,163	122,667	0.01%
				Komerční Banka A.S.	30,492	988,450	0.04%
				Moneta Money Bank A.S.	134,164	561,878	0.02%
				Philip Morris CR A.S.	157	109,726	0.00%
						4,489,642	0.17%
				Egypt 0.09% (30 June 2023: 0.07%)			
				Commercial International Bank - Egypt (CIB) GDR	902,918	2,129,631	0.08%
				Egypt Kuwait Holding Co. SAE	110,531	139,750	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Telecom Egypt Co.	134,331	159,286	0.01%				
		2,428,667	0.09%				
Greece 0.59% (30 June 2023: 0.58%)							
Aegean Airlines SA	15,837	198,386	0.01%	Aditya Birla Capital Ltd.	185,561	371,061	0.01%
Alpha Services & Holdings SA	853,136	1,450,379	0.05%	AIA Engineering Ltd.	14,780	655,310	0.02%
Athens Water Supply & Sewage Co., SA	15,592	104,892	0.00%	Alkem Laboratories Ltd.	18,858	1,179,019	0.04%
Autohellas Tourist & Trading SA	6,150	86,822	0.00%	Ambuja Cements Ltd.	294,893	1,845,966	0.07%
Cenergy Holdings SA	11,355	89,810	0.00%	APL Apollo Tubes Ltd.	67,482	1,246,264	0.05%
Ellaktor SA	31,736	89,396	0.00%	Apollo Hospitals Enterprise Ltd.	40,398	2,769,185	0.10%
Eurobank Ergasias Services & Holdings SA	1,048,700	1,865,099	0.07%	Ashok Leyland Ltd.	590,110	1,287,461	0.05%
FF Group	12,460	—	0.00%	Asian Paints Ltd.	180,856	7,394,745	0.28%
GEK Terna Holding Real Estate Construction SA	24,426	355,085	0.01%	Astral Ltd.	48,328	1,107,847	0.04%
Hellenic Telecommunications Organization SA	66,119	942,195	0.04%	AU Small Finance Bank Ltd.	132,977	1,258,279	0.05%
HELLENIQ ENERGY HOLDINGS SA	37,045	297,910	0.01%	Aurobindo Pharma Ltd.	105,184	1,370,200	0.05%
Holding Co. ADMIE IPTO SA	49,130	120,483	0.01%	Avenue Supermarts Ltd.	59,424	2,915,472	0.11%
JUMBO SA	44,417	1,232,519	0.05%	Axis Bank Ltd.	916,280	12,137,603	0.45%
LAMDA Development SA	27,176	202,935	0.01%	Bajaj Auto Ltd.	27,691	2,261,918	0.08%
Motor Oil Hellas Corinth Refineries SA	22,279	584,745	0.02%	Bajaj Finance Ltd.	98,336	8,659,406	0.32%
Mytilineos SA	41,468	1,681,140	0.06%	Bajaj Finserv Ltd.	152,352	3,086,449	0.12%
National Bank of Greece SA	299,469	2,080,785	0.08%	Bajaj Holdings & Investment Ltd.	11,031	1,017,362	0.04%
OPAP SA	75,308	1,278,615	0.05%	Balkrishna Industries Ltd.	33,442	1,032,251	0.04%
Piraeus Financial Holdings SA	270,875	957,511	0.04%	Bandhan Bank Ltd.	320,560	929,933	0.04%
Public Power Corp. SA	84,031	1,035,925	0.04%	Bank of Baroda	409,954	1,138,518	0.04%
Quest Holdings SA	8,005	49,696	0.00%	Bank of India	293,446	397,074	0.02%
Sarantis SA	16,502	152,758	0.01%	Bata India Ltd.	27,567	547,075	0.02%
Terna Energy SA	22,054	387,355	0.01%	Bayer CropScience Ltd.	5,281	352,337	0.01%
Titan Cement International SA	16,626	393,949	0.02%	Berger Paints India Ltd.	117,596	854,479	0.03%
Viohalco SA	17,232	100,126	0.00%	Bharat Electronics Ltd.	1,435,578	3,177,762	0.12%
		15,738,516	0.59%	Bharat Forge Ltd.	102,624	1,527,205	0.06%
Hungary 0.28% (30 June 2023: 0.25%)							
Magyar Telekom Telecommunications plc ADR	147,555	290,841	0.01%	Bharat Heavy Electricals Ltd.	518,193	1,205,285	0.05%
MOL Hungarian Oil & Gas plc	177,472	1,449,502	0.05%	Bharat Petroleum Corp., Ltd.	403,259	2,183,878	0.08%
OTP Bank Nyrt	92,606	4,228,761	0.16%	Bharti Airtel Ltd.	31,329	240,143	0.01%
Richter Gedeon Nyrt	57,876	1,463,604	0.06%	Bharti Airtel Ltd. (XNSE)	948,564	11,766,178	0.44%
		7,432,708	0.28%	Biocon Ltd.	194,616	583,868	0.02%
Iceland 0.12% (30 June 2023: 0.10%)							
Alvotek SA	29,672	346,140	0.01%	Bosch Ltd.	3,496	932,832	0.04%
Arion Banki HF	610,858	683,377	0.03%	Britannia Industries Ltd.	47,970	3,077,441	0.12%
Eimskipafelag Islands hf	41,007	146,076	0.00%	Canara Bank	144,160	757,928	0.03%
Festi hf	162,808	245,644	0.01%	Castrol India Ltd.	192,105	414,966	0.02%
Hagar hf	402,003	236,699	0.01%	CG Power & Industrial Solutions Ltd.	254,151	1,387,826	0.05%
Icelandair Group HF	8,012,616	78,728	0.00%	Cholamandalam Investment & Finance Co., Ltd.	162,957	2,467,059	0.09%
Islandsbanki HF	481,879	393,675	0.01%	Cipla Ltd.	204,467	3,062,321	0.11%
Kvika banki hf	1,546,395	197,468	0.01%	Coal India Ltd.	905,676	4,092,283	0.15%
Marel HF	227,248	789,439	0.03%	Coforge Ltd.	23,578	1,777,805	0.07%
Reitir fasteignafelag hf	271,383	168,778	0.01%	Colgate-Palmolive India Ltd.	54,365	1,652,697	0.06%
		3,286,024	0.12%	Container Corp. Of India Ltd.	109,363	1,129,788	0.04%
India 20.60% (30 June 2023: 17.76%)							
3M India Ltd.	1,231	551,923	0.02%	Coromandel International Ltd.	43,771	658,376	0.02%
Aarti Industries Ltd.	80,388	627,541	0.02%	Cummins India Ltd.	54,869	1,294,978	0.05%
ABB India Ltd.	21,912	1,230,990	0.05%	Dabur India Ltd.	229,828	1,538,930	0.06%
ACC Ltd.	32,631	867,108	0.03%	Dalmia Bharat Ltd.	34,262	936,779	0.04%
Adani Energy Solutions Ltd.	140,546	1,766,246	0.07%	Deepak Nitrite Ltd.	28,538	850,923	0.03%
Adani Enterprises Ltd.	141,446	4,842,620	0.18%	Divi's Laboratories Ltd.	50,674	2,377,326	0.09%
Adani Green Energy Ltd.	170,166	3,265,748	0.12%	Dixon Technologies India Ltd.	14,814	1,169,036	0.04%
Adani Ports & Special Economic Zone Ltd.	298,317	3,672,242	0.14%	DLF Ltd.	254,252	2,219,449	0.08%
Adani Power Ltd.	455,787	2,876,406	0.11%	Dr Lal PathLabs Ltd.	15,160	469,609	0.02%
Adani Total Gas Ltd.	111,896	1,328,478	0.05%	Dr Reddy's Laboratories Ltd.	48,431	3,374,419	0.13%
Adani Wilmar Ltd.	61,626	262,830	0.01%	Eicher Motors Ltd.	55,646	2,770,807	0.10%
				Emami Ltd.	84,461	572,200	0.02%
				Embassy Office Parks REIT	272,493	1,063,104	0.04%
				Exide Industries Ltd.	183,815	702,115	0.03%
				Federal Bank Ltd.	716,153	1,343,856	0.05%
				FSN E-Commerce Ventures Ltd.	535,616	1,119,652	0.04%
				GAIL India Ltd.	1,072,736	2,089,685	0.08%
				General Insurance Corp. of India	34,142	126,391	0.00%
				GlaxoSmithKline Pharmaceuticals Ltd.	16,506	376,511	0.01%
				Glenmark Pharmaceuticals Ltd.	58,767	603,074	0.02%

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GMR Airports Infrastructure Ltd.	973,517	942,354	0.04%	Mphasis Ltd.	32,310	1,063,782	0.04%
Godrej Consumer Products Ltd.	145,123	1,972,789	0.07%	MRF Ltd.	1,087	1,692,661	0.06%
Godrej Industries Ltd.	27,404	245,163	0.01%	Muthoot Finance Ltd.	44,935	797,194	0.03%
Godrej Properties Ltd.	42,043	1,017,227	0.04%	Nestle India Ltd.	14,346	4,582,428	0.17%
Grasim Industries Ltd.	154,292	3,958,271	0.15%	NHPC Ltd.	960,347	745,531	0.03%
Gujarat Fluorochemicals Ltd.	16,600	737,950	0.03%	Nippon Life India Asset Management Ltd.	62,070	334,056	0.01%
Gujarat Gas Ltd.	84,073	466,265	0.02%	NMDC Ltd.	475,091	1,196,952	0.05%
Havells India Ltd.	97,488	1,602,604	0.06%	NTPC Ltd.	1,907,744	7,133,371	0.27%
HCL Technologies Ltd.	426,681	7,517,472	0.28%	Oberoi Realty Ltd.	47,828	829,581	0.03%
HDFC Asset Management Co., Ltd.	40,560	1,562,179	0.06%	Oil & Natural Gas Corp., Ltd.	1,561,696	3,848,231	0.14%
HDFC Bank Ltd.	1,889,144	38,803,916	1.45%	Oil India Ltd.	142,060	635,323	0.02%
HDFC Life Insurance Co., Ltd.	400,111	3,109,483	0.12%	One 97 Communications Ltd.	133,030	1,015,865	0.04%
Hero MotoCorp Ltd.	53,550	2,663,897	0.10%	Oracle Financial Services Software Ltd.	9,032	457,256	0.02%
Hindalco Industries Ltd.	570,410	4,214,647	0.16%	Page Industries Ltd.	2,359	1,091,786	0.04%
Hindustan Aeronautics Ltd.	77,234	2,602,504	0.10%	Patanjali Foods Ltd.	40,046	757,957	0.03%
Hindustan Petroleum Corp., Ltd.	245,737	1,177,984	0.04%	PB Fintech Ltd.	123,021	1,174,789	0.04%
Hindustan Unilever Ltd.	355,954	11,395,276	0.43%	Persistent Systems Ltd.	20,349	1,806,996	0.07%
Hindustan Zinc Ltd.	92,423	353,249	0.01%	Petronet LNG Ltd.	303,925	813,194	0.03%
Honeywell Automation India Ltd.	954	422,431	0.02%	PI Industries Ltd.	33,038	1,395,903	0.05%
ICICI Bank Ltd.	631,274	7,560,381	0.28%	Pidilite Industries Ltd.	61,127	1,994,453	0.07%
ICICI Lombard General Insurance Co., Ltd.	98,244	1,676,602	0.06%	Piramal Enterprises Ltd.	51,303	574,227	0.02%
ICICI Prudential Life Insurance Co., Ltd.	157,719	1,013,727	0.04%	Polycab India Ltd.	19,150	1,262,230	0.05%
IDBI Bank Ltd.	273,662	221,656	0.01%	Power Finance Corp., Ltd.	583,853	2,684,438	0.10%
IDFC First Bank Ltd.	1,352,393	1,444,806	0.05%	Power Grid Corp. of India Ltd.	1,687,250	4,809,490	0.18%
Indian Bank	74,957	379,137	0.01%	Punjab National Bank	919,177	1,057,652	0.04%
Indian Hotels Co., Ltd. Class A	338,259	1,781,867	0.07%	Rajesh Exports Ltd.	52,043	229,245	0.01%
Indian Oil Corp., Ltd.	1,650,007	2,574,736	0.10%	RBL Bank Ltd.	175,914	590,441	0.02%
Indian Railway Catering & Tourism Corp., Ltd.	123,374	1,315,821	0.05%	REC Ltd.	509,609	2,528,333	0.09%
Indian Railway Finance Corp., Ltd.	711,130	849,028	0.03%	Relaxo Footwears Ltd.	26,429	286,955	0.01%
Indraprastha Gas Ltd.	142,394	715,874	0.03%	Reliance Industries Ltd.	1,351,954	41,997,068	1.57%
Indus Towers Ltd.	330,747	791,158	0.03%	Samvardhana Motherhood International Ltd.	943,673	1,156,149	0.04%
Info Edge India Ltd.	31,053	1,918,157	0.07%	SBI Cards & Payment Services Ltd.	117,217	1,070,062	0.04%
Infosys Ltd.	1,409,061	26,125,973	0.98%	SBI Life Insurance Co., Ltd.	169,850	2,924,121	0.11%
InterGlobe Aviation Ltd.	53,403	1,904,157	0.07%	Schaeffler India Ltd.	17,259	664,320	0.03%
Ipcal Laboratories Ltd.	54,708	731,829	0.03%	Shree Cement Ltd.	5,418	1,865,600	0.07%
ITC Ltd.	1,205,919	6,696,672	0.25%	Shriram Finance Ltd.	112,367	2,772,657	0.10%
Jindal Steel & Power Ltd.	160,386	1,441,886	0.05%	Siemens Ltd.	36,259	1,753,696	0.07%
Jio Financial Services Ltd.	1,267,718	3,548,872	0.13%	Solar Industries India Ltd.	9,779	790,593	0.03%
JSW Energy Ltd.	149,327	734,040	0.03%	Sona Blw Precision Forgings Ltd.	143,737	1,113,259	0.04%
JSW Steel Ltd.	401,487	4,247,002	0.16%	SRF Ltd.	58,035	1,729,080	0.07%
Jubilant Foodworks Ltd.	149,892	1,017,818	0.04%	Star Health & Allied Insurance Co., Ltd.	94,621	608,055	0.02%
Kansai Nerolac Paints Ltd.	76,513	306,415	0.01%	State Bank of India	720,030	5,555,515	0.21%
Kotak Mahindra Bank Ltd.	39,137	897,415	0.03%	Steel Authority of India Ltd.	600,266	891,955	0.03%
L&T Finance Holdings Ltd.	338,550	671,496	0.03%	Sun Pharmaceutical Industries Ltd.	438,297	6,633,677	0.25%
L&T Technology Services Ltd.	10,203	644,320	0.02%	Sun TV Network Ltd.	36,306	310,731	0.01%
Larsen & Toubro Ltd.	270,371	11,456,378	0.43%	Supreme Industries Ltd.	26,229	1,431,939	0.05%
Laurus Labs Ltd.	160,813	831,374	0.03%	Syngene International Ltd.	63,345	533,966	0.02%
LIC Housing Finance Ltd.	121,009	779,594	0.03%	Tata Communications Ltd.	47,918	1,019,414	0.04%
Linde India Ltd.	8,575	581,211	0.02%	Tata Consultancy Services Ltd.	408,916	18,640,933	0.70%
LTIMindtree Ltd.	37,250	2,817,886	0.11%	Tata Consumer Products Ltd.	243,669	3,182,400	0.12%
Lupin Ltd.	99,075	1,575,116	0.06%	Tata Elxsi Ltd.	14,005	1,473,219	0.06%
Macrotech Developers Ltd.	90,704	1,115,682	0.04%	Tata Motors Ltd.	768,905	7,206,831	0.27%
Mahindra & Mahindra Financial Services Ltd.	244,836	814,122	0.03%	Tata Motors Ltd. Class A	127,173	793,630	0.03%
Mahindra & Mahindra Ltd.	379,741	7,892,014	0.30%	Tata Power Co., Ltd.	663,271	2,647,465	0.10%
Mangalore Refinery & Petrochemicals Ltd.	79,957	127,939	0.01%	Tata Steel Ltd.	3,331,011	5,588,129	0.21%
Mankind Pharma Ltd.	25,285	602,395	0.02%	Tata Teleservices Maharashtra Ltd.	191,249	210,638	0.01%
Marico Ltd.	207,926	1,370,536	0.05%	Tech Mahindra Ltd.	242,856	3,714,178	0.14%
Maruti Suzuki India Ltd.	53,491	6,622,499	0.25%	Titan Co., Ltd.	168,087	7,424,198	0.28%
Max Financial Services Ltd.	95,377	1,093,789	0.04%	Torrent Pharmaceuticals Ltd.	40,389	1,119,032	0.04%
Max Healthcare Institute Ltd.	265,421	2,188,883	0.08%	Torrent Power Ltd.	87,696	984,151	0.04%
				Trent Ltd.	74,075	2,719,447	0.10%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Tube Investments of India Ltd.	40,020	1,703,286	0.06%	PT Tower Bersama Infrastructure Tbk	2,086,080	283,166	0.01%
TVS Motor Co., Ltd.	95,746	2,330,892	0.09%	Sarana Menara Nusantara Tbk PT	7,882,500	506,831	0.02%
UltraTech Cement Ltd.	45,779	5,778,121	0.22%	Semen Indonesia Persero Tbk PT	1,271,302	528,436	0.02%
Union Bank of India Ltd.	554,741	793,975	0.03%	Smartfren Telecom Tbk PT	54,705,700	177,650	0.01%
United Breweries Ltd.	28,345	608,073	0.02%	Sumber Alfaria Trijaya Tbk PT	7,719,700	1,469,034	0.06%
United Spirits Ltd.	113,959	1,530,729	0.06%	Surya Citra Media Tbk PT	9,230,400	101,914	0.00%
UNO Minda Ltd.	66,062	545,914	0.02%	Telkom Indonesia Persero Tbk PT	18,621,400	4,777,199	0.18%
UPL Ltd.	219,112	1,546,301	0.06%	Trimegah Bangun Persada Tbk PT	2,529,600	164,292	0.01%
Varun Beverages Ltd.	187,935	2,793,490	0.10%	Unilever Indonesia Tbk PT	2,412,300	553,057	0.02%
Vedant Fashions Ltd.	23,774	362,236	0.01%	United Tractors Tbk PT	583,300	857,126	0.03%
Vedanta Ltd.	509,025	1,581,570	0.06%	Vale Indonesia Tbk PT	788,200	220,637	0.01%
Vodafone Idea Ltd.	3,206,450	616,523	0.02%	XL Axiata Tbk PT	1,845,737	239,753	0.01%
Volta Ltd.	94,454	1,110,502	0.04%			58,798,401	2.20%
Whirlpool of India Ltd.	13,147	215,950	0.01%	Kuwait 0.86% (30 June 2023: 0.94%)			
Wipro Ltd.	563,350	3,190,661	0.12%	Agility Public Warehousing Co. KSC	642,330	1,064,104	0.04%
Yes Bank Ltd.	8,105,943	2,089,468	0.08%	Boubyan Bank KSCP	528,684	1,032,418	0.04%
Zee Entertainment Enterprises Ltd.	339,128	1,119,508	0.04%	Burgan Bank SAK	343,751	192,433	0.01%
Zomato Ltd.	2,333,553	3,468,904	0.13%	Gulf Bank KSCP	804,983	736,209	0.03%
Zydu Lifesciences Ltd.	106,270	880,158	0.03%	Humansoft Holding Co. KSC	39,659	438,734	0.01%
		550,230,444	20.60%	Kuwait Finance House KSCP	3,653,142	8,631,997	0.32%
Indonesia 2.20% (30 June 2023: 2.32%)				Mabane Co. KPSC	265,932	729,636	0.03%
Adaro Energy Indonesia Tbk PT	4,931,700	762,320	0.03%	Mobile Telecommunications Co. KSCP	820,620	1,354,123	0.05%
Amman Mineral Internasional PT	2,507,200	1,066,582	0.04%	National Bank of Kuwait SAKP	3,029,876	8,815,978	0.33%
Astra Agro Lestari Tbk PT	151,711	69,219	0.00%			22,995,632	0.86%
Astra International Tbk PT	8,117,500	2,978,754	0.11%	Malaysia 1.74% (30 June 2023: 1.65%)			
Avia Avian Tbk PT	6,808,400	221,095	0.01%	Alliance Bank Malaysia Bhd	498,900	368,068	0.01%
Bank Central Asia Tbk PT	22,282,500	13,603,656	0.51%	AMMB Holdings Bhd	915,200	798,684	0.03%
Bank Danamon Indonesia Tbk PT	241,600	43,622	0.00%	Astro Malaysia Holdings Bhd	596,800	51,303	0.00%
Bank Mandiri Persero Tbk PT	17,898,000	7,032,727	0.26%	Axiata Group Bhd	1,821,800	943,609	0.04%
Bank Negara Indonesia Persero Tbk PT	6,043,900	2,109,889	0.08%	CELCOMDIGI Bhd	1,599,800	1,420,497	0.05%
Bank Rakyat Indonesia Persero Tbk PT	28,177,510	10,477,122	0.39%	CIMB Group Holdings Bhd	3,181,400	4,050,313	0.15%
Bank Syariah Indonesia Tbk PT	1,093,639	123,591	0.01%	Dialog Group Bhd	1,648,000	742,407	0.03%
Barito Pacific Tbk PT	10,142,383	876,104	0.03%	FGV Holdings Bhd	282,500	84,842	0.00%
Bukit Asam Tbk PT	1,521,900	241,179	0.01%	Fraser & Neave Holdings Bhd	67,300	412,441	0.02%
Bumi Serpong Damai Tbk PT	3,431,500	240,697	0.01%	Gamuda Bhd	959,300	958,256	0.04%
Charoen Pokphand Indonesia Tbk PT	2,879,600	939,793	0.04%	Genting Bhd	881,200	885,994	0.03%
Dayamitra Telekomunikasi PT	7,065,600	323,521	0.01%	Genting Malaysia Bhd	1,167,800	683,652	0.03%
Elang Mahkota Teknologi Tbk PT	9,878,000	378,517	0.01%	Hartalega Holdings Bhd	675,800	397,097	0.01%
GoTo Gojek Tokopedia Tbk PT Class A	293,916,900	1,641,674	0.06%	Hong Leong Bank Bhd	252,000	1,036,518	0.04%
Gudang Garam Tbk PT	178,700	235,895	0.01%	Hong Leong Financial Group Bhd	92,468	330,832	0.01%
Hanjaya Mandala Sampoerna Tbk PT	3,538,400	205,681	0.01%	IHH Healthcare Bhd	1,165,800	1,529,875	0.06%
Indah Kiat Pulp & Paper Tbk PT	1,100,400	594,975	0.02%	IJM Corp. Bhd	1,395,600	570,996	0.02%
Indocement Tunggal Prakarsa Tbk PT	619,100	377,966	0.01%	IOI Corp. Bhd	1,056,200	903,344	0.03%
Indofood CBP Sukses Makmur Tbk PT	870,400	597,810	0.02%	Kuala Lumpur Kepong Bhd	226,300	1,074,617	0.04%
Indofood Sukses Makmur Tbk PT	1,823,800	764,013	0.03%	Malayan Banking Bhd	2,974,158	5,754,138	0.22%
Indosat Tbk PT	592,400	360,703	0.01%	Malaysia Airports Holdings Bhd	440,100	704,926	0.03%
Jasa Marga Persero Tbk PT	940,394	297,442	0.01%	Maxis Bhd	1,123,000	940,925	0.04%
Kalbe Farma Tbk PT	7,244,000	757,475	0.03%	MISC Bhd	708,477	1,124,004	0.04%
Mayora Indah Tbk PT	1,593,000	257,620	0.01%	MR DIY Group M Bhd	1,009,050	318,416	0.01%
Merdeka Copper Gold Tbk PT	5,210,700	913,742	0.04%	Nestle Malaysia Bhd	25,600	655,182	0.02%
MNC Digital Entertainment Tbk PT	391,683	76,317	0.00%	Petronas Chemicals Group Bhd	1,158,500	1,805,193	0.07%
Perusahaan Gas Negara Tbk PT	4,763,600	349,605	0.01%	Petronas Dagangan Bhd	111,700	530,909	0.02%
				Petronas Gas Bhd	280,700	1,062,934	0.04%
				PPB Group Bhd	261,460	823,926	0.03%
				Press Metal Aluminium Holdings Bhd	1,419,600	1,486,023	0.06%
				Public Bank Bhd	5,693,500	5,315,585	0.20%
				QL Resources Bhd	442,500	549,875	0.02%
				RHB Bank Bhd	707,884	839,601	0.03%
				Sime Darby Bhd	1,499,500	766,883	0.03%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Sime Darby Plantation Bhd	1,473,400	1,430,112	0.05%	Alliance Global Group, Inc.	1,464,200	298,260	0.01%
Telekom Malaysia Bhd	490,800	592,805	0.02%	Ayala Corp.	127,050	1,562,457	0.06%
Tenaga Nasional Bhd	1,459,800	3,189,639	0.12%	Ayala Land, Inc.	2,960,820	1,841,991	0.07%
Top Glove Corp. Bhd	2,206,200	432,118	0.02%	Bank of the Philippine Islands	782,982	1,467,694	0.05%
YTL Corp. Bhd	1,934,849	795,836	0.03%	BDO Unibank, Inc.	959,952	2,262,280	0.08%
		46,362,375	1.74%	Bloomberry Resorts Corp.	1,425,100	253,237	0.01%
Mexico 3.37% (30 June 2023: 3.25%)				Converge Information & Communications Technology Solutions, Inc.	931,700	140,996	0.00%
Alfa SAB de CV Class A	1,475,417	1,184,028	0.04%	DMCI Holdings, Inc.	1,580,200	278,800	0.01%
Alpek SAB de CV Class A	154,000	115,310	0.00%	Emperador, Inc.	1,167,800	439,704	0.02%
Alsea SAB de CV	197,700	751,247	0.03%	Globe Telecom, Inc.	13,195	409,849	0.02%
America Movil SAB de CV	9,205,834	8,556,487	0.32%	GT Capital Holdings, Inc.	39,597	421,891	0.02%
Arca Continental SAB de CV	174,504	1,906,050	0.07%	International Container Terminal Services, Inc.	442,150	1,970,612	0.07%
Banco del Bajío SA	293,100	981,356	0.04%	JG Summit Holdings, Inc.	1,231,675	848,549	0.03%
Becle SAB de CV	214,600	421,356	0.02%	Jollibee Foods Corp.	172,830	784,640	0.03%
Cemex SAB de CV	6,067,274	4,732,864	0.18%	LT Group, Inc.	1,159,200	187,984	0.01%
Coca-Cola Femsa SAB de CV	208,890	1,988,800	0.07%	Manila Electric Co.	108,290	780,275	0.03%
Concentradora Fibra Danhos SA de CV REIT	110,600	136,238	0.00%	Megaworld Corp.	3,969,815	141,229	0.00%
Corp. Inmobiliaria Vesta SAB de CV	314,500	1,250,609	0.05%	Metropolitan Bank & Trust Co.	730,899	677,113	0.03%
El Puerto de Liverpool SAB de CV	81,090	556,274	0.02%	Monde Nissin Corp.	2,966,000	448,850	0.02%
Fibra Uno Administracion SA de CV REIT	1,150,000	2,071,216	0.08%	PLDT, Inc.	38,085	879,652	0.03%
Fomento Economico Mexicano SAB de CV	731,793	9,569,983	0.36%	Puregold Price Club, Inc.	378,100	183,673	0.01%
GCC SAB de CV	65,700	779,888	0.03%	San Miguel Corp.	138,000	254,443	0.01%
Gruma SAB de CV Class B	79,925	1,466,633	0.05%	Semirara Mining & Power Corp. Class A	463,752	253,336	0.01%
Grupo Aeroportuario del Centro Norte SAB de CV Class B	113,839	1,207,260	0.05%	SM Prime Holdings, Inc.	4,334,525	2,575,275	0.10%
Grupo Aeroportuario del Pacífico SAB de CV Class B	156,980	2,761,020	0.10%	Universal Robina Corp.	365,050	779,213	0.03%
Grupo Aeroportuario del Sureste SAB de CV Class B	80,690	2,377,602	0.09%			20,458,451	0.77%
Grupo Bimbo SAB de CV	872,501	4,423,687	0.17%	Qatar 1.04% (30 June 2023: 1.02%)			
Grupo Carso SAB de CV	185,500	2,072,710	0.08%	Barwa Real Estate Co.	890,808	704,866	0.03%
Grupo Comercial Chedraui SA de CV	183,900	1,116,030	0.04%	Commercial Bank PSQC	1,375,791	2,248,271	0.08%
Grupo Elektra SAB de CV	24,560	1,704,211	0.06%	Dukhan Bank	656,754	720,968	0.03%
Grupo Financiero Banorte SAB de CV Class O	1,159,929	11,719,499	0.44%	Ezdan Holding Group QSC	625,086	146,615	0.01%
Grupo Financiero Inbursa SAB de CV Class O	818,200	2,247,157	0.08%	Industries Qatar QSC	636,928	2,256,625	0.08%
Grupo Mexico SAB de CV	1,273,876	7,099,614	0.27%	Masraf Al Rayan QSC	2,555,609	1,819,318	0.07%
Grupo Televisa SAB	940,070	632,283	0.02%	Mesaieed Petrochemical Holding Co.	1,728,452	840,253	0.03%
Industrias Penoles SAB de CV	52,530	768,384	0.03%	Ooredoo QPSC	338,321	1,012,826	0.04%
Kimberly-Clark de Mexico SAB de CV Class A	326,800	734,284	0.03%	Qatar Aluminum Manufacturing Co.	969,662	373,111	0.01%
Megacable Holdings SAB de CV	117,900	263,516	0.01%	Qatar Electricity & Water Co. QSC	181,228	899,918	0.03%
Operadora de Sites Mexicanos SAB de CV	531,207	746,880	0.03%	Qatar Fuel QSC	235,480	1,057,429	0.04%
Orbia Advance Corp. SAB de CV	385,316	855,297	0.03%	Qatar Gas Transport Co., Ltd.	1,149,483	1,092,340	0.04%
Prologis Property Mexico SA de CV REIT	237,657	1,129,729	0.04%	Qatar International Islamic Bank QSC	467,184	1,352,409	0.05%
Promotora y Operadora de Infraestructura SAB de CV	91,651	991,819	0.04%	Qatar Islamic Bank SAQ	731,715	4,200,177	0.16%
Qualitas Controladora SAB de CV	67,500	685,224	0.03%	Qatar National Bank QPSC	1,776,458	7,830,857	0.29%
Regional SAB de CV	94,100	902,353	0.03%	Qatar Navigation QSC	378,155	997,058	0.04%
Sitios Latinoamerica SAB de CV	797,582	323,564	0.01%	Vodafone Qatar QSC	658,341	339,929	0.01%
Wal-Mart de Mexico SAB de CV	2,065,058	8,705,571	0.33%			27,892,970	1.04%
		89,936,033	3.37%	Romania 0.14% (30 June 2023: 0.09%)			
Pakistan 0.00% (30 June 2023: 0.00%)				Banca Transilvania SA	273,970	1,475,822	0.06%
Oil & Gas Development Co., Ltd.	241,654	96,361	0.00%	MED Life SA	127,012	112,245	0.00%
		96,361	0.00%	OMV Petrom SA	7,380,827	941,532	0.04%
Philippines 0.77% (30 June 2023: 0.81%)				One United Properties SA	477,571	104,770	0.00%
ACEN Corp.	4,000,760	316,448	0.01%	Societatea de Producere A Energiei Electrice in Hidrocentrale Hidroelectrica SA	31,561	897,017	0.03%
				Societatea Nationala Nuclearelectrica SA	21,322	232,461	0.01%
						3,763,847	0.14%
				Russia 0.00% (30 June 2023: 0.00%)			
				Aeroflot PJSC	376,990	—	0.00%
				Alrosa PJSC	942,900	—	0.00%
				Bashneft PJSC - Preference Shares	7,278	—	0.00%
				Credit Bank of Moscow PJSC	4,154,300	—	0.00%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Grid Co. - Rosseti PJSC	182,800,841	—	0.00%	Jarir Marketing Co.	234,480	977,938	0.04%
Gazprom PJSC	3,934,758	—	0.00%	Mobile Telecommunications Co. Saudi Arabia	175,057	659,148	0.02%
Inter RAO UES PJSC	13,401,646	—	0.00%	Mouwasat Medical Services Co.	38,015	1,133,354	0.04%
LUKOIL PJSC	143,768	—	0.00%	Nahdi Medical Co.	15,903	580,990	0.02%
M.Video PJSC	17,275	—	0.00%	National Industrialization Co.	128,997	423,110	0.02%
Magnit PJSC	27,791	—	0.00%	Power & Water Utility Co. for Jubail & Yanbu	29,774	497,821	0.02%
Magnitogorsk Iron & Steel Works PJSC	787,035	—	0.00%	Qassim Cement Co.	17,592	298,829	0.01%
MMC Norilsk Nickel PJSC	18,594	—	0.00%	Rabigh Refining & Petrochemical Co.	178,546	496,120	0.02%
Mobile TeleSystems PJSC	320,935	—	0.00%	Riyad Bank	588,683	4,481,840	0.17%
Moscow Exchange MICEX-RTS PJSC	541,940	—	0.00%	SABIC Agri-Nutrients Co.	92,916	3,424,264	0.13%
Mosenergo PJSC	2,844,000	—	0.00%	Sahara International Petrochemical Co.	144,274	1,310,008	0.05%
Novatek PJSC	399,594	—	0.00%	Saudi Arabian Mining Co.	488,698	5,753,604	0.22%
Novolipetsk Steel PJSC	440,818	—	0.00%	Saudi Arabian Oil Co.	1,234,328	10,878,544	0.41%
PhosAgro PJSC	13,094	—	0.00%	Saudi Aramco Base Oil Co.	20,227	763,772	0.03%
Polyus PJSC	4,866	—	0.00%	Saudi Awwal Bank	383,814	3,848,375	0.14%
Polyus PJSC GDR	11,451	—	0.00%	Saudi Basic Industries Corp.	363,223	8,068,394	0.30%
Raspadskaya OJSC	23,680	—	0.00%	Saudi Cement Co.	29,977	419,678	0.02%
Rosneft Oil Co. PJSC	436,992	—	0.00%	Saudi Electricity Co.	314,239	1,588,792	0.06%
Rostelecom PJSC	367,316	—	0.00%	Saudi Industrial Investment Group	152,190	900,965	0.03%
RusHydro PJSC	43,968,907	—	0.00%	Saudi Investment Bank	200,660	850,798	0.03%
Sberbank of Russia PJSC	3,847,449	—	0.00%	Saudi Kayan Petrochemical Co.	304,052	880,535	0.03%
Segezha Group PJSC	468,800	—	0.00%	Saudi National Bank	1,169,989	12,074,286	0.45%
Severstal PAO	71,661	—	0.00%	Saudi Research & Media Group	12,489	568,832	0.02%
Sistema AFK PAO	902,880	—	0.00%	Saudi Tadawul Group Holding Co.	19,922	975,381	0.04%
Sovcomflot PJSC	178,430	—	0.00%	Saudi Telecom Co.	722,327	7,791,501	0.29%
Surgutneftegas PJSC	2,754,735	—	0.00%	Saudia Dairy & Foodstuff Co.	5,950	528,360	0.02%
Surgutneftegas PJSC - Preference Shares	2,799,484	—	0.00%	Savola Group	107,473	1,070,431	0.04%
Tatneft PJSC	560,765	—	0.00%	Seera Group Holding	56,011	397,305	0.02%
Tatneft PJSC - Preference Shares	59,205	—	0.00%	Southern Province Cement Co.	26,758	304,684	0.01%
Transneft PJSC - Preference Shares	560	—	0.00%	United Electronics Co.	17,116	402,112	0.02%
Unipro PJSC	4,130,608	—	0.00%	Yamama Cement Co.	42,835	392,369	0.02%
United Co. RUSAL International PJSC	932,520	—	0.00%	Yanbu Cement Co.	34,661	318,419	0.01%
VTB Bank PJSC	1,851,724,514	—	0.00%	Yanbu National Petrochemical Co.	114,085	1,156,061	0.04%
						124,216,383	4.65%
Saudi Arabia 4.65% (30 June 2023: 4.74%)				South Africa 3.45% (30 June 2023: 3.54%)			
Abdullah Al Othaim Markets Co.	184,200	643,472	0.02%	Absa Group Ltd.	324,523	2,905,135	0.11%
ACWA Power Co.	53,299	3,652,758	0.14%	African Rainbow Minerals Ltd.	42,037	459,735	0.02%
Advanced Petrochemical Co.	53,594	563,809	0.02%	Anglo American Platinum Ltd.	23,102	1,217,790	0.05%
Al Rajhi Bank	786,737	18,252,298	0.68%	Anglogold Ashanti plc	169,181	3,269,460	0.12%
Alinma Bank	391,357	4,044,022	0.15%	Aspen Pharmacare Holdings Ltd.	148,457	1,652,003	0.06%
Almarai Co. JSC	95,896	1,437,161	0.05%	Bid Corp., Ltd.	134,249	3,132,048	0.12%
Arab National Bank	266,126	1,799,012	0.07%	Bidvest Group Ltd.	136,340	1,880,914	0.07%
Arabian Centres Co., Ltd.	63,445	347,848	0.01%	Capitec Bank Holdings Ltd.	34,182	3,787,562	0.14%
Arabian Drilling Co.	10,476	528,549	0.02%	Clicks Group Ltd.	97,983	1,745,129	0.07%
Arabian Internet & Communications Services Co.	9,767	901,689	0.03%	Discovery Ltd.	216,777	1,703,159	0.06%
Bank AlBilad	200,630	2,404,885	0.09%	Exxaro Resources Ltd.	95,674	1,069,770	0.04%
Bank Al-Jazira	158,870	792,232	0.03%	FirstRand Ltd.	2,004,016	8,055,514	0.30%
Banque Saudi Fransi	236,611	2,523,851	0.09%	Foschini Group Ltd.	135,583	822,654	0.03%
BinDawood Holding Co.	123,550	199,657	0.01%	Gold Fields Ltd.	355,077	5,393,481	0.20%
Bupa Arabia for Cooperative Insurance Co.	29,422	1,672,739	0.06%	Growthpoint Properties Ltd. REIT	1,454,927	929,244	0.03%
Catrion Catering Holding Co. Co. for Cooperative Insurance	17,364	585,283	0.02%	Harmony Gold Mining Co., Ltd.	220,581	1,442,476	0.05%
Dallah Healthcare Co.	15,748	720,628	0.03%	Impala Platinum Holdings Ltd.	332,598	1,659,944	0.06%
Dar Al Arkan Real Estate Development Co.	219,194	813,648	0.03%	Investec Ltd.	110,386	758,079	0.03%
Dr Sulaiman Al Habib Medical Services Group Co.	33,672	2,548,297	0.10%	Kumba Iron Ore Ltd.	21,742	730,912	0.03%
Elm Co.	10,217	2,220,495	0.08%	Life Healthcare Group Holdings Ltd.	533,429	535,835	0.02%
Emaar Economic City	151,679	320,346	0.01%				
Etihad Etisalat Co.	152,697	2,011,529	0.08%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Mr Price Group Ltd.	98,531	844,875	0.03%	Far EasTone			
MTN Group Ltd.	722,173	4,561,093	0.17%	Telecommunications Co., Ltd.	699,000	1,817,507	0.07%
MultiChoice Group	127,693	565,725	0.02%	Feng TAY Enterprise Co., Ltd.	197,284	1,124,931	0.04%
Naspers Ltd. Class N	74,557	12,752,661	0.48%	First Financial Holding Co., Ltd.	4,350,195	3,883,786	0.15%
Nedbank Group Ltd.	182,787	2,161,260	0.08%	Formosa Chemicals & Fibre Corp.	1,365,950	2,772,802	0.10%
NEPI Rockcastle NV	197,532	1,365,091	0.05%	Formosa Petrochemical Corp.	536,000	1,409,400	0.05%
Northam Platinum Holdings Ltd.	147,792	1,134,897	0.04%	Formosa Plastics Corp.	1,512,840	3,904,040	0.15%
Old Mutual Ltd.	1,743,132	1,244,856	0.05%	Formosa Sumco Technology Corp.	22,000	120,787	0.00%
OUTsurance Group Ltd.	329,832	761,116	0.03%	Formosa Taffeta Co., Ltd.	387,000	317,766	0.01%
Pepkor Holdings Ltd.	821,598	881,912	0.03%	Foxconn Technology Co., Ltd.	465,193	804,866	0.03%
Reinet Investments SCA	53,626	1,367,107	0.05%	Fubon Financial Holding Co., Ltd.	3,092,395	6,529,291	0.24%
Remgro Ltd.	204,347	1,815,574	0.07%	Genius Electronic Optical Co., Ltd.	36,000	493,247	0.02%
Sanlam Ltd.	692,842	2,758,108	0.10%	Giant Manufacturing Co., Ltd.	123,916	742,919	0.03%
Santam Ltd.	16,286	255,206	0.01%	Gigabyte Technology Co., Ltd.	201,000	1,742,103	0.07%
Sasol Ltd.	235,012	2,381,155	0.09%	Global Unichip Corp.	35,000	1,984,327	0.07%
Shoprite Holdings Ltd.	189,847	2,855,361	0.11%	Globalwafers Co., Ltd.	86,000	1,644,874	0.06%
Sibanye Stillwater Ltd.	1,107,302	1,507,687	0.06%	Hiwin Technologies Corp.	114,835	879,302	0.03%
Standard Bank Group Ltd.	539,873	6,143,408	0.23%	Hon Hai Precision Industry Co., Ltd.	4,797,265	16,334,507	0.61%
Tiger Brands Ltd.	63,549	699,482	0.03%	Hotai Motor Co., Ltd.	132,660	3,064,660	0.11%
Vodacom Group Ltd.	234,041	1,356,574	0.05%	HTC Corp.	315,000	526,531	0.02%
Woolworths Holdings Ltd.	370,824	1,464,032	0.06%	Hua Nan Financial Holdings Co., Ltd.	4,063,579	2,959,254	0.11%
		92,028,024	3.45%	Innolux Corp.	3,296,632	1,536,040	0.06%
Taiwan 17.64% (30 June 2023: 16.93%)				Inventec Corp.	1,027,735	1,768,117	0.07%
Accton Technology Corp.	213,000	3,629,755	0.14%	Largan Precision Co., Ltd.	41,000	3,834,085	0.14%
Acer, Inc.	1,155,176	2,025,007	0.08%	Lite-On Technology Corp. ADR	865,481	3,299,434	0.12%
Advanced Energy Solution Holding Co., Ltd.	10,000	245,353	0.01%	MediaTek, Inc.	598,940	19,808,218	0.74%
Advantech Co., Ltd.	180,702	2,190,292	0.08%	Mega Financial Holding Co., Ltd.	4,540,450	5,799,372	0.22%
Airtac International Group	54,555	1,795,362	0.07%	Micro-Star International Co., Ltd.	276,000	1,834,574	0.07%
Alchip Technologies Ltd.	29,000	3,094,606	0.12%	momo.com, Inc.	24,772	410,842	0.02%
ASE Technology Holding Co., Ltd.	1,372,748	6,038,383	0.23%	Nan Ya Plastics Corp.	2,263,950	4,905,514	0.18%
Asia Cement Corp.	989,046	1,335,787	0.05%	Nan Ya Printed Circuit Board Corp.	86,000	704,746	0.03%
ASMedia Technology, Inc.	16,000	946,221	0.04%	Nanya Technology Corp.	422,430	1,073,607	0.04%
ASPEED Technology, Inc.	12,000	1,219,921	0.05%	Nien Made Enterprise Co., Ltd.	57,000	655,610	0.02%
Asustek Computer, Inc.	284,000	4,529,675	0.17%	Novatek Microelectronics Corp.	232,000	3,908,180	0.15%
AUO Corp.	2,828,000	1,672,446	0.06%	Oneness Biotech Co., Ltd.	145,392	921,417	0.03%
Capital Securities Corp.	754,400	401,898	0.01%	Parade Technologies Ltd.	28,000	1,094,801	0.04%
Catcher Technology Co., Ltd.	240,000	1,517,082	0.06%	Pegatron Corp.	823,000	2,341,047	0.09%
Cathay Financial Holding Co., Ltd.	3,708,494	5,528,212	0.21%	Pharmaessentia Corp.	94,000	1,059,742	0.04%
Chailease Holding Co., Ltd.	571,731	3,595,382	0.13%	Pou Chen Corp.	1,048,000	1,055,154	0.04%
Chang Hwa Commercial Bank Ltd.	2,689,193	1,568,451	0.06%	Powerchip Semiconductor Manufacturing Corp.	1,181,000	1,133,264	0.04%
Cheng Shin Rubber Industry Co., Ltd.	728,371	1,065,602	0.04%	Powertech Technology, Inc.	280,000	1,286,392	0.05%
Chicony Electronics Co., Ltd.	250,645	1,429,200	0.05%	President Chain Store Corp.	225,000	1,975,774	0.07%
China Airlines Ltd.	1,187,000	837,345	0.03%	Quanta Computer, Inc.	1,066,000	7,797,755	0.29%
China Development Financial Holding Corp.	6,331,653	2,589,148	0.10%	Realtek Semiconductor Corp.	193,120	2,966,914	0.11%
China Motor Corp.	113,000	416,057	0.02%	Ruentex Development Co., Ltd.	618,250	760,461	0.03%
China Steel Corp.	4,938,825	4,344,937	0.16%	Shanghai Commercial & Savings Bank Ltd.	1,492,428	2,275,806	0.09%
Chunghwa Telecom Co., Ltd.	1,518,000	5,935,387	0.22%	Shin Kong Financial Holding Co., Ltd.	5,526,876	1,593,746	0.06%
Compal Electronics, Inc.	1,676,000	2,176,198	0.08%	Silergy Corp.	134,000	2,183,086	0.08%
CTBC Financial Holding Co., Ltd.	7,364,954	6,803,292	0.25%	Sino-American Silicon Products, Inc.	213,000	1,360,291	0.05%
Delta Electronics, Inc.	868,223	8,868,800	0.33%	SinoPac Financial Holdings Co., Ltd.	4,658,188	2,990,056	0.11%
E Ink Holdings, Inc.	317,000	2,034,799	0.08%				
E.Sun Financial Holding Co., Ltd.	6,003,123	5,046,531	0.19%				
Eclat Textile Co., Ltd.	79,737	1,460,132	0.05%				
eMemory Technology, Inc.	28,000	2,235,219	0.08%				
Ennostar, Inc.	283,500	427,691	0.02%				
Eternal Materials Co., Ltd.	392,626	372,279	0.01%				
Eva Airways Corp.	1,057,610	1,083,783	0.04%				
Evergreen Marine Corp. Taiwan Ltd.	407,624	1,905,933	0.07%				
Far Eastern International Bank	1,001,200	412,674	0.02%				
Far Eastern New Century Corp.	1,179,418	1,198,998	0.04%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Synnex Technology International Corp.	564,500	1,291,211	0.05%	CP ALL PCL	2,413,000	3,958,925	0.15%
Taishin Financial Holding Co., Ltd.	4,778,870	2,818,382	0.11%	CP Axtra PCL	684,834	541,728	0.02%
Taiwan Business Bank	2,191,531	978,282	0.04%	Delta Electronics Thailand PCL	1,125,300	2,901,235	0.11%
Taiwan Cement Corp.	2,524,112	2,866,206	0.11%	Digital Telecommunications Infrastructure Fund Class F	2,211,565	502,150	0.02%
Taiwan Cooperative Financial Holding Co., Ltd.	4,233,337	3,682,902	0.14%	Electricity Generating PCL	106,500	399,385	0.02%
Taiwan Fertilizer Co., Ltd.	321,000	707,046	0.03%	Energy Absolute PCL	580,300	752,312	0.03%
Taiwan Glass Industry Corp.	514,531	317,700	0.01%	Energy Absolute PCL NVDR	94,100	121,993	0.00%
Taiwan High Speed Rail Corp.	816,000	816,253	0.03%	Global Power Synergy PCL Class F	279,866	397,671	0.02%
Taiwan Mobile Co., Ltd.	700,000	2,248,904	0.08%	Gulf Energy Development PCL	1,211,080	1,578,937	0.06%
Taiwan Secom Co., Ltd.	117,600	448,321	0.02%	Home Product Center PCL	2,167,139	742,856	0.03%
Taiwan Semiconductor Manufacturing Co., Ltd.	9,661,000	186,669,263	6.99%	Indorama Ventures PCL	693,900	553,981	0.02%
Tatung Co., Ltd.	899,000	1,230,283	0.05%	Intouch Holdings PCL Class F	344,677	722,022	0.03%
Teco Electric & Machinery Co., Ltd.	481,000	733,478	0.03%	Intouch Holdings PCL NVDR	8,100	16,968	0.00%
Transcend Information, Inc.	103,000	270,501	0.01%	IRPC PCL	3,823,000	226,249	0.01%
U-Ming Marine Transport Corp.	157,000	266,522	0.01%	Kasikornbank PCL	495,500	1,959,789	0.07%
Unimicron Technology Corp.	523,000	2,999,234	0.11%	Kasikornbank PCL NVDR	201,500	796,968	0.03%
Uni-President Enterprises Corp.	1,924,191	4,670,899	0.17%	Krung Thai Bank PCL	2,517,925	1,357,352	0.05%
United Microelectronics Corp.	4,745,000	8,132,386	0.30%	Krungthai Card PCL	410,300	522,905	0.02%
Vanguard International Semiconductor Corp.	379,000	1,006,452	0.04%	Land & Houses PCL	2,327,240	555,688	0.02%
Voltronic Power Technology Corp.	27,000	1,504,374	0.06%	Land & Houses PCL NVDR	1,019,700	243,479	0.01%
Walsin Lihwa Corp.	1,002,267	1,262,202	0.05%	Minor International PCL	1,544,127	1,334,556	0.05%
Walsin Technology Corp.	137,000	549,062	0.02%	Muangthai Capital PCL	268,200	353,593	0.01%
Wan Hai Lines Ltd.	361,670	648,144	0.02%	Osotspa PCL	602,500	388,340	0.01%
Win Semiconductors Corp.	160,000	828,921	0.03%	PTT Exploration & Production PCL	558,983	2,448,340	0.09%
Winbond Electronics Corp.	1,252,402	1,242,588	0.05%	PTT Global Chemical PCL	810,200	913,871	0.03%
Wistron Corp.	1,150,009	3,694,658	0.14%	PTT Oil & Retail Business PCL	1,108,000	620,019	0.02%
Wiwynn Corp.	35,000	2,081,263	0.08%	PTT PCL	5,751,900	6,024,476	0.23%
Yageo Corp.	141,532	2,753,119	0.10%	Ratch Group PCL	475,900	439,196	0.02%
Yang Ming Marine Transport Corp.	703,000	1,175,084	0.04%	SCB X PCL	674,100	2,093,448	0.08%
Yuanta Financial Holding Co., Ltd.	4,873,143	4,382,423	0.16%	SCG Packaging PCL	498,800	526,091	0.02%
Yulon Motor Co., Ltd.	232,787	567,357	0.02%	Siam Cement PCL	203,300	1,822,597	0.07%
Yulon Nissan Motor Co., Ltd.	10,000	62,071	0.00%	Siam Cement PCL NVDR	92,500	829,268	0.03%
Zhen Ding Technology Holding Ltd.	270,000	958,929	0.04%	Siam City Cement PCL	39,135	155,359	0.01%
		471,233,203	17.64%	Srisawad Corp. PCL	256,800	304,707	0.01%
				Thai Life Insurance PCL	961,600	257,779	0.01%
				Thai Oil PCL	482,382	759,629	0.03%
				Thai Union Group PCL Class F	1,070,000	470,226	0.02%
				TMBThanachart Bank PCL	16,809,396	822,433	0.03%
				True Corp. PCL	3,437,998	508,661	0.02%
				True Corp. PCL NVDR	594,115	87,901	0.00%
						60,534,253	2.27%
Thailand 2.27% (30 June 2023: 2.38%)				Turkey 1.12% (30 June 2023: 0.96%)			
Advanced Info Service PCL	446,800	2,840,565	0.11%	AG Anadolu Grubu Holding A.S.	45,955	312,601	0.01%
Airports of Thailand PCL	1,712,300	2,997,434	0.11%	Ahlatci Dogal Gaz Dagitim Enerji VE Yatirim A.S.	358,373	124,255	0.01%
Asset World Corp. PCL	3,184,100	332,100	0.01%	Akbank T.A.S.	1,255,932	1,553,011	0.06%
B Grimm Power PCL	332,400	265,375	0.01%	Akcansa Cimento A.S.	18,859	90,866	0.00%
Bangkok Bank PCL	187,900	861,535	0.03%	Aksa Akrikil Kimya Sanayii A.S.	40,158	140,051	0.01%
Bangkok Bank PCL NVDR	89,200	408,988	0.02%	Aksa Enerji Uretim A.S. Class B	112,575	113,360	0.01%
Bangkok Dusit Medical Services PCL Class F	4,412,100	3,587,073	0.13%	Alarko Holding A.S.	61,442	188,483	0.01%
Bangkok Expressway & Metro PCL	3,382,900	787,931	0.03%	Alfa Solar Enerji Sanayi VE Ticaret A.S.	41,064	116,793	0.01%
Bangkok Life Assurance PCL	119,800	70,197	0.00%	Anadolu Efes Biracilik Ve Malt Sanayii A.S.	61,439	286,039	0.01%
Bangkok Life Assurance PCL (XBKK)	25,600	15,000	0.00%	Anadolu Isuzu Otomotiv Sanayi Ve Ticaret A.S. Class C	6,965	46,293	0.00%
Bangkok Life Assurance PCL NVDR	64,700	37,911	0.00%	Arcelik A.S.	91,646	398,744	0.02%
Banpu PCL	3,118,158	621,211	0.02%	Aselsan Elektronik Sanayi Ve Ticaret A.S.	494,853	753,656	0.03%
Berli Jucker PCL	393,603	288,290	0.01%	Astor Transformator Enerji Turizm Insaat Ve Petrol Sanayi Ticaret A.S. Class B	87,330	278,839	0.01%
BTS Group Holdings PCL	3,383,377	718,655	0.03%				
Bumrungrad Hospital PCL	224,200	1,458,211	0.06%				
Carabao Group PCL Class F	144,300	348,780	0.01%				
Central Pattana PCL	1,178,300	2,416,494	0.09%				
Central Retail Corp. PCL	1,143,500	1,373,574	0.05%				
Charoen Pokphand Foods PCL	1,901,400	1,091,846	0.04%				

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Aydem Yenilenebilir Enerji A.S.	56,962	33,752	0.00%	Kontrolmatik Enerji Ve Muhendislik A.S.	33,062	242,922	0.01%
Aygaz A.S.	20,310	92,837	0.00%	Konya Cimento Sanayii A.S.	349	85,141	0.00%
Baskent Dogalgaz Dagitim Gayrimenkul Yatirim Ortakligi A.S.	54,689	34,646	0.00%	Kordsa Teknik Tekstil A.S.	19,058	50,010	0.00%
Bera Holding A.S.	248,712	96,676	0.00%	Koza Altin Isletmeleri A.S.	383,666	253,708	0.01%
BIM Birlesik Magazalar A.S.	177,053	1,802,962	0.07%	Koza Anadolu Metal Madencilik Isletmeleri A.S.	68,411	98,259	0.00%
Borusan Birlesik Boru Fabrikalari Sanayi ve Ticaret A.S.	15,277	305,706	0.01%	Margun Enerji Uretim Sanayi VE Ticaret A.S.	112,966	36,261	0.00%
Borusan Yatirim ve Pazarlama A.S.	2,190	174,257	0.01%	Mavi Giyim Sanayi Ve Ticaret A.S. Class B	59,090	233,087	0.01%
Brisa Bridgestone Sabanci Sanayi ve Ticaret A.S.	30,273	79,183	0.00%	Migros Ticaret A.S.	38,705	439,025	0.02%
Can2 Termik A.S.	67,492	38,666	0.00%	MLP Saglik Hizmetleri A.S. Class B	23,980	120,980	0.01%
Cimsa Cimento Sanayi VE Ticaret A.S.	137,431	136,528	0.01%	Nuh Cimento Sanayi A.S.	21,617	226,168	0.01%
Coca-Cola Icecek A.S.	28,329	504,059	0.02%	ODAS Elektrik Uretim ve Sanayi Ticaret A.S.	435,272	121,588	0.01%
CW Enerji Muhendislik Ticaret VE Sanayi A.S.	8,253	75,798	0.00%	Otokar Otomotiv Ve Savunma Sanayi A.S..	14,491	208,774	0.01%
Dogan Sirketler Grubu Holding A.S.	320,387	119,980	0.01%	Oyak Cimento Fabrikalari A.S.	131,818	247,488	0.01%
Dogus Otomotiv Servis ve Ticaret A.S.	21,829	189,952	0.01%	Oyak Yatirim Menkul Degerler A.S.	26,227	35,859	0.00%
Eczacibasi Yatirim Holding Ortakligi A.S.	8,197	69,247	0.00%	Ozak Gayrimenkul Yatirim Ortakligi REIT	160,440	41,721	0.00%
EGE Endustri VE Ticaret A.S.	433	152,512	0.01%	Pegasus Hava Tasimaciligi A.S.	16,158	355,340	0.01%
EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret A.S.	69,530	103,492	0.00%	Penta Teknoloji Urunleri Dagitim Ticaret A.S.	72,031	43,876	0.00%
Emlak Konut Gayrimenkul Yatirim Ortakligi A.S. REIT	869,970	202,661	0.01%	Petkim Petrokimya Holding A.S.	482,151	297,283	0.01%
Enerjisa Enerji A.S.	79,508	122,598	0.01%	Polisan Holding A.S.	104,279	49,855	0.00%
Enka Insaat ve Sanayi A.S.	718,674	827,349	0.03%	Qua Granite Hayal	257,653	50,075	0.00%
Erciyas Celik Boru Sanayi A.S.	6,502	26,595	0.00%	Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret A.S.	127,993	122,559	0.01%
Eregli Demir ve Celik Fabrikalari T.A.S.	670,810	931,239	0.04%	Sasa Polyester Sanayi A.S.	528,286	651,816	0.03%
Europen Endustri Insaat Sanayi VE Ticaret A.S.	71,774	35,870	0.00%	Selcuk Ecza Deposu Ticaret ve Sanayi A.S..	43,634	91,009	0.00%
Europower Enerji VE Otomasyon Teknolojileri Sanayi Ticaret A.S.	22,607	124,004	0.01%	Smart Gunes Enerjisi Teknolojileri ArGE Uretim Sanayi ve Ticaret A.S.	60,399	112,990	0.00%
Ford Otomotiv Sanayi A.S.	25,359	634,962	0.02%	Sok Marketler Ticaret A.S.	109,901	200,757	0.01%
Galata Wind Enerji A.S.	38,858	28,603	0.00%	TAV Havalimanlari Holding A.S.	82,022	298,550	0.01%
GEN Ilac VE Saglik Urunleri Sanayi VE Ticaret A.S.	32,173	51,069	0.00%	Tekfen Holding A.S.	60,880	76,105	0.00%
Girisim Elektrik Taahhut Ticaret Ve Sanayi A.S.	39,064	88,090	0.00%	Tofas Turk Otomobil Fabrikasi A.S.	49,991	355,458	0.01%
Gubre Fabrikalari T.A.S.	31,127	162,096	0.01%	Torunlar Gayrimenkul Yatirim Ortakligi A.S. REIT	44,554	47,822	0.00%
Haci Omer Sabanci Holding A.S.	502,737	1,028,999	0.04%	Turk Hava Yollari AO	224,053	1,734,222	0.07%
Hektas Ticaret T.A.S.	446,932	304,169	0.01%	Turk Telekomunikasyon A.S.	193,108	159,278	0.01%
Investco Holding A.S.	15,023	133,653	0.01%	Turk Traktor ve Ziraat Makineleri A.S.	9,307	224,371	0.01%
Is Gayrimenkul Yatirim Ortakligi A.S. REIT	150,915	79,254	0.00%	Turkcell Iletisim Hizmetleri A.S.	477,827	907,635	0.03%
Is Yatirim Menkul Degerler A.S.	222,021	240,559	0.01%	Turkiye Garanti Bankasi A.S.	231,891	458,145	0.02%
Iskenderun Demir ve Celik A.S.	46,042	53,940	0.00%	Turkiye Halk Bankasi A.S.	213,125	86,451	0.00%
Kaleseramik Canakkale Kalebodur Seramik Sanayi A.S.	33,082	72,081	0.00%	Turkiye Is Bankasi A.S. Class C	1,241,268	981,784	0.04%
Kardemir Karabuk Demir Celik Sanayi ve Ticaret A.S. Class D	415,003	333,869	0.01%	Turkiye Petrol Rafinerileri A.S.	356,886	1,727,998	0.07%
Karsan Otomotiv Sanayii Ve Ticaret A.S.	119,485	34,510	0.00%	Turkiye Sinai Kalkinma Bankasi A.S.	464,843	103,092	0.00%
Kayseri Seker Fabrikasi A.S.	91,270	104,453	0.00%	Turkiye Sise ve Cam Fabrikalari A.S.	583,398	905,102	0.03%
Kiler Holding A.S.	89,677	103,966	0.00%	Turkiye Vakiflar Bankasi TAO Class D	256,021	111,306	0.00%
Kimteks Poliuretan Sanayi VE Ticaret A.S.	36,146	71,169	0.00%	Ulker Biskuvi Sanayi A.S.	60,961	168,946	0.01%
KOC Holding A.S.	353,289	1,696,227	0.06%	Vestel Beyaz Esya Sanayi ve Ticaret A.S.	131,267	71,114	0.00%
Kocaeli Celik Sanayi Ve Ticaret A.S.	32,895	33,191	0.00%	Vestel Elektronik Sanayi ve Ticaret A.S.	50,795	79,527	0.00%
				Yapi ve Kredi Bankasi A.S.	1,335,095	883,313	0.03%
				Yayla Agro Gida Sanayi VE Nakliyat A.S.	55,246	23,887	0.00%

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Ziraat Gayrimenkul Yatirim Ortakligi A.S.	306,065	58,759	0.00%	Dubai Financial Market PJSC	632,125	239,236	0.01%
Zorlu Enerji Elektrik Uretim A.S.	440,656	63,113	0.00%	Dubai Investments PJSC	904,063	573,539	0.02%
		29,880,949	1.12%	Dubai Islamic Bank PJSC	1,190,992	1,854,870	0.07%
United Arab Emirates 1.88% (30 June 2023: 1.77%)				Emaar Development PJSC	350,729	682,789	0.03%
Abu Dhabi Commercial Bank PJSC	1,188,958	2,971,788	0.11%	Emaar Properties PJSC	2,694,843	5,811,219	0.22%
Abu Dhabi Islamic Bank PJSC	586,030	1,614,764	0.06%	Emirates Central Cooling Systems Corp.	813,209	367,552	0.01%
Abu Dhabi National Oil Co. for Distribution PJSC	1,155,159	1,163,730	0.04%	Emirates NBD Bank PJSC	731,453	3,445,412	0.13%
Abu Dhabi Ports Co. PJSC	341,823	593,787	0.02%	Emirates Telecommunications Group Co. PJSC	1,405,163	7,514,097	0.28%
ADNOC Drilling Co. PJSC	658,072	677,289	0.03%	Fertiglobe plc	440,736	356,405	0.01%
ADNOC Logistics & Services	464,909	484,814	0.02%	First Abu Dhabi Bank PJSC	1,787,624	6,794,699	0.25%
Air Arabia PJSC	958,413	735,886	0.03%	Ghitha Holding PJSC	14,984	172,901	0.01%
AL Seer Marine Supplies & Equipment Co. LLC	96,514	197,351	0.01%	Multiply Group PJSC	1,897,808	1,643,191	0.06%
Aldar Properties PJSC	1,467,807	2,138,116	0.08%	National Marine Dredging Co.	81,553	661,706	0.02%
Alpha Dhabi Holding PJSC	565,407	2,894,194	0.11%	Pure Health Holding PJSC	427,081	662,817	0.02%
Americana Restaurants International plc	1,169,414	996,601	0.04%	Q Holding PJSC	838,788	714,834	0.03%
Apex Investment Co. PSC	197,890	106,145	0.00%	Salik Co. PJSC	765,305	648,042	0.02%
Borouge plc	1,017,472	684,271	0.03%			50,221,125	1.88%
Dana Gas PJSC	2,095,879	451,960	0.02%	United States 0.00% (30 June 2023: 0.00%)			
Dubai Electricity & Water Authority PJSC	3,534,081	2,367,120	0.09%	XP, Inc.	3	80	0.00%
				Yageo Corp. GDR	3,342	10,591	0.00%
						10,671	0.00%
				Total Equities		2,669,146,432	99.94%
				Total Transferable Securities		2,669,146,432	99.94%
				Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.01% (30 June 2023: (0.01%))							
Futures 0.01% (30 June 2023: (0.01%))							
MSCI Emerging Markets Index March 2024				66	\$3,327,341	83,869	0.01%
Total Financial Derivative Instruments Dealt in on a Regulated Market						83,869	0.01%
OTC Financial Derivative Instruments 0.00% (30 June 2023: (0.00%))							
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Forward Currency Exchange Contracts 0.00% (30 June 2023: (0.00%))							
INR	1,764,545,123	USD	(21,093,500)	State Street Bank & Trust Co.	20/3/2024	53,951	0.00%
BRL	964,588	USD	(193,156)	Royal Bank of Canada	20/3/2024	3,965	0.00%
Total OTC Financial Derivative Instruments						57,916	0.00%
Total Investments						2,669,288,217	99.95%
						Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities						1,337,050	0.05%
Net Assets						2,670,625,267	100.00%
						US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					2,669,124,869	98.74%
(b)	Transferable securities dealt in on another regulated market					10,591	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					10,972	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					83,869	0.00%
(e)	Total OTC Financial Derivative Instruments					57,916	0.00%
(f)	Other Assets					34,033,446	1.26%
Total Assets						2,703,321,663	100.00%

Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	2,669,146,432	2,509,269,279
Financial Derivative Instruments	17	141,785	112,263
Cash		29,279,786	26,431,419
Receivables:			
Interest and Dividends		4,390,687	13,188,352
Capital Shares Issued		298,291	495,248
Investments Sold		46,545	174,169
Margin Cash Due from Broker		18,137	974,662
Cash Collateral		—	210,000
Total Current Assets		2,703,321,663	2,550,855,392
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	—	366,028
Unrealised Depreciation on Spot Currency Contracts		—	15
Payables and Other Liabilities:			
Capital Shares Redeemed		298,248	495,245
Investments Purchased		6,397	71,206
Management Fees Payable	12	454,339	458,815
Deferred Capital Gains Tax	5	31,937,359	19,496,441
Other Payables		53	—
Total Current Liabilities		32,696,396	20,887,750
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		2,670,625,267	2,529,967,642

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
USD Accumulating			
Net Assets	426,541,829	369,059,926	212,548,406
Number of Shares Outstanding	7,606,826	6,861,505	3,966,734
Net Asset Value Per Share¹	56.07	53.79	53.58
USD Distributing			
Net Assets	2,244,083,438	2,160,907,716	2,007,226,076
Number of Shares Outstanding	40,169,105	39,704,259	35,963,964
Net Asset Value Per Share¹	55.87	54.43	55.81

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

	Note	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		578,079	328,783
Dividend Income		38,283,533	41,218,242
Securities Lending Income		270,187	138,941
Net Gain/(Loss) on Financial Instruments		86,993,605	(92,930,902)
Total Investment Income/(Loss)		126,125,404	(51,244,936)
Expenses			
Management Fees	12	2,853,089	2,391,221
Transaction Fees and Commissions		480,028	328,022
Other Expenses		17,120	8,239
Total Expenses		3,350,237	2,727,482
Finance Costs			
Interest Expense		1,396	267
Distributions	6	34,733,132	35,527,803
Total Finance Costs		34,734,528	35,528,070
Net Investment Income/(Loss) After Finance Costs		88,040,639	(89,500,488)
Taxation	5	(18,013,428)	(8,707,524)
Net Increase/(Decrease) in Net Assets		70,027,211	(98,208,012)

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase/(Decrease) in Net Assets From Operations	70,027,211	(98,208,012)
Capital Transactions		
Subscriptions	174,268,363	245,039,493
Redemptions	(103,637,949)	(89,857,985)
Total Capital Transactions	70,630,414	155,181,508
Total Increase for the Period	140,657,625	56,973,496
Net Assets		
Beginning of Period	2,529,967,642	2,219,774,482
End of Period	2,670,625,267	2,276,747,978

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard FTSE Japan UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard FTSE Japan UCITS ETF seeks to track the performance of the FTSE Japan Index, a widely recognised benchmark of large- and mid-capitalised companies in Japan.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global stocks rebounded from mid-period declines to finish the six months with solid gains.
- In this environment, the ETF's benchmark index returned 6.57% for the six months ended 31 December 2023.
- Ten of the benchmark's 11 industry sectors posted positive results. Financial and technology stocks added most to returns. Health care stocks detracted.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE Japan Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
EUR-Hedged Accumulating	5.89%	—	11.74%
Benchmark	6.07	—	12.13
Tracking Difference*	-0.18		
USD Accumulating	6.53%	—	4.83%
Benchmark	6.57	—	4.94
Tracking Difference*	-0.04		
USD Distributing	6.53%	6.60%	4.92%
Benchmark	6.57	6.72	5.09
Tracking Difference*	-0.04		
USD-Hedged Accumulating	6.88%	—	13.77%
Benchmark	7.17	—	14.07
Tracking Difference*	-0.29		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and FTSE.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: EUR-Hedged Accumulating and USD-Hedged Accumulating, 31 January 2020; USD Accumulating, 24 September 2019.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
Toyota Motor Corp.	1,222,000	22,012,239	Toyota Motor Corp.	381,200	6,949,799
Sony Group Corp.	126,900	11,074,810	Sony Group Corp.	39,400	3,373,450
Mitsubishi UFJ Financial Group, Inc.	1,191,500	10,053,182	Mitsubishi UFJ Financial Group, Inc.	368,000	3,094,625
Recruit Holdings Co., Ltd.	216,600	8,068,118	Keyence Corp.	6,100	2,497,126
Keyence Corp.	19,700	7,951,415	Tokyo Electron Ltd.	14,500	2,155,857
Sumitomo Mitsui Financial Group, Inc.	129,500	6,287,044	KDDI Corp.	66,300	2,041,647
Tokyo Electron Ltd.	42,200	6,192,747	Shin-Etsu Chemical Co., Ltd.	61,100	1,989,529
Shin-Etsu Chemical Co., Ltd.	183,200	5,934,121	Sumitomo Mitsui Financial Group, Inc.	40,100	1,943,990
Denso Corp.	305,018	5,838,278	Hitachi Ltd.	28,500	1,861,295
Mitsui & Co., Ltd.	151,000	5,632,776	Honda Motor Co., Ltd.	147,980	1,736,705
Hitachi Ltd.	83,300	5,452,554	Mitsui & Co., Ltd.	46,800	1,723,302
Daiichi Sankyo Co., Ltd.	193,400	5,404,109	Mitsubishi Corp.	36,000	1,690,735
ITOCHU Corp.	134,800	5,205,151	Daiichi Sankyo Co., Ltd.	60,000	1,653,697
Honda Motor Co., Ltd.	274,560	5,017,049	ITOCHU Corp.	41,700	1,581,720
Takeda Pharmaceutical Co., Ltd.	157,300	4,794,562	Nintendo Co., Ltd.	33,000	1,445,362
Mitsubishi Corp.	116,000	4,731,773	Recruit Holdings Co., Ltd.	42,700	1,443,622
Nintendo Co., Ltd.	106,000	4,675,917	Takeda Pharmaceutical Co., Ltd.	48,500	1,405,318
Daikin Industries Ltd.	27,400	4,513,168	Tokio Marine Holdings, Inc.	58,500	1,370,137
KDDI Corp.	146,000	4,509,614	Mizuho Financial Group, Inc.	79,900	1,351,861
Tokio Marine Holdings, Inc.	189,300	4,493,111	Daikin Industries Ltd.	8,700	1,348,327
Mizuho Financial Group, Inc.	260,100	4,447,839	Toshiba Corp.	43,200	1,336,044
SoftBank Group Corp.	99,700	4,376,129			

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.38% (30 June 2023: 98.81%)							
Equities 99.38% (30 June 2023: 98.81%)							
Basic Materials 5.37% (30 June 2023: 5.04%)							
Air Water, Inc.	119,400	1,631,608	0.06%	Dentsu Group, Inc.	137,898	3,538,906	0.12%
Asahi Kasei Corp.	837,400	6,171,504	0.21%	Descente Ltd.	24,900	657,029	0.02%
Daicel Corp.	163,800	1,587,110	0.05%	Fancl Corp.	45,600	766,900	0.03%
Daido Steel Co., Ltd.	114,500	1,219,070	0.04%	Fast Retailing Co., Ltd.	104,000	25,811,888	0.90%
Daio Paper Corp.	52,300	416,604	0.01%	Food & Life Cos Ltd.	66,900	1,374,729	0.05%
Denka Co., Ltd.	58,100	1,028,640	0.04%	Fuji Kyuko Co., Ltd.	25,400	760,306	0.03%
DIC Corp.	56,100	1,102,860	0.04%	Fuji Media Holdings, Inc.	27,000	300,394	0.01%
Dowa Holdings Co., Ltd.	31,300	1,143,833	0.04%	Fuyo General Lease Co., Ltd.	12,800	1,111,761	0.04%
JFE Holdings, Inc.	398,800	6,187,934	0.21%	Goldwin, Inc.	24,100	1,732,540	0.06%
JSR Corp.	116,600	3,324,812	0.12%	GS Yuasa Corp.	48,000	675,841	0.02%
Kaneka Corp.	41,600	1,056,967	0.04%	GungHo Online Entertainment, Inc.	19,860	331,258	0.01%
Kobe Steel Ltd.	220,200	2,849,730	0.10%	Hakuhodo DY Holdings, Inc.	156,600	1,200,215	0.04%
Kuraray Co., Ltd.	223,800	2,262,923	0.08%	Haseko Corp.	171,100	2,223,402	0.08%
Maruichi Steel Tube Ltd.	38,600	1,004,564	0.03%	Heiwa Corp.	35,100	522,591	0.02%
Mitsubishi Chemical Group Corp.	863,100	5,289,533	0.18%	Honda Motor Co., Ltd.	3,268,080	33,983,581	1.18%
Mitsubishi Gas Chemical Co., Inc.	118,400	1,894,249	0.07%	Iida Group Holdings Co., Ltd.	92,000	1,377,912	0.05%
Mitsui Chemicals, Inc.	113,100	3,354,974	0.12%	Isetan Mitsukoshi Holdings Ltd.	232,700	2,532,003	0.09%
Mitsui Mining & Smelting Co., Ltd.	36,200	1,113,115	0.04%	Izumi Co., Ltd.	26,100	669,995	0.02%
Nagase & Co., Ltd.	69,200	1,109,320	0.04%	J Front Retailing Co., Ltd.	166,300	1,513,427	0.05%
Nippon Kayaku Co., Ltd.	109,200	1,042,195	0.04%	Japan Airlines Co., Ltd.	98,644	1,941,673	0.07%
Nippon Sanso Holdings Corp.	122,400	3,278,354	0.11%	JTEKT Corp.	153,300	1,297,798	0.04%
Nippon Shokubai Co., Ltd.	22,100	851,833	0.03%	Kadokawa Corp.	60,200	1,225,948	0.04%
Nippon Steel Corp.	549,298	12,584,995	0.44%	Katitas Co., Ltd.	31,400	487,549	0.02%
Nissan Chemical Corp.	86,600	3,382,179	0.12%	Keio Corp.	76,900	2,421,330	0.08%
Nitto Denko Corp.	95,300	7,131,614	0.25%	Koei Tecmo Holdings Co., Ltd.	95,526	1,089,896	0.04%
NOF Corp.	43,700	2,171,671	0.08%	Koito Manufacturing Co., Ltd.	146,800	2,288,218	0.08%
Oji Holdings Corp.	589,200	2,269,369	0.08%	Konami Group Corp.	64,000	3,351,624	0.12%
Resonac Holdings Corp.	119,515	2,382,162	0.08%	Kose Corp.	22,900	1,717,744	0.06%
Shin-Etsu Chemical Co., Ltd.	1,286,000	53,974,053	1.87%	K's Holdings Corp.	92,900	870,484	0.03%
Sumitomo Chemical Co., Ltd.	1,007,700	2,458,851	0.08%	Kyushu Railway Co.	97,701	2,153,192	0.07%
Sumitomo Metal Mining Co., Ltd.	160,200	4,824,863	0.17%	Makita Corp.	165,000	4,552,773	0.16%
Teijin Ltd.	121,400	1,150,880	0.04%	Marui Group Co., Ltd.	120,300	2,017,657	0.07%
Tokai Carbon Co., Ltd.	132,100	960,906	0.03%	Mazda Motor Corp.	387,000	4,182,114	0.14%
Tokyo Ohka Kogyo Co., Ltd.	74,500	1,644,517	0.06%	McDonald's Holdings Co. Japan Ltd.	58,500	2,535,360	0.09%
Toray Industries, Inc.	1,027,000	5,340,429	0.18%	Mitsubishi Motors Corp.	420,500	1,339,229	0.05%
Tosoh Corp.	185,700	2,372,292	0.08%	MonotaRO Co., Ltd.	156,990	1,714,329	0.06%
UBE Corp.	63,900	1,037,956	0.04%	Nexon Co., Ltd.	266,100	4,849,936	0.17%
Yamato Kogyo Co., Ltd.	22,800	1,203,396	0.04%	NHK Spring Co., Ltd.	107,300	911,038	0.03%
Zeon Corp.	94,600	879,368	0.03%	Nifco, Inc.	54,600	1,411,668	0.05%
		154,691,233	5.37%	Nikon Corp.	203,400	2,014,090	0.07%
Consumer Discretionary 22.70% (30 June 2023: 22.39%)							
ABC-Mart, Inc.	53,100	928,440	0.03%	Nintendo Co., Ltd.	702,100	36,648,843	1.27%
Aisin Corp.	117,300	4,104,418	0.14%	Nissan Motor Co., Ltd.	1,308,300	5,142,998	0.18%
ANA Holdings, Inc.	104,657	2,271,602	0.08%	Niterra Co., Ltd.	128,900	3,062,038	0.11%
Asics Corp.	115,800	3,628,915	0.13%	Nitori Holdings Co., Ltd.	50,400	6,749,553	0.23%
ASKUL Corp.	28,567	435,658	0.01%	Noevir Holdings Co., Ltd.	10,300	375,528	0.01%
Bandai Namco Holdings, Inc.	396,300	7,945,396	0.28%	NOK Corp.	75,300	1,004,944	0.03%
Benesse Holdings, Inc.	47,500	878,369	0.03%	NSK Ltd.	280,700	1,519,181	0.05%
Bic Camera, Inc.	94,700	902,800	0.03%	Odakyu Electric Railway Co., Ltd.	205,700	3,138,464	0.11%
Bridgestone Corp.	377,900	15,654,249	0.54%	Oriental Land Co., Ltd.	632,100	23,543,461	0.82%
Capcom Co., Ltd.	120,130	3,882,198	0.13%	Pan Pacific International Holdings Corp.	270,800	6,461,705	0.22%
Casio Computer Co., Ltd.	139,900	1,214,127	0.04%	Panasonic Holdings Corp.	1,437,000	14,234,434	0.49%
Daiichikoshio Co., Ltd.	51,200	757,759	0.03%	Pola Orbis Holdings, Inc.	49,200	552,793	0.02%
Daiwa House Industry Co., Ltd.	433,800	13,145,082	0.46%	Resorttrust, Inc.	43,100	747,784	0.03%
DeNA Co., Ltd.	58,900	575,297	0.02%	Rinnai Corp.	69,700	1,615,687	0.06%
Denso Corp.	1,382,094	20,851,993	0.72%	Ryohin Keikaku Co., Ltd.	157,700	2,639,333	0.09%
				Sankyo Co., Ltd.	28,600	1,668,164	0.06%
				Sanrio Co., Ltd.	37,700	1,572,126	0.05%
				Sega Sammy Holdings, Inc.	106,200	1,485,504	0.05%
				Seibu Holdings, Inc.	140,911	1,956,042	0.07%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Sekisui Chemical Co., Ltd.	222,700	3,210,652	0.11%	MEIJI Holdings Co., Ltd.	172,600	4,100,138	0.14%
Sekisui House Ltd.	371,300	8,248,770	0.29%	Morinaga & Co., Ltd.	47,100	854,769	0.03%
Shimamura Co., Ltd.	14,800	1,654,476	0.06%	Morinaga Milk Industry Co., Ltd.	47,900	926,878	0.03%
Shimano, Inc.	51,400	7,960,838	0.28%	NH Foods Ltd.	66,400	2,251,326	0.08%
Shiseido Co., Ltd.	263,000	7,932,161	0.27%	Nichirei Corp.	69,500	1,712,605	0.06%
Skylark Holdings Co., Ltd.	146,952	2,152,475	0.07%	Nisshin Seifun Group, Inc.	171,875	2,314,546	0.08%
Sony Group Corp.	831,800	79,120,712	2.75%	Nissin Foods Holdings Co., Ltd.	135,700	4,736,698	0.16%
Sotetsu Holdings, Inc.	52,800	1,025,439	0.04%	PALTAC Corp.	20,600	652,280	0.02%
Square Enix Holdings Co., Ltd.	51,400	1,845,923	0.06%	Pigeon Corp.	75,500	869,712	0.03%
Stanley Electric Co., Ltd.	101,400	1,908,173	0.07%	Sapporo Holdings Ltd.	42,100	1,856,843	0.06%
Subaru Corp.	408,100	7,485,789	0.26%	Seven & i Holdings Co., Ltd.	519,100	20,601,252	0.71%
Sumitomo Electric Industries Ltd.	509,200	6,485,094	0.22%	Sugi Holdings Co., Ltd.	23,800	1,094,280	0.04%
Sumitomo Forestry Co., Ltd.	92,900	2,769,604	0.10%	Sundrug Co., Ltd.	44,700	1,436,944	0.05%
Sumitomo Rubber Industries Ltd.	118,500	1,287,715	0.04%	Suntory Beverage & Food Ltd.	83,600	2,757,412	0.10%
Suzuki Motor Corp.	304,500	13,030,561	0.45%	Suzuken Co., Ltd.	46,940	1,554,567	0.05%
Takashimaya Co., Ltd.	92,000	1,253,923	0.04%	Takara Holdings, Inc.	115,000	1,010,675	0.03%
TBS Holdings, Inc.	22,400	476,504	0.02%	Toyo Suisan Kaisha Ltd.	60,700	3,134,459	0.11%
Toei Animation Co., Ltd.	3,800	510,243	0.02%	Tsuruha Holdings, Inc.	24,800	2,273,656	0.08%
Toho Co., Ltd.	73,300	2,479,555	0.09%	Unicharm Corp.	259,500	9,383,820	0.33%
Tokyo Century Corp.	164,500	1,781,753	0.06%	Welcia Holdings Co., Ltd.	66,916	1,170,484	0.04%
Tokyu Corp.	401,400	4,900,052	0.17%	Yakult Honsha Co., Ltd.	176,524	3,965,467	0.14%
Toyo Tire Corp.	66,600	1,114,882	0.04%	Yamazaki Baking Co., Ltd.	80,000	1,824,940	0.06%
Toyoda Gosei Co., Ltd.	51,200	960,772	0.03%	Yaoko Co., Ltd.	14,500	829,908	0.03%
Toyota Boshoku Corp.	40,500	642,777	0.02%			182,314,644	6.33%
Toyota Industries Corp.	108,300	8,834,232	0.31%	Energy 0.77% (30 June 2023: 0.66%)			
Toyota Motor Corp.	8,055,020	148,010,564	5.14%	Cosmo Energy Holdings Co., Ltd.	53,769	2,160,981	0.08%
TS Tech Co., Ltd.	62,335	754,316	0.03%	ENEOS Holdings, Inc.	1,883,650	7,487,569	0.26%
USS Co., Ltd.	135,200	2,719,728	0.09%	Idemitsu Kosan Co., Ltd.	747,710	4,070,559	0.14%
Workman Co., Ltd.	29,700	876,380	0.03%	Inpex Corp.	623,200	8,418,814	0.29%
Yamada Holdings Co., Ltd.	377,900	1,175,141	0.04%			22,137,923	0.77%
Yamaha Corp.	101,300	2,340,290	0.08%	Financials 11.38% (30 June 2023: 10.44%)			
Yamaha Motor Co., Ltd.	597,900	5,341,574	0.19%	Acom Co., Ltd.	242,900	606,992	0.02%
Yokohama Rubber Co., Ltd.	88,700	2,034,098	0.07%	AEON Financial Service Co., Ltd.	79,600	714,243	0.03%
Zensho Holdings Co., Ltd.	64,400	3,375,313	0.12%	Aozora Bank Ltd.	79,100	1,718,565	0.06%
ZOZO, Inc.	74,500	1,677,809	0.06%	Chiba Bank Ltd.	405,100	2,926,616	0.10%
		654,131,501	22.70%	Chugin Financial Group, Inc.	112,700	800,603	0.03%
Consumer Staples 6.33% (30 June 2023: 6.22%)				Concordia Financial Group Ltd.	735,863	3,364,572	0.12%
Aeon Co., Ltd.	478,100	10,685,864	0.37%	Dai-ichi Life Holdings, Inc.	633,400	13,442,565	0.47%
Ain Holdings, Inc.	18,300	580,750	0.02%	Daiwa Securities Group, Inc.	943,700	6,353,140	0.22%
Ajinomoto Co., Inc.	345,900	13,347,255	0.46%	Fukuoka Financial Group, Inc.	106,700	2,518,023	0.09%
Ariake Japan Co., Ltd.	11,000	362,427	0.01%	Hachijuni Bank Ltd.	298,400	1,663,022	0.06%
Asahi Group Holdings Ltd.	327,118	12,200,216	0.42%	Hirogin Holdings, Inc.	198,700	1,272,283	0.04%
Calbee, Inc.	45,900	922,526	0.03%	Iyogin Holdings, Inc.	177,800	1,194,582	0.04%
Coca-Cola Bottlers Japan Holdings, Inc.	93,500	1,342,678	0.05%	Japan Exchange Group, Inc.	353,200	7,473,369	0.26%
Cosmos Pharmaceutical Corp.	11,688	1,350,114	0.05%	Japan Post Bank Co., Ltd.	972,084	9,901,494	0.34%
Ezaki Glico Co., Ltd.	34,900	1,033,533	0.04%	Japan Post Holdings Co., Ltd.	1,341,394	11,983,868	0.42%
Fuji Oil Holdings, Inc.	28,800	495,900	0.02%	Japan Post Insurance Co., Ltd.	127,300	2,261,024	0.08%
House Foods Group, Inc.	47,400	1,047,319	0.04%	Kyoto Financial Group, Inc.	191,800	2,988,287	0.10%
Ito En Ltd.	39,300	1,193,663	0.04%	Kyushu Financial Group, Inc.	246,900	1,426,969	0.05%
Itoham Yonekyu Holdings, Inc.	17,780	486,182	0.02%	Matsui Securities Co., Ltd.	66,800	346,841	0.01%
Japan Tobacco, Inc.	799,500	20,670,858	0.72%	Mebuki Financial Group, Inc.	648,100	1,971,699	0.07%
Kagome Co., Ltd.	51,500	1,146,677	0.04%	Mitsubishi HC Capital, Inc.	546,120	3,667,658	0.13%
Kao Corp.	305,800	12,580,792	0.44%	Mitsubishi UFJ Financial Group, Inc.	7,827,200	67,262,398	2.33%
Kewpie Corp.	70,300	1,238,902	0.04%	Mizuho Financial Group, Inc.	1,710,780	29,275,477	1.02%
Kikkoman Corp.	122,100	7,477,737	0.26%	MS&AD Insurance Group Holdings, Inc.	302,900	11,915,757	0.41%
Kirin Holdings Co., Ltd.	495,300	7,258,404	0.25%	Nihon M&A Center Holdings, Inc.	177,835	981,006	0.03%
Kobayashi Pharmaceutical Co., Ltd.	39,800	1,916,882	0.07%	Nomura Holdings, Inc.	2,019,900	9,136,688	0.32%
Kobe Bussan Co., Ltd.	94,000	2,777,727	0.10%	Orient Corp.	36,970	280,592	0.01%
Kotobuki Spirits Co., Ltd.	64,487	988,483	0.03%	ORIX Corp.	783,500	14,760,789	0.51%
Kusuri no Aoki Holdings Co., Ltd.	32,600	741,582	0.03%	Rakuten Bank Ltd.	58,300	873,384	0.03%
Lawson, Inc.	31,700	1,637,616	0.06%	Resona Holdings, Inc.	1,437,744	7,307,019	0.25%
Lion Corp.	166,800	1,548,147	0.05%				
MatsukiyoCocokara & Co.	245,922	4,355,705	0.15%				
Medipal Holdings Corp.	99,500	1,613,046	0.06%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
SBI Holdings, Inc.	165,100	3,714,692	0.13%	Dai Nippon Printing Co., Ltd.	166,000	4,913,591	0.17%
Seven Bank Ltd.	437,500	930,052	0.03%	Daifuku Co., Ltd.	193,100	3,907,063	0.14%
Shizuoka Financial Group, Inc.	325,300	2,757,366	0.10%	Daikin Industries Ltd.	178,800	29,151,071	1.01%
Sompo Holdings, Inc.	205,500	10,051,979	0.35%	DMG Mori Co., Ltd.	68,600	1,314,047	0.05%
Sumitomo Mitsui Financial Group, Inc.	858,500	41,895,872	1.45%	East Japan Railway Co.	242,900	14,005,775	0.49%
Sumitomo Mitsui Trust Holdings, Inc.	474,900	9,115,331	0.32%	Ebara Corp.	61,400	3,635,744	0.13%
T&D Holdings, Inc.	331,500	5,268,306	0.18%	EXEO Group, Inc.	64,200	1,427,628	0.05%
Tokio Marine Holdings, Inc.	1,250,400	31,299,912	1.09%	FANUC Corp.	642,700	18,905,355	0.66%
Yamaguchi Financial Group, Inc.	135,600	1,215,283	0.04%	FP Corp.	29,100	613,251	0.02%
Zenkoku Hosho Co., Ltd.	34,100	1,285,583	0.04%	Fuji Electric Co., Ltd.	85,085	3,662,795	0.13%
		327,923,901	11.38%	Fujikura Ltd.	182,300	1,402,357	0.05%
				Fujitsu General Ltd.	38,500	633,019	0.02%
				Furukawa Electric Co., Ltd.	42,300	665,194	0.02%
				GMO Payment Gateway, Inc.	27,671	1,923,113	0.07%
				Hankyu Hanshin Holdings, Inc.	147,400	4,693,422	0.16%
Health Care 7.75% (30 June 2023: 8.56%)				Harmonic Drive Systems, Inc.	33,400	985,558	0.03%
Alfresa Holdings Corp.	104,200	1,771,282	0.06%	Hino Motors Ltd.	186,600	613,352	0.02%
Amvis Holdings, Inc.	25,600	545,666	0.02%	Hitachi Construction Machinery Co., Ltd.	70,600	1,866,408	0.06%
As One Corp.	15,300	607,746	0.02%	Hitachi Ltd.	596,900	43,059,108	1.49%
Asahi Intecc Co., Ltd.	130,360	2,652,416	0.09%	Horiba Ltd.	26,300	2,057,661	0.07%
Astellas Pharma, Inc.	1,212,400	14,499,265	0.50%	Hoshizaki Corp.	75,400	2,760,245	0.10%
Chugai Pharmaceutical Co., Ltd.	438,700	16,623,176	0.58%	IHI Corp.	86,100	1,686,211	0.06%
Daiichi Sankyo Co., Ltd.	1,267,300	34,806,253	1.21%	INFRONEER Holdings, Inc.	147,324	1,466,656	0.05%
Eisai Co., Ltd.	177,900	8,898,786	0.31%	Isuzu Motors Ltd.	348,600	4,490,407	0.16%
Hisamitsu Pharmaceutical Co., Inc.	44,500	1,360,757	0.05%	ITOCHU Corp.	893,800	36,562,240	1.27%
Hoya Corp.	230,400	28,804,086	1.00%	Japan Airport Terminal Co., Ltd.	46,100	2,030,977	0.07%
JCR Pharmaceuticals Co., Ltd.	37,200	309,252	0.01%	Japan Steel Works Ltd.	43,100	749,007	0.03%
Kyowa Kirin Co., Ltd.	170,000	2,857,852	0.10%	Jeol Ltd.	29,000	1,273,301	0.04%
M3, Inc.	285,476	4,724,184	0.16%	JGC Holdings Corp.	141,300	1,631,194	0.06%
Mani, Inc.	43,300	655,428	0.02%	JMDC, Inc.	14,900	450,551	0.02%
Menicon Co., Ltd.	35,600	593,165	0.02%	Kajima Corp.	287,600	4,807,273	0.17%
Nihon Kohden Corp.	50,500	1,598,677	0.06%	Kamigumi Co., Ltd.	62,900	1,501,783	0.05%
Nippon Shinyaku Co., Ltd.	35,100	1,243,862	0.04%	Kanden Co., Ltd.	69,600	680,301	0.02%
Nipro Corp.	75,900	595,980	0.02%	Kansai Paint Co., Ltd.	123,400	2,108,601	0.07%
Olympus Corp.	809,624	11,718,242	0.41%	Kawasaki Heavy Industries Ltd.	97,700	2,161,486	0.07%
Ono Pharmaceutical Co., Ltd.	275,700	4,920,281	0.17%	Kawasaki Kisen Kaisha Ltd.	141,600	6,076,607	0.21%
Otsuka Holdings Co., Ltd.	323,600	12,140,165	0.42%	Keihan Holdings Co., Ltd.	66,200	1,730,836	0.06%
PeptiDream, Inc.	58,300	614,718	0.02%	Keikyu Corp.	169,800	1,551,903	0.05%
Rohto Pharmaceutical Co., Ltd.	128,800	2,597,378	0.09%	Keisei Electric Railway Co., Ltd.	93,400	4,414,935	0.15%
Santen Pharmaceutical Co., Ltd.	220,500	2,197,493	0.08%	Keyence Corp.	131,100	57,766,577	2.00%
Sawai Group Holdings Co., Ltd.	25,500	942,187	0.03%	Kinden Corp.	84,700	1,439,503	0.05%
Shionogi & Co., Ltd.	177,400	8,554,158	0.30%	Kintetsu Group Holdings Co., Ltd.	122,000	3,869,939	0.13%
Ship Healthcare Holdings, Inc.	52,170	890,901	0.03%	Kokuyo Co., Ltd.	53,800	875,423	0.03%
Sumitomo Pharma Co., Ltd.	103,700	342,773	0.01%	Komatsu Ltd.	617,400	16,151,023	0.56%
Sysmex Corp.	128,300	7,151,237	0.25%	Kubota Corp.	720,700	10,850,374	0.38%
Taisho Pharmaceutical Holdings Co., Ltd.	30,300	1,858,019	0.06%	Kurita Water Industries Ltd.	73,200	2,866,109	0.10%
Takara Bio, Inc.	29,500	261,980	0.01%	Kyuden Co., Ltd.	25,500	919,939	0.03%
Takeda Pharmaceutical Co., Ltd.	1,026,600	29,520,758	1.02%	Lixil Corp.	173,000	2,160,353	0.07%
Terumo Corp.	482,200	15,808,827	0.55%	Mabuchi Motor Co., Ltd.	65,500	1,086,711	0.04%
Tsumura & Co.	43,400	817,791	0.03%	Marubeni Corp.	1,030,200	16,284,584	0.56%
		223,484,741	7.75%	MINEBEA MITSUMI, Inc.	276,500	5,684,744	0.20%
				MISUMI Group, Inc.	184,100	3,120,350	0.11%
Industrials 24.55% (30 June 2023: 26.13%)				Mitsubishi Corp.	2,282,600	36,486,304	1.27%
AGC, Inc.	119,500	4,438,232	0.15%	Mitsubishi Electric Corp.	1,309,700	18,570,650	0.64%
Aica Kogyo Co., Ltd.	34,200	827,709	0.03%	Mitsubishi Heavy Industries Ltd.	192,200	11,235,070	0.39%
Amada Co., Ltd.	206,000	2,147,964	0.07%	Mitsubishi Logistics Corp.	40,100	1,208,575	0.04%
Amano Corp.	43,500	1,031,189	0.04%	Mitsubishi Materials Corp.	84,200	1,461,764	0.05%
Azbil Corp.	84,000	2,780,139	0.10%	Mitsui & Co., Ltd.	999,800	37,572,283	1.30%
AZ-COM MARUWA Holdings, Inc.	24,000	260,292	0.01%	Mitsui OSK Lines Ltd.	225,700	7,231,429	0.25%
BayCurrent Consulting, Inc.	89,700	3,150,126	0.11%	Miura Co., Ltd.	63,400	1,262,783	0.04%
Benefit One, Inc.	40,100	603,719	0.02%	Nabtesco Corp.	77,300	1,577,747	0.05%
Central Japan Railway Co.	611,186	15,537,598	0.54%	Nagoya Railroad Co., Ltd.	130,600	2,096,381	0.07%
COMSYS Holdings Corp.	73,400	1,619,194	0.06%	Nankai Electric Railway Co., Ltd.	73,900	1,501,798	0.05%
Credit Saison Co., Ltd.	108,900	2,007,984	0.07%	NGK Insulators Ltd.	168,200	2,010,931	0.07%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Nidec Corp.	348,000	14,057,739	0.49%	Industrial & Infrastructure Fund Investment Corp. REIT Class A	1,315	1,302,128	0.04%
Nippon Electric Glass Co., Ltd.	52,800	1,135,174	0.04%	Invincible Investment Corp. REIT	4,507	1,950,113	0.07%
Nippon Express Holdings, Inc.	45,000	2,558,022	0.09%	Japan Hotel Investment Corp. REIT Class A	3,141	1,541,759	0.05%
Nippon Paint Holdings Co., Ltd.	685,928	5,546,588	0.19%	Japan Logistics Fund, Inc. REIT	597	1,211,108	0.04%
Nippon Yusen KK	313,400	9,716,778	0.34%	Japan Metropolitan Fund Invest REIT	4,587	3,315,472	0.11%
Nishi-Nippon Railroad Co., Ltd.	50,000	847,461	0.03%	Japan Prime Realty Investment Corp. REIT	633	1,571,500	0.05%
Obayashi Corp.	456,900	3,953,880	0.14%	Japan Real Estate Investment Corp. REIT	904	3,744,758	0.13%
OKUMA Corp.	19,600	844,588	0.03%	KDX Realty Investment Corp. REIT Class A	2,619	2,987,198	0.10%
OSG Corp.	50,000	717,123	0.02%	LaSalle Logiport REIT	1,266	1,364,960	0.05%
Park24 Co., Ltd.	85,600	1,096,868	0.04%	Mitsubishi Estate Co., Ltd.	731,000	10,074,713	0.35%
Penta-Ocean Construction Co., Ltd.	189,100	1,062,195	0.04%	Mitsui Fudosan Co., Ltd.	601,700	14,758,679	0.51%
Persol Holdings Co., Ltd.	1,169,832	2,008,911	0.07%	Mitsui Fudosan Logistics Park, Inc. REIT	380	1,233,154	0.04%
Recruit Holdings Co., Ltd.	979,562	41,432,318	1.44%	Mori Hills Investment Corp. REIT Class A	1,062	1,056,124	0.04%
Rengo Co., Ltd.	142,100	947,468	0.03%	Nippon Accommodations Fund, Inc. REIT Class A	312	1,336,700	0.05%
Sankyu, Inc.	32,400	1,190,697	0.04%	Nippon Building Fund, Inc. REIT	1,038	4,498,638	0.16%
Sanwa Holdings Corp.	130,700	1,982,565	0.07%	Nippon Prologis, Inc. REIT	1,646	3,168,708	0.11%
Secom Co., Ltd.	126,700	9,126,390	0.32%	Nomura Real Estate Holdings, Inc.	72,500	1,907,380	0.07%
Seino Holdings Co., Ltd.	86,100	1,305,730	0.04%	Nomura Real Estate Master Fund, Inc. REIT	3,000	3,511,136	0.12%
SG Holdings Co., Ltd.	284,800	4,088,773	0.14%	Open House Group Co., Ltd.	47,400	1,406,399	0.05%
Shimadzu Corp.	182,000	5,088,977	0.18%	Orix JREIT, Inc. REIT	1,756	2,073,869	0.07%
Shimizu Corp.	356,700	2,369,735	0.08%	Relo Group, Inc.	74,200	894,474	0.03%
SHO-BOND Holdings Co., Ltd.	30,700	1,364,711	0.05%	Sekisui House, Inc. REIT	2,784	1,522,531	0.05%
SMC Corp.	37,500	20,151,795	0.70%	Sumitomo Realty & Development Co., Ltd.	267,300	7,951,881	0.28%
SMS Co., Ltd.	33,700	693,099	0.02%	Tokyo Tatemono Co., Ltd.	133,600	2,001,441	0.07%
Sohgo Security Services Co., Ltd.	228,700	1,315,942	0.05%	Tokyu Fudosan Holdings Corp.	400,971	2,563,734	0.09%
Sojitz Corp.	147,900	3,341,336	0.12%	United Urban Investment Corp. REIT	1,974	2,017,686	0.07%
Sumitomo Bakelite Co., Ltd.	21,500	1,128,986	0.04%			102,768,995	3.57%
Sumitomo Corp.	738,600	16,115,290	0.56%	Technology 11.60% (30 June 2023: 10.65%)			
Sumitomo Heavy Industries Ltd.	75,300	1,898,791	0.07%	Advantest Corp.	496,373	16,889,639	0.59%
Taiheiyo Cement Corp.	77,700	1,601,619	0.06%	Alps Alpine Co., Ltd.	134,000	1,167,676	0.04%
Taisei Corp.	115,800	3,960,758	0.14%	BIPROGY, Inc.	44,000	1,377,926	0.05%
THK Co., Ltd.	81,200	1,592,264	0.05%	Brother Industries Ltd.	158,400	2,528,580	0.09%
Tobu Railway Co., Ltd.	134,700	3,620,218	0.13%	Canon Marketing Japan, Inc.	30,600	928,115	0.03%
Toda Corp.	157,900	1,044,752	0.04%	Canon, Inc.	634,000	16,279,472	0.56%
TOPPAN Holdings, Inc.	178,631	4,985,906	0.17%	CyberAgent, Inc.	282,670	1,774,658	0.06%
TOTO Ltd.	96,200	2,533,626	0.09%	Disco Corp.	56,500	14,018,797	0.49%
Toyo Seikan Group Holdings Ltd.	96,400	1,563,816	0.05%	FUJIFILM Holdings Corp.	238,600	14,340,033	0.50%
Toyota Tsusho Corp.	149,500	8,810,087	0.31%	Fujitsu Ltd.	119,690	18,062,170	0.63%
Ulvac, Inc.	32,000	1,529,408	0.05%	GMO internet group, Inc.	40,000	727,195	0.02%
Ushio, Inc.	66,700	958,298	0.03%	Hamamatsu Photonics KK	86,600	3,562,775	0.12%
West Japan Railway Co.	156,266	6,518,658	0.23%	Hirose Electric Co., Ltd.	21,698	2,457,147	0.09%
Yamato Holdings Co., Ltd.	212,100	3,919,893	0.14%	Ibiden Co., Ltd.	73,300	4,063,268	0.14%
Yaskawa Electric Corp.	174,500	7,290,431	0.25%	Information Services International-Dentsu Ltd.	16,000	662,789	0.02%
Yokogawa Electric Corp.	161,100	3,072,761	0.11%	Japan Aviation Electronics Industry Ltd.	28,900	661,104	0.02%
		707,355,941	24.55%	Justsystems Corp.	21,700	504,096	0.02%
Real Estate 3.57% (30 June 2023: 3.38%)				Kakaku.com, Inc.	86,100	1,066,326	0.04%
Activia Properties, Inc. REIT	492	1,355,809	0.05%	Konica Minolta, Inc.	300,500	879,886	0.03%
Advance Residence Investment Corp. REIT	901	2,019,549	0.07%	Kyocera Corp.	802,800	11,719,126	0.41%
AEON Investment Corp. REIT	1,222	1,225,641	0.04%	Lasertec Corp.	51,100	13,472,741	0.47%
Aeon Mall Co., Ltd.	63,460	797,639	0.03%	LY Corp.	1,765,400	6,257,415	0.22%
Daito Trust Construction Co., Ltd.	43,600	5,056,462	0.18%	Macnica Holdings, Inc.	31,200	1,645,867	0.06%
Daiwa House Investment Corp. REIT Class A	1,425	2,544,137	0.09%	Mercari, Inc.	76,100	1,410,209	0.05%
Daiwa Office Investment Corp. REIT Class A	180	849,057	0.03%	Mitsui High-Tec, Inc.	15,500	809,193	0.03%
Daiwa Securities Living Investments Corp. REIT Class A	1,283	949,191	0.03%				
Frontier Real Estate Investment Corp. REIT	332	1,019,691	0.04%				
GLP J-Reit REIT	3,106	3,095,425	0.11%				
Hulic Co., Ltd.	275,959	2,890,151	0.10%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Money Forward, Inc.	30,400	931,968	0.03%	Tokyo Electron Ltd.	296,100	53,043,024	1.84%
Murata Manufacturing Co., Ltd.	1,132,562	24,044,248	0.83%	Tokyo Seimitsu Co., Ltd.	25,700	1,580,683	0.05%
NEC Corp.	172,600	10,222,798	0.35%	Toshiba TEC Corp.	13,500	279,710	0.01%
NEC Networks & System Integration Corp.	46,600	786,363	0.03%	Trend Micro, Inc.	76,600	4,101,126	0.14%
NET One Systems Co., Ltd.	55,000	937,668	0.03%			334,269,531	11.60%
Nomura Research Institute Ltd.	282,503	8,217,795	0.28%	Telecommunications 3.94% (30 June 2023: 4.01%)			
NS Solutions Corp.	21,100	684,725	0.02%	Anritsu Corp.	90,900	877,213	0.03%
NTT Data Group Corp.	425,700	6,036,135	0.21%	Hikari Tsushin, Inc.	14,400	2,388,083	0.08%
OBIC Business Consultants Co., Ltd.	19,463	890,455	0.03%	Internet Initiative Japan, Inc.	72,500	1,483,118	0.05%
Obic Co., Ltd.	44,900	7,737,590	0.27%	KDDI Corp.	1,042,400	33,169,289	1.15%
Omron Corp.	122,600	5,724,754	0.20%	Nippon Telegraph & Telephone Corp.	19,186,400	23,448,835	0.81%
Oracle Corp. Japan	21,700	1,673,138	0.06%	SoftBank Corp.	1,856,588	23,171,135	0.81%
Otsuka Corp.	68,500	2,824,447	0.10%	SoftBank Group Corp.	652,500	29,125,993	1.01%
Rakus Co., Ltd.	63,400	1,174,865	0.04%			113,663,666	3.94%
Rakuten Group, Inc.	940,200	4,188,151	0.15%	Utilities 1.42% (30 June 2023: 1.33%)			
Renesas Electronics Corp.	893,207	16,149,700	0.56%	Chubu Electric Power Co., Inc.	473,000	6,111,289	0.21%
Ricoh Co., Ltd.	389,800	2,994,420	0.10%	Chugoku Electric Power Co., Inc.	206,600	1,474,981	0.05%
Rohm Co., Ltd.	219,207	4,202,064	0.15%	Electric Power Development Co., Ltd.	110,600	1,795,348	0.06%
Sanken Electric Co., Ltd.	12,400	683,856	0.02%	Iwatani Corp.	34,200	1,560,566	0.05%
SCREEN Holdings Co., Ltd.	53,380	4,517,119	0.16%	Kansai Electric Power Co., Inc.	491,800	6,530,356	0.23%
SCSK Corp.	84,800	1,681,804	0.06%	Kyushu Electric Power Co., Inc.	308,900	2,237,104	0.08%
Seiko Epson Corp.	173,200	2,592,840	0.09%	Osaka Gas Co., Ltd.	267,100	5,579,582	0.19%
Sharp Corp.	142,304	1,014,943	0.03%	Shikoku Electric Power Co., Inc.	106,100	762,749	0.03%
SHIFT, Inc.	7,300	1,854,774	0.06%	Toho Gas Co., Ltd.	59,100	1,234,569	0.04%
Shinko Electric Industries Co., Ltd.	44,100	1,715,452	0.06%	Tohoku Electric Power Co., Inc.	315,000	2,142,527	0.08%
Socionext, Inc.	121,400	2,204,455	0.08%	Tokyo Electric Power Co. Holdings, Inc.	1,053,800	5,520,154	0.19%
SUMCO Corp.	223,875	3,357,807	0.12%	Tokyo Gas Co., Ltd.	265,900	6,107,137	0.21%
Taiyo Yuden Co., Ltd.	81,500	2,156,299	0.07%			41,056,362	1.42%
TDK Corp.	241,700	11,515,810	0.40%	Total Equities		2,863,798,438	99.38%
TechnoPro Holdings, Inc.	73,168	1,928,069	0.07%	Total Transferable Securities		2,863,798,438	99.38%
TIS, Inc.	152,200	3,354,273	0.12%				

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2023: 0.01%)				
Futures 0.00% (30 June 2023: 0.01%)				
TOPIX Index March 2024	103	¥2,419,552,647	123,616	0.00%
Total Financial Derivative Instruments Dealt in on a Regulated Market			123,616	0.00%

OTC Financial Derivative Instruments (0.03%) (30 June 2023: 0.19%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Forward Currency Exchange Contracts 0.06% (30 June 2023: (0.00%))							
JPY	7,344,558,046	USD	(50,979,554)	UBS AG	21/3/2024	1,760,858	0.06%
JPY	93,940,000	USD	(657,283)	State Street Bank & Trust Co.	21/3/2024	17,289	0.00%
USD	1,575,656	JPY	(222,000,000)	BNP Paribas	4/1/2024	716	0.00%
USD	2,706,871	JPY	(377,120,000)	Morgan Stanley	21/3/2024	(1,183)	(0.00%)
USD	2,641,344	JPY	(372,480,000)	State Street Bank & Trust Co.	21/3/2024	(33,391)	(0.00%)
USD	16,487,973	JPY	(2,301,530,000)	Morgan Stanley	21/3/2024	(39,044)	(0.00%)
USD	22,052,817	JPY	(3,080,000,000)	State Street Bank & Trust Co.	21/3/2024	(64,303)	(0.00%)
						1,640,942	0.06%

Hedge Share Class Level Forward Currency Exchange Contracts (0.09%) (30 June 2023: 0.19%)

JPY	1,658,727,266	USD	(11,572,583)	State Street Bank & Trust Co.	5/1/2024	196,818	0.01%
JPY	2,464,872,290	EUR	(15,730,583)	State Street Bank & Trust Co.	5/1/2024	111,240	0.00%
JPY	162,040,623	EUR	(1,008,385)	UBS AG	5/1/2024	35,752	0.00%
JPY	132,380,402	USD	(904,386)	State Street Bank & Trust Co.	5/1/2024	34,911	0.00%
JPY	831,599,042	EUR	(5,315,509)	Toronto-Dominion Bank	5/1/2024	28,336	0.00%
JPY	93,015,870	USD	(632,475)	UBS AG	5/1/2024	27,514	0.00%
JPY	65,229,339	USD	(445,560)	State Street Bank & Trust Co.	5/1/2024	17,271	0.00%
JPY	101,710,717	USD	(706,701)	State Street Bank & Trust Co.	5/1/2024	14,981	0.00%
JPY	281,279,797	EUR	(1,793,054)	State Street Bank & Trust Co.	5/1/2024	14,956	0.00%
JPY	115,130,308	EUR	(726,818)	State Street Bank & Trust Co.	5/1/2024	13,959	0.00%
JPY	343,090,454	EUR	(2,191,495)	HSBC Bank	5/1/2024	13,358	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
JPY	2,743,304,599	USD	(19,458,821)	Toronto-Dominion Bank	5/1/2024	6,134	0.00%
JPY	126,366,706	EUR	(808,622)	Toronto-Dominion Bank	5/1/2024	3,315	0.00%
JPY	155,909,190	USD	(1,103,177)	State Street Bank & Trust Co.	5/1/2024	3,068	0.00%
JPY	78,858,711	EUR	(505,903)	State Street Bank & Trust Co.	5/1/2024	648	0.00%
JPY	101,197,493	EUR	(651,978)	State Street Bank & Trust Co.	2/2/2024	176	0.00%
EUR	1,169,429	USD	(1,291,810)	Brown Brothers Harriman & Co.	3/1/2024	—	0.00%
JPY	279,099,498	USD	(1,981,242)	Toronto-Dominion Bank	5/1/2024	(908)	(0.00%)
JPY	162,192,743	EUR	(1,043,543)	State Street Bank & Trust Co.	5/1/2024	(2,009)	(0.00%)
USD	6,791,134	JPY	(953,232,877)	Toronto-Dominion Bank	2/2/2024	(3,287)	(0.00%)
USD	19,544,538	JPY	(2,743,304,599)	Toronto-Dominion Bank	2/2/2024	(9,097)	(0.00%)
JPY	534,547,202	EUR	(3,445,282)	State Street Bank & Trust Co.	5/1/2024	(13,273)	(0.00%)
JPY	1,448,364,329	EUR	(9,353,960)	State Street Bank & Trust Co.	5/1/2024	(56,857)	(0.00%)
EUR	15,782,455	JPY	(2,464,872,290)	State Street Bank & Trust Co.	2/2/2024	(112,478)	(0.01%)
EUR	10,203,813	JPY	(1,637,085,551)	Bank of New York Mellon	5/1/2024	(343,341)	(0.01%)
EUR	10,200,756	JPY	(1,637,085,552)	State Street Bank & Trust Co.	5/1/2024	(346,718)	(0.01%)
EUR	10,195,302	JPY	(1,637,085,551)	State Street Bank & Trust Co.	5/1/2024	(352,743)	(0.01%)
EUR	10,153,855	JPY	(1,637,085,551)	State Street Bank & Trust Co.	5/1/2024	(398,532)	(0.01%)
USD	35,559,805	JPY	(5,229,376,881)	Toronto-Dominion Bank	5/1/2024	(1,544,929)	(0.05%)
						(2,661,735)	(0.09%)
Total OTC Financial Derivative Instruments						(1,020,793)	(0.03%)
Total Investments						2,862,901,261	99.35%
						Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities						18,632,169	0.65%
Net Assets						2,881,533,430	100.00%
Analysis of Total Assets						US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					2,863,798,438	97.69%
(b)	Transferable securities dealt in on another regulated market					—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					123,616	0.00%
(e)	Total OTC Financial Derivative Instruments					2,301,300	0.08%
(f)	Other Assets					65,336,760	2.23%
Total Assets						2,931,560,114	100.00%

Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	2,863,798,438	2,431,396,662
Financial Derivative Instruments	17	2,424,916	5,531,297
Cash		8,984,499	21,187,396
Unrealised Appreciation on Spot Currency Contracts		—	3,979
Receivables:			
Interest and Dividends		3,748,083	2,996,185
Capital Shares Issued		46,490,856	5,709
Investments Sold		2,521,297	—
Margin Cash Due from Broker		842,025	506,454
Cash Collateral		2,750,000	140,000
Total Current Assets		2,931,560,114	2,461,767,682
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	3,322,093	502,480
Bank Overdraft		89,670	2,708
Unrealised Depreciation on Spot Currency Contracts		9,507	—
Payables and Other Liabilities:			
Capital Shares Redeemed		9,042,453	—
Investments Purchased		37,231,334	349,468
Management Fees Payable	12	331,627	297,678
Total Current Liabilities		50,026,684	1,152,334
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		2,881,533,430	2,460,615,348

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
EUR-Hedged Accumulating			
US (\$) Equivalent	16,726,378	90,990,782	38,578,913
Net Assets	15,141,790	83,401,267	36,901,730
Number of Shares Outstanding	392,255	2,288,409	1,279,571
Net Asset Value Per Share¹	38.60	36.45	28.84
USD Accumulating			
Net Assets	575,892,069	289,739,506	163,577,572
Number of Shares Outstanding	18,831,611	10,092,919	6,681,490
Net Asset Value Per Share¹	30.58	28.71	24.48
USD Distributing			
Net Assets	2,262,575,091	2,077,132,412	1,545,895,374
Number of Shares Outstanding	66,466,497	64,443,199	55,116,948
Net Asset Value Per Share¹	34.04	32.23	28.05
USD-Hedged Accumulating			
Net Assets	26,339,892	2,752,648	2,681,563
Number of Shares Outstanding	635,860	71,034	89,791
Net Asset Value Per Share¹	41.42	38.75	29.86

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

	Note	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		924,157	233,590
Dividend Income		29,236,279	21,360,604
Securities Lending Income		491,118	326,927
Net Gain on Financial Instruments		152,479,105	58,658,214
Total Investment Income		183,130,659	80,579,335
Expenses			
Management Fees	12	1,967,758	1,338,182
Transaction Fees and Commissions		44,024	7,582
Total Expenses		2,011,782	1,345,764
Finance Costs			
Interest Expense		9,281	10,434
Distributions	6	19,046,963	15,054,428
Total Finance Costs		19,056,244	15,064,862
Net Investment Income After Finance Costs		162,062,633	64,168,709
Taxation	5	(4,383,000)	(3,201,542)
Net Increase in Net Assets		157,679,633	60,967,167

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	157,679,633	60,967,167
Capital Transactions		
Subscriptions	578,353,852	228,439,487
Redemptions	(315,115,403)	(152,727,729)
Total Capital Transactions	263,238,449	75,711,758
Total Increase for the Period	420,918,082	136,678,925
Net Assets		
Beginning of Period	2,460,615,348	1,750,733,422
End of Period	2,881,533,430	1,887,412,347

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard FTSE North America UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard FTSE North America UCITS ETF seeks to track the performance of the FTSE North America Index, a market capitalisation-weighted index of large- and mid-cap companies in the United States and Canada.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global stocks rebounded from mid-period declines to finish the six months with solid gains.
- In this environment, the ETF's benchmark index returned 8.20% for the six months ended 31 December 2023. US stocks, which make up more than 95% of the index by market value, drove returns.
- Nine of 11 industry sectors posted positive results. Technology, which has by far the largest weighting in the index, contributed the most, followed by financials and consumer discretionary.

Benchmark returns in the commentary above are in US dollars.

Benchmark: FTSE North America Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
USD Accumulating	8.31%	—	12.23%
Benchmark	8.20	—	12.04
Tracking Difference*	0.11		
USD Distributing	8.31%	15.13%	11.24%
Benchmark	8.20	14.94	11.04
Tracking Difference*	0.11		

Sources: Vanguard Global Advisers, LLC, and FTSE.
Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

1 Since-inception returns: USD Accumulating, 23 July 2019; USD Distributing, 30 September 2014.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
Apple, Inc.	74,616	13,483,201	Apple, Inc.	28,792	5,504,878
Microsoft Corp.	38,849	13,384,720	Microsoft Corp.	9,918	3,520,878
Amazon.com, Inc.	47,106	6,599,443	Amazon.com, Inc.	12,008	1,694,146
NVIDIA Corp.	12,389	5,639,548	Alphabet, Inc. Class C	12,104	1,621,978
Alphabet, Inc. Class A	29,454	3,948,339	Kenvue, Inc.	63,439	1,470,143
Meta Platforms, Inc. Class A	11,547	3,641,525	NVIDIA Corp.	3,146	1,453,343
Tesla, Inc.	14,436	3,562,690	Johnson & Johnson	7,599	1,227,793
Alphabet, Inc. Class C	24,609	3,327,849	Alphabet, Inc. Class A	7,805	1,024,177
Berkshire Hathaway, Inc. Class B	8,661	3,086,100	Meta Platforms, Inc. Class A	2,951	955,007
Eli Lilly & Co.	4,418	2,574,087	Tesla, Inc.	3,695	897,906
Exxon Mobil Corp.	22,717	2,490,393	Exxon Mobil Corp.	8,052	876,928
UnitedHealth Group, Inc.	4,788	2,447,478	JPMorgan Chase & Co.	5,551	850,686
JPMorgan Chase & Co.	14,353	2,152,267	Berkshire Hathaway, Inc. Class B	2,325	818,431
Johnson & Johnson	12,304	1,932,870	Visa, Inc. Class A	3,231	809,770
Visa, Inc. Class A	7,762	1,898,683	Chevron Corp.	5,058	762,658
Broadcom, Inc.	2,001	1,834,819	Broadcom, Inc.	724	684,636
Procter & Gamble Co.	11,967	1,788,549	Marathon Petroleum Corp.	4,350	649,800
Chevron Corp.	11,098	1,754,075	UnitedHealth Group, Inc.	1,221	632,834
Mastercard, Inc. Class A	4,021	1,627,269	Home Depot, Inc.	1,835	609,020
Home Depot, Inc.	4,901	1,541,358	Eli Lilly & Co.	1,117	597,999

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.74% (30 June 2023: 99.88%)							
Equities 99.74% (30 June 2023: 99.88%)							
Basic Materials 1.79% (30 June 2023: 2.06%)							
Agnico Eagle Mines Ltd.	31,519	1,736,581	0.06%	Etsy, Inc.	8,506	689,411	0.02%
Barrick Gold Corp.	120,098	2,180,454	0.07%	Expedia Group, Inc.	9,465	1,436,692	0.05%
Celanese Corp. Class A	6,719	1,043,931	0.04%	Ford Motor Co.	269,079	3,280,073	0.11%
CF Industries Holdings, Inc.	13,310	1,058,145	0.04%	Fox Corp. Class A	18,559	550,646	0.02%
Dow, Inc.	48,333	2,650,582	0.09%	Fox Corp. Class B	8,463	234,002	0.01%
Eastman Chemical Co.	8,116	728,979	0.02%	Garmin Ltd.	10,476	1,346,585	0.05%
Ecolab, Inc.	16,978	3,367,586	0.11%	General Motors Co.	94,165	3,382,407	0.11%
Fastenal Co.	38,923	2,521,043	0.08%	Genuine Parts Co.	9,549	1,322,536	0.04%
FMC Corp.	8,470	534,033	0.02%	Hasbro, Inc.	8,741	446,315	0.01%
Franco-Nevada Corp.	12,973	1,443,992	0.05%	Hilton Worldwide Holdings, Inc.	17,281	3,146,697	0.11%
Freepport-McMoRan, Inc.	97,897	4,167,475	0.14%	Home Depot, Inc.	68,601	23,773,677	0.80%
International Flavors & Fragrances, Inc.	17,520	1,418,594	0.05%	Interpublic Group of Cos, Inc.	26,442	863,067	0.03%
International Paper Co.	23,461	848,115	0.03%	Las Vegas Sands Corp.	25,148	1,237,533	0.04%
Linde plc	33,259	13,659,804	0.46%	Lear Corp.	3,914	552,696	0.02%
LyondellBasell Industries NV Class A	17,773	1,689,857	0.06%	Lennar Corp. Class A	17,040	2,539,642	0.09%
Mosaic Co.	22,940	819,646	0.03%	Lennar Corp. Class B	900	120,645	0.00%
Newmont Corp.	79,021	3,270,679	0.11%	Liberty Media Corp.-Liberty Formula One Class A	413	23,946	0.00%
Nucor Corp.	17,175	2,989,137	0.10%	Liberty Media Corp.-Liberty Formula One Class C	14,479	914,059	0.03%
Nutrien Ltd.	34,271	1,940,187	0.07%	Liberty Media Corp.-Liberty SiriusXM	9,690	278,878	0.01%
Southern Copper Corp.	5,848	503,337	0.02%	Liberty Media Corp.-Liberty SiriusXM Class A	5,488	157,725	0.00%
Steel Dynamics, Inc.	10,868	1,283,511	0.04%	Live Nation Entertainment, Inc.	10,541	986,638	0.03%
Teck Resources Ltd. Class B	30,973	1,315,636	0.04%	LKQ Corp.	17,892	855,059	0.03%
Westlake Corp.	2,238	313,230	0.01%	Lowe's Cos, Inc.	39,677	8,830,116	0.30%
Wheaton Precious Metals Corp.	30,997	1,536,686	0.05%	Lucid Group, Inc.	50,032	210,635	0.01%
		53,021,220	1.79%	Lululemon Athletica, Inc.	7,627	3,899,609	0.13%
Consumer Discretionary 13.89% (30 June 2023: 14.24%)							
Airbnb, Inc. Class A	27,682	3,768,627	0.13%	Magna International, Inc.	17,962	1,066,468	0.04%
Alimentation Couche-Tard, Inc.	51,081	3,022,790	0.10%	Marriott International, Inc. Class A	16,810	3,790,823	0.13%
Amazon.com, Inc.	617,944	93,890,411	3.17%	McDonald's Corp.	49,949	14,810,378	0.50%
American Airlines Group, Inc.	10,381	142,635	0.00%	MercadoLibre, Inc.	3,169	4,980,210	0.17%
Aptiv plc	18,634	1,671,842	0.06%	MGM Resorts International	19,696	880,017	0.03%
Aramark	16,804	472,192	0.02%	Netflix, Inc.	29,622	14,422,359	0.49%
Autoliv, Inc.	5,315	585,660	0.02%	News Corp. Class A	24,713	606,704	0.02%
AutoZone, Inc.	1,212	3,133,759	0.11%	News Corp. Class B	9,466	243,466	0.01%
Bath & Body Works, Inc.	15,888	685,726	0.02%	NIKE, Inc. Class B	81,547	8,853,558	0.30%
Best Buy Co., Inc.	13,373	1,046,838	0.03%	NVR, Inc.	200	1,400,090	0.05%
Booking Holdings, Inc.	2,447	8,680,047	0.29%	Omnicom Group, Inc.	13,336	1,153,697	0.04%
BorgWarner, Inc.	15,625	560,156	0.02%	O'Reilly Automotive, Inc.	4,069	3,865,876	0.13%
Burlington Stores, Inc.	4,471	869,520	0.03%	Paramount Global Class B	39,307	581,351	0.02%
Caesars Entertainment, Inc.	13,836	648,632	0.02%	Pool Corp.	2,629	1,048,209	0.04%
Canadian Tire Corp., Ltd. Class A	3,510	374,585	0.01%	PulteGroup, Inc.	14,772	1,524,766	0.05%
CarMax, Inc.	10,603	813,674	0.03%	Restaurant Brands International, Inc.	20,835	1,635,862	0.05%
Carnival Corp.	68,345	1,267,116	0.04%	Rivian Automotive, Inc. Class A	45,608	1,069,964	0.04%
Chipotle Mexican Grill, Inc. Class A	1,883	4,306,346	0.15%	ROBLOX Corp. Class A	31,579	1,443,792	0.05%
Copart, Inc.	58,650	2,873,850	0.10%	Rollins, Inc.	17,488	763,701	0.03%
Costco Wholesale Corp.	30,370	20,046,630	0.68%	Ross Stores, Inc.	22,910	3,170,515	0.11%
Coupang, Inc. Class A	75,119	1,216,177	0.04%	Royal Caribbean Cruises Ltd.	16,020	2,074,430	0.07%
Darden Restaurants, Inc.	8,153	1,339,538	0.04%	Sirius XM Holdings, Inc.	41,785	228,564	0.01%
Delta Air Lines, Inc.	11,043	444,260	0.01%	Southwest Airlines Co.	10,222	295,211	0.01%
Dollar General Corp.	14,985	2,037,211	0.07%	Spotify Technology SA	9,627	1,809,010	0.06%
Dollar Tree, Inc.	14,206	2,017,962	0.07%	Starbucks Corp.	77,347	7,426,085	0.25%
Dollarama, Inc.	18,661	1,351,387	0.05%	Take-Two Interactive Software, Inc.	11,221	1,806,020	0.06%
Domino's Pizza, Inc.	2,425	999,658	0.03%	Tesla, Inc.	189,250	47,024,840	1.59%
DR Horton, Inc.	21,366	3,247,205	0.11%	TJX Cos, Inc.	78,793	7,391,571	0.25%
eBay, Inc.	36,246	1,581,051	0.05%	Tractor Supply Co.	7,514	1,615,735	0.05%
Electronic Arts, Inc.	18,664	2,553,422	0.09%	Trade Desk, Inc. Class A	30,333	2,182,763	0.07%
Estee Lauder Cos, Inc. Class A	15,802	2,311,042	0.08%	Uber Technologies, Inc.	134,997	8,311,765	0.28%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Ulta Beauty, Inc.	3,387	1,659,596	0.06%	Enbridge, Inc.	145,190	5,252,209	0.18%
United Airlines Holdings, Inc.	5,410	223,217	0.01%	Enphase Energy, Inc.	9,206	1,216,481	0.04%
Vail Resorts, Inc.	2,720	580,638	0.02%	EOG Resources, Inc.	40,328	4,877,672	0.17%
VF Corp.	24,118	453,418	0.01%	Exxon Mobil Corp.	277,556	27,750,049	0.94%
Walmart, Inc.	97,788	15,416,278	0.52%	First Solar, Inc.	7,277	1,253,681	0.04%
Walt Disney Co.	125,409	11,323,179	0.38%	Halliburton Co.	61,276	2,215,127	0.08%
Warner Bros Discovery, Inc.	150,979	1,718,141	0.06%	Hess Corp.	18,929	2,728,805	0.09%
Whirlpool Corp.	3,537	430,700	0.01%	Imperial Oil Ltd.	12,156	695,840	0.02%
Wynn Resorts Ltd.	6,961	634,217	0.02%	Kinder Morgan, Inc.	133,096	2,347,813	0.08%
Yum! Brands, Inc.	19,094	2,494,822	0.08%	Marathon Oil Corp.	42,304	1,022,065	0.03%
		411,451,244	13.89%	Marathon Petroleum Corp.	26,053	3,865,223	0.13%
Consumer Staples 4.78% (30 June 2023: 5.24%)				Occidental Petroleum Corp.	47,060	2,809,953	0.10%
Altria Group, Inc.	122,609	4,946,047	0.17%	ONEOK, Inc.	39,803	2,794,967	0.09%
Archer-Daniels-Midland Co.	36,409	2,629,458	0.09%	Pembina Pipeline Corp.	37,196	1,286,881	0.04%
Brown-Forman Corp. Class B	12,440	710,324	0.02%	Phillips 66	30,556	4,068,226	0.14%
Bunge Global SA	10,010	1,010,509	0.03%	Pioneer Natural Resources Co.	15,924	3,580,989	0.12%
Campbell Soup Co.	12,827	554,511	0.02%	Schlumberger NV	97,702	5,084,412	0.17%
Church & Dwight Co., Inc.	16,715	1,580,570	0.05%	SolarEdge Technologies, Inc.	3,759	351,842	0.01%
Clorox Co.	8,522	1,215,152	0.04%	Suncor Energy, Inc.	89,511	2,881,649	0.10%
Coca-Cola Co.	267,000	15,734,310	0.53%	Targa Resources Corp.	15,179	1,318,600	0.05%
Coca-Cola Europacific Partners plc	13,720	915,673	0.03%	TC Energy Corp.	70,362	2,761,973	0.09%
Colgate-Palmolive Co.	56,369	4,493,173	0.15%	Texas Pacific Land Corp.	415	652,567	0.02%
Conagra Brands, Inc.	32,706	937,354	0.03%	Tourmaline Oil Corp.	19,422	877,716	0.03%
Constellation Brands, Inc. Class A	10,989	2,656,591	0.09%	Valero Energy Corp.	23,298	3,028,740	0.10%
Corteva, Inc.	48,602	2,329,008	0.08%	Williams Cos, Inc.	82,959	2,889,462	0.10%
CVS Health Corp.	87,814	6,933,793	0.23%			132,228,580	4.47%
General Mills, Inc.	40,071	2,610,225	0.09%	Financials 11.76% (30 June 2023: 10.99%)			
George Weston Ltd.	4,591	572,743	0.02%	Aflac, Inc.	40,658	3,354,285	0.11%
Hershey Co.	10,292	1,918,840	0.07%	Allstate Corp.	17,957	2,513,621	0.08%
Hormel Foods Corp.	19,564	628,200	0.02%	Ally Financial, Inc.	18,292	638,757	0.02%
J M Smucker Co.	7,079	894,644	0.03%	American Express Co.	39,978	7,489,479	0.25%
Kellanova	17,542	980,773	0.03%	American International Group, Inc.	49,095	3,326,186	0.11%
Keurig Dr Pepper, Inc.	65,433	2,180,228	0.07%	Ameriprise Financial, Inc.	7,175	2,725,280	0.09%
Kimberly-Clark Corp.	23,023	2,797,525	0.09%	Annaly Capital Management, Inc. REIT	33,287	644,769	0.02%
Kraft Heinz Co.	55,116	2,038,190	0.07%	Aon plc Class A	13,633	3,967,476	0.13%
Kroger Co.	44,470	2,032,724	0.07%	Apollo Global Management, Inc.	35,667	3,323,808	0.11%
Lamb Weston Holdings, Inc.	10,018	1,082,846	0.04%	Arch Capital Group Ltd.	24,433	1,814,639	0.06%
Loblaw Cos Ltd.	10,519	1,023,341	0.04%	Arthur J Gallagher & Co.	14,399	3,238,047	0.11%
McCormick & Co., Inc.	17,266	1,181,340	0.04%	Bank of America Corp.	473,278	15,935,270	0.54%
McKesson Corp.	9,271	4,292,288	0.15%	Bank of Montreal	49,448	4,916,675	0.17%
Metro, Inc.	16,058	835,294	0.03%	Bank of New York Mellon Corp.	52,993	2,758,286	0.09%
Molson Coors Beverage Co. Class B	11,809	722,829	0.02%	Bank of Nova Scotia	82,223	4,021,981	0.14%
Mondelez International, Inc. Class A	93,308	6,758,298	0.23%	Berkshire Hathaway, Inc. Class B	125,572	44,786,510	1.51%
Monster Beverage Corp.	50,886	2,931,542	0.10%	BlackRock, Inc. Class A	10,191	8,273,054	0.28%
PepsiCo, Inc.	94,449	16,041,218	0.54%	Blackstone, Inc.	48,901	6,402,119	0.22%
Philip Morris International, Inc.	106,329	10,003,432	0.34%	Broadridge Financial Solutions, Inc.	8,062	1,658,756	0.06%
Procter & Gamble Co.	161,413	23,653,461	0.80%	Brookfield Asset Management Ltd. Class A	18,406	742,884	0.03%
Saputo, Inc.	17,429	354,634	0.01%	Brookfield Corp.	102,873	4,146,595	0.14%
Sysco Corp.	34,587	2,529,347	0.09%	Brown & Brown, Inc.	16,060	1,142,027	0.04%
Target Corp.	31,604	4,501,042	0.15%	Canadian Imperial Bank of Commerce	61,941	2,996,994	0.10%
Tyson Foods, Inc. Class A	19,196	1,031,785	0.04%	Carlyle Group, Inc.	14,189	577,350	0.02%
Walgreens Boots Alliance, Inc.	49,481	1,291,949	0.04%	Cboe Global Markets, Inc.	7,136	1,274,204	0.04%
WK Kellogg Co.	4,385	57,619	0.00%	Charles Schwab Corp.	101,737	6,999,506	0.24%
		141,592,830	4.78%	Chubb Ltd.	27,922	6,310,372	0.21%
Energy 4.47% (30 June 2023: 4.71%)				Cincinnati Financial Corp.	10,379	1,073,811	0.04%
APA Corp.	20,926	750,825	0.03%	Citigroup, Inc.	131,760	6,777,734	0.23%
Baker Hughes Co. Class A	69,461	2,374,177	0.08%	Citizens Financial Group, Inc.	32,431	1,074,763	0.04%
Canadian Natural Resources Ltd.	73,106	4,812,932	0.16%	CME Group, Inc. Class A	24,612	5,183,287	0.17%
Cenovus Energy, Inc.	90,238	1,511,038	0.05%	CNA Financial Corp.	1,900	80,389	0.00%
Cheniere Energy, Inc.	16,516	2,819,446	0.10%	Credicorp Ltd.	4,628	693,876	0.02%
Chevron Corp.	117,987	17,598,941	0.59%	Discover Financial Services	17,166	1,929,458	0.07%
ConocoPhillips	82,224	9,543,740	0.32%	Equitable Holdings, Inc.	24,456	814,385	0.03%
Coterra Energy, Inc.	51,189	1,306,343	0.04%	Everest Group Ltd.	2,939	1,039,172	0.04%
Devon Energy Corp.	43,815	1,984,819	0.07%				
Diamondback Energy, Inc.	12,338	1,913,377	0.07%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
FactSet Research Systems, Inc.	2,629	1,254,164	0.04%	Baxter International, Inc.	34,872	1,348,152	0.05%
Fairfax Financial Holdings Ltd.	1,483	1,374,930	0.05%	Becton Dickinson & Co.	19,897	4,851,485	0.16%
Fidelity National Financial, Inc.	17,857	911,064	0.03%	Biogen, Inc.	9,913	2,565,187	0.09%
Fifth Third Bancorp	46,639	1,608,579	0.05%	BioMarin Pharmaceutical, Inc.	12,886	1,242,468	0.04%
First Citizens BancShares, Inc. Class A	745	1,057,133	0.04%	Bio-Rad Laboratories, Inc. Class A	1,401	452,369	0.02%
Franklin Resources, Inc.	19,105	569,138	0.02%	Bio-Techne Corp.	10,776	831,476	0.03%
Globe Life, Inc.	5,999	730,198	0.02%	Boston Scientific Corp.	100,380	5,802,968	0.20%
Goldman Sachs Group, Inc.	21,935	8,461,865	0.29%	Bristol-Myers Squibb Co.	140,121	7,189,608	0.24%
Great-West Lifeco, Inc.	18,382	611,432	0.02%	Cardinal Health, Inc.	17,128	1,726,502	0.06%
Hartford Financial Services Group, Inc.	20,782	1,670,457	0.06%	Catalent, Inc.	12,440	558,929	0.02%
Huntington Bancshares, Inc.	98,979	1,259,013	0.04%	Cencora, Inc.	11,166	2,293,273	0.08%
IGM Financial, Inc.	5,115	135,808	0.00%	Centene Corp.	36,926	2,740,278	0.09%
Intact Financial Corp.	12,140	1,876,885	0.06%	Charles River Laboratories International, Inc.	3,467	819,599	0.03%
Intercontinental Exchange, Inc.	38,799	4,982,956	0.17%	Cigna Group	20,000	5,989,000	0.20%
JPMorgan Chase & Co.	197,860	33,655,986	1.14%	Cooper Cos, Inc.	3,290	1,245,068	0.04%
KeyCorp	64,465	928,296	0.03%	Danaher Corp.	45,144	10,443,613	0.35%
KKR & Co., Inc.	45,521	3,771,415	0.13%	DaVita, Inc.	3,589	375,984	0.01%
Loews Corp.	12,773	888,873	0.03%	DENTSPLY SIRONA, Inc.	14,194	505,164	0.02%
LPL Financial Holdings, Inc.	5,211	1,186,128	0.04%	Dexcom, Inc.	26,376	3,272,998	0.11%
M&T Bank Corp.	11,378	1,559,696	0.05%	Edwards Lifesciences Corp.	41,205	3,141,881	0.11%
Manulife Financial Corp.	126,972	2,819,460	0.10%	Elevance Health, Inc.	16,236	7,656,248	0.26%
Markel Group, Inc.	896	1,272,230	0.04%	Eli Lilly & Co.	58,038	33,831,511	1.14%
MarketAxess Holdings, Inc.	2,519	737,689	0.02%	Exact Sciences Corp.	12,034	890,275	0.03%
Marsh & McLennan Cos, Inc.	33,880	6,419,244	0.22%	GE HealthCare Technologies, Inc.	26,633	2,059,264	0.07%
MetLife, Inc.	43,715	2,890,873	0.10%	Gilead Sciences, Inc.	85,591	6,933,727	0.23%
Moody's Corp.	10,831	4,230,155	0.14%	HCA Healthcare, Inc.	13,737	3,718,331	0.13%
Morgan Stanley	82,404	7,684,173	0.26%	Henry Schein, Inc.	8,772	664,128	0.02%
MSCI, Inc. Class A	5,254	2,971,925	0.10%	Hologic, Inc.	16,611	1,186,856	0.04%
Nasdaq, Inc.	23,175	1,347,395	0.05%	Humana, Inc.	8,546	3,912,444	0.13%
National Bank of Canada	22,716	1,739,964	0.06%	ICON plc ADR	5,553	1,571,888	0.05%
Northern Trust Corp.	14,031	1,183,936	0.04%	IDEXX Laboratories, Inc.	5,637	3,128,817	0.11%
NU Holdings Ltd. Class A	159,533	1,328,910	0.04%	Illumina, Inc.	10,821	1,506,716	0.05%
PNC Financial Services Group, Inc.	27,231	4,216,720	0.14%	Incyte Corp.	12,673	795,738	0.03%
Power Corp. of Canada	36,806	1,057,621	0.04%	Insulet Corp.	4,795	1,040,419	0.04%
Principal Financial Group, Inc.	16,372	1,287,985	0.04%	Intuitive Surgical, Inc.	23,932	8,073,700	0.27%
Progressive Corp.	39,995	6,370,404	0.22%	IQVIA Holdings, Inc.	12,529	2,898,960	0.10%
Prudential Financial, Inc.	24,929	2,585,387	0.09%	Jazz Pharmaceuticals plc	4,156	511,188	0.02%
Raymond James Financial, Inc.	13,074	1,457,751	0.05%	Johnson & Johnson	165,210	25,895,015	0.87%
Regions Financial Corp.	64,277	1,245,688	0.04%	Laboratory Corp. of America Holdings	6,042	1,373,286	0.05%
RenaissanceRe Holdings Ltd.	3,419	670,124	0.02%	Masimo Corp.	3,014	353,271	0.01%
Royal Bank of Canada	96,177	9,773,789	0.33%	Medtronic plc	90,969	7,494,026	0.25%
S&P Global, Inc.	21,983	9,683,951	0.33%	Merck & Co., Inc.	174,109	18,981,363	0.64%
SEI Investments Co.	6,713	426,611	0.01%	Moderna, Inc.	22,795	2,266,963	0.08%
State Street Corp.	21,438	1,660,587	0.06%	Molina Healthcare, Inc.	3,970	1,434,401	0.05%
Sun Life Financial, Inc.	39,871	2,077,912	0.07%	Pfizer, Inc.	387,513	11,156,499	0.38%
T Rowe Price Group, Inc.	15,164	1,633,011	0.06%	Quest Diagnostics, Inc.	7,542	1,039,891	0.03%
Thomson Reuters Corp.	10,781	1,583,955	0.05%	Regeneron Pharmaceuticals, Inc.	7,042	6,184,918	0.21%
Toronto-Dominion Bank	124,756	8,100,719	0.27%	ResMed, Inc.	9,959	1,713,147	0.06%
Travelers Cos, Inc.	15,765	3,003,075	0.10%	Revvity, Inc.	8,521	931,431	0.03%
Truist Financial Corp.	90,996	3,359,572	0.11%	Royalty Pharma plc Class A	25,379	712,896	0.02%
US Bancorp	106,937	4,628,233	0.16%	STERIS plc	6,766	1,487,505	0.05%
Voya Financial, Inc.	6,557	478,399	0.02%	Stryker Corp.	24,400	7,306,824	0.25%
Wells Fargo & Co.	251,468	12,377,255	0.42%	Teleflex, Inc.	3,158	787,416	0.03%
Willis Towers Watson plc	7,085	1,708,902	0.06%	Thermo Fisher Scientific, Inc.	26,458	14,043,642	0.47%
WR Berkley Corp.	13,819	977,280	0.03%	UnitedHealth Group, Inc.	63,727	33,550,354	1.13%
		348,130,706	11.76%	Universal Health Services, Inc. Class B	4,172	635,980	0.02%
Health Care 11.62% (30 June 2023: 12.37%)				Veeva Systems, Inc. Class A	9,868	1,899,787	0.06%
Abbott Laboratories	118,770	13,073,014	0.44%	Vertex Pharmaceuticals, Inc.	17,647	7,180,388	0.24%
AbbVie, Inc.	121,042	18,757,879	0.63%	Viatis, Inc.	80,515	871,977	0.03%
Agilent Technologies, Inc.	20,087	2,792,696	0.09%	West Pharmaceutical Services, Inc.	5,072	1,785,953	0.06%
Align Technology, Inc.	5,267	1,443,158	0.05%	Zimmer Biomet Holdings, Inc.	14,437	1,756,983	0.06%
Alnylam Pharmaceuticals, Inc.	8,529	1,632,536	0.05%	Zoetis, Inc. Class A	31,692	6,255,050	0.21%
Amgen, Inc.	36,591	10,538,940	0.36%			344,176,023	11.62%
Avantor, Inc.	46,545	1,062,622	0.04%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Industrials 11.55% (30 June 2023: 11.73%)							
3M Co.	37,611	4,111,635	0.14%	Old Dominion Freight Line, Inc.	6,778	2,747,327	0.09%
Accenture plc Class A	43,343	15,209,492	0.51%	Otis Worldwide Corp.	28,325	2,534,238	0.09%
Allegion plc	6,061	767,868	0.03%	PACCAR, Inc.	35,000	3,417,750	0.12%
AMETEK, Inc.	15,727	2,593,225	0.09%	Packaging Corp. of America	6,003	977,949	0.03%
Automatic Data Processing, Inc.	28,333	6,600,739	0.22%	Parker-Hannifin Corp.	8,767	4,038,957	0.14%
BILL Holdings, Inc.	6,902	563,134	0.02%	Paychex, Inc.	22,055	2,626,971	0.09%
Block, Inc. Class A	37,048	2,865,663	0.10%	PayPal Holdings, Inc.	75,369	4,628,410	0.16%
Boeing Co.	38,247	9,969,463	0.34%	Pentair plc	11,054	803,736	0.03%
Builders FirstSource, Inc.	8,450	1,410,643	0.05%	PPG Industries, Inc.	16,131	2,412,391	0.08%
Canadian National Railway Co.	39,985	5,050,434	0.17%	Quanta Services, Inc.	9,778	2,110,092	0.07%
Canadian Pacific Kansas City Ltd.	63,785	5,071,454	0.17%	Robert Half, Inc.	7,050	619,836	0.02%
Capital One Financial Corp.	25,985	3,407,153	0.11%	Rockwell Automation, Inc.	7,860	2,440,373	0.08%
Carrier Global Corp.	56,965	3,272,639	0.11%	RTX Corp.	98,805	8,313,453	0.28%
Caterpillar, Inc.	35,019	10,354,068	0.35%	Sherwin-Williams Co.	16,293	5,081,787	0.17%
CH Robinson Worldwide, Inc.	7,814	675,051	0.02%	Snap-on, Inc.	3,575	1,032,603	0.03%
Cintas Corp.	5,918	3,566,542	0.12%	Stanley Black & Decker, Inc.	10,533	1,033,287	0.03%
CNH Industrial NV	65,742	800,738	0.03%	Synchrony Financial	28,870	1,102,545	0.04%
CSX Corp.	136,674	4,738,488	0.16%	Teledyne Technologies, Inc.	3,192	1,424,558	0.05%
Cummins, Inc.	9,751	2,336,047	0.08%	Textron, Inc.	13,606	1,094,195	0.04%
Deere & Co.	18,206	7,280,033	0.25%	Trane Technologies plc	15,542	3,790,694	0.13%
Dover Corp.	9,567	1,471,500	0.05%	TransDigm Group, Inc.	3,626	3,668,062	0.12%
DuPont de Nemours, Inc.	31,411	2,416,448	0.08%	TransUnion	13,287	912,950	0.03%
Eaton Corp. plc	27,306	6,575,831	0.22%	Trimble, Inc.	16,966	902,591	0.03%
Emerson Electric Co.	39,176	3,813,000	0.13%	Union Pacific Corp.	41,748	10,254,144	0.35%
Equifax, Inc.	8,367	2,069,075	0.07%	United Parcel Service, Inc. Class B	49,668	7,809,300	0.26%
Expeditors International of Washington, Inc.	10,417	1,325,042	0.04%	United Rentals, Inc.	4,688	2,688,193	0.09%
Fair Isaac Corp.	1,652	1,922,945	0.06%	Veralto Corp.	14,872	1,223,371	0.04%
FedEx Corp.	15,922	4,027,788	0.14%	Verisk Analytics, Inc. Class A	9,755	2,330,079	0.08%
Fidelity National Information Services, Inc.	40,705	2,445,149	0.08%	Vestis Corp.	8,401	177,597	0.01%
Fiserv, Inc.	41,178	5,470,086	0.18%	Visa, Inc. Class A	109,379	28,476,823	0.96%
FleetCor Technologies, Inc.	4,921	1,390,724	0.05%	Vulcan Materials Co.	9,046	2,053,532	0.07%
Fortive Corp.	24,102	1,774,630	0.06%	Waters Corp.	4,027	1,325,809	0.04%
Fortune Brands Innovations, Inc.	8,696	662,113	0.02%	Westinghouse Air Brake Technologies Corp.	12,149	1,541,708	0.05%
Generac Holdings, Inc.	4,116	531,952	0.02%	Westrock Co.	17,568	729,423	0.02%
General Dynamics Corp.	16,700	4,336,489	0.15%	WW Grainger, Inc.	3,046	2,524,190	0.09%
General Electric Co.	74,322	9,485,717	0.32%	Xylem, Inc.	16,164	1,848,515	0.06%
Global Payments, Inc.	17,694	2,247,138	0.08%	Zebra Technologies Corp. Class A	3,539	967,315	0.03%
HEICO Corp.	3,066	548,415	0.02%			341,966,789	11.55%
HEICO Corp. Class A	5,511	784,987	0.03%	Information Technology 8.19% (30 June 2023: 0.00%)			
Honeywell International, Inc.	45,600	9,562,776	0.32%	Advanced Micro Devices, Inc.	109,942	16,206,550	0.55%
Howmet Aerospace, Inc.	25,966	1,405,280	0.05%	Amphenol Corp. Class A	39,731	3,938,534	0.13%
Hubbell, Inc. Class B	3,696	1,215,725	0.04%	Analog Devices, Inc.	34,331	6,816,763	0.23%
Huntington Ingalls Industries, Inc.	2,630	682,853	0.02%	Apple, Inc.	1,011,414	194,727,538	6.58%
IDEX Corp.	5,139	1,115,728	0.04%	Applied Materials, Inc.	57,345	9,293,904	0.31%
Illinois Tool Works, Inc.	20,693	5,420,324	0.18%	Arista Networks, Inc.	17,162	4,041,823	0.14%
Ingersoll Rand, Inc.	27,768	2,147,577	0.07%	Autodesk, Inc.	14,713	3,582,321	0.12%
Jack Henry & Associates, Inc.	4,927	805,121	0.03%	Fortinet, Inc.	45,093	2,639,293	0.09%
Jacobs Solutions, Inc.	8,559	1,110,958	0.04%	VeriSign, Inc.	6,212	1,279,424	0.04%
JB Hunt Transport Services, Inc.	5,621	1,122,739	0.04%			242,526,150	8.19%
Johnson Controls International plc	46,682	2,690,751	0.09%	Materials 0.26% (30 June 2023: 0.00%)			
Keysight Technologies, Inc.	12,175	1,936,921	0.07%	Air Products & Chemicals, Inc.	15,178	4,155,737	0.14%
L3Harris Technologies, Inc.	12,918	2,720,789	0.09%	Albemarle Corp.	7,992	1,154,684	0.04%
Lockheed Martin Corp.	15,256	6,914,629	0.23%	Avery Dennison Corp.	5,542	1,120,371	0.04%
Martin Marietta Materials, Inc.	4,220	2,105,400	0.07%	Ball Corp.	20,845	1,199,004	0.04%
Masco Corp.	15,506	1,038,592	0.04%			7,629,796	0.26%
Mastercard, Inc. Class A	56,947	24,288,465	0.82%	Real Estate 2.44% (30 June 2023: 2.41%)			
Mettler-Toledo International, Inc.	1,494	1,812,162	0.06%	Alexandria Real Estate Equities, Inc. REIT	11,815	1,497,788	0.05%
Norfolk Southern Corp.	15,491	3,661,763	0.12%	American Tower Corp. REIT	31,926	6,892,185	0.23%
Northrop Grumman Corp.	9,826	4,599,944	0.16%	AvalonBay Communities, Inc. REIT	9,745	1,824,459	0.06%
				Boston Properties, Inc. REIT	10,579	742,328	0.02%
				CBRE Group, Inc. Class A	21,086	1,962,896	0.07%
				CoStar Group, Inc.	27,650	2,416,333	0.08%
				Crown Castle, Inc. REIT	29,654	3,415,844	0.11%
				Digital Realty Trust, Inc. REIT	20,663	2,780,827	0.09%
				Equinix, Inc. REIT	6,421	5,171,409	0.17%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Equity LifeStyle Properties, Inc. REIT	12,288	866,796	0.03%	Hewlett Packard Enterprise Co.	88,202	1,497,670	0.05%
Equity Residential REIT	25,620	1,566,919	0.05%	HP, Inc.	59,397	1,787,256	0.06%
Essex Property Trust, Inc. REIT	4,343	1,076,803	0.04%	HubSpot, Inc.	3,138	1,821,735	0.06%
Extra Space Storage, Inc. REIT	14,303	2,293,200	0.08%	Intel Corp.	289,400	14,542,350	0.49%
Federal Realty Investment Trust REIT	5,431	559,665	0.02%	International Business Machines Corp.	62,266	10,183,604	0.34%
Healthpeak Properties, Inc. REIT	36,927	731,155	0.02%	Intuit, Inc.	18,749	11,718,687	0.40%
Host Hotels & Resorts, Inc. REIT	49,111	956,191	0.03%	KLA Corp.	9,423	5,477,590	0.19%
Invitation Homes, Inc. REIT	41,615	1,419,488	0.05%	Lam Research Corp.	9,033	7,075,188	0.24%
Iron Mountain, Inc. REIT	19,992	1,399,040	0.05%	Leidos Holdings, Inc.	9,285	1,005,008	0.03%
Kimco Realty Corp. REIT	41,015	874,030	0.03%	Marvell Technology, Inc.	58,479	3,526,868	0.12%
Mid-America Apartment Communities, Inc. REIT	7,945	1,068,285	0.04%	Match Group, Inc.	18,836	687,514	0.02%
NET Lease Office Properties REIT	951	17,574	0.00%	Meta Platforms, Inc. Class A	151,710	53,699,272	1.81%
Prologis, Inc. REIT	63,211	8,426,026	0.28%	Microchip Technology, Inc.	36,844	3,322,592	0.11%
Public Storage REIT	10,789	3,290,645	0.11%	Micron Technology, Inc.	75,055	6,405,194	0.22%
Realty Income Corp. REIT	49,517	2,843,266	0.10%	Microsoft Corp.	510,469	191,956,763	6.48%
Regency Centers Corp. REIT	12,164	814,988	0.03%	MongoDB, Inc. Class A	4,572	1,869,262	0.06%
SBA Communications Corp. REIT Class A	7,364	1,868,173	0.06%	Monolithic Power Systems, Inc.	3,152	1,988,219	0.07%
Simon Property Group, Inc. REIT	22,300	3,180,872	0.11%	NetApp, Inc.	14,402	1,269,680	0.04%
Sun Communities, Inc. REIT	8,478	1,133,085	0.04%	NVIDIA Corp.	162,975	80,708,480	2.73%
UDR, Inc. REIT	22,175	849,081	0.03%	NXP Semiconductors NV	17,726	4,071,308	0.14%
Ventas, Inc. REIT	27,245	1,357,891	0.05%	Okta, Inc. Class A	10,599	959,527	0.03%
VICI Properties, Inc. REIT Class A	70,635	2,251,844	0.08%	ON Semiconductor Corp.	29,414	2,456,951	0.08%
Welltower, Inc. REIT	36,960	3,332,683	0.11%	Oracle Corp.	105,838	11,158,500	0.38%
Weyerhaeuser Co. REIT	50,157	1,743,959	0.06%	Palantir Technologies, Inc. Class A	130,231	2,236,066	0.08%
WP Carey, Inc. REIT	14,671	950,827	0.03%	Palo Alto Networks, Inc.	21,036	6,203,096	0.21%
Zillow Group, Inc. Class A	2,988	169,479	0.01%	Paycom Software, Inc.	3,484	720,212	0.02%
Zillow Group, Inc. Class C	11,134	644,213	0.02%	Pinterest, Inc. Class A	40,349	1,494,527	0.05%
		72,390,247	2.44%	PTC, Inc.	7,867	1,376,410	0.05%
				Qorvo, Inc.	6,693	753,699	0.03%
Technology 24.35% (30 June 2023: 31.05%)				QUALCOMM, Inc.	76,502	11,064,484	0.37%
Adobe, Inc.	31,436	18,754,718	0.63%	Roper Technologies, Inc.	7,248	3,951,392	0.13%
Akamai Technologies, Inc.	10,415	1,232,615	0.04%	Salesforce, Inc.	64,937	17,087,522	0.58%
Alphabet, Inc. Class A	406,557	56,791,947	1.92%	Seagate Technology Holdings plc	14,150	1,207,986	0.04%
Alphabet, Inc. Class C	345,294	48,662,283	1.64%	ServiceNow, Inc.	13,972	9,871,078	0.33%
Amdocs Ltd.	7,931	697,056	0.02%	Shopify, Inc. Class A	79,065	6,185,610	0.21%
ANSYS, Inc.	5,902	2,141,718	0.07%	Skyworks Solutions, Inc.	10,853	1,220,094	0.04%
Arrow Electronics, Inc.	3,816	466,506	0.02%	Snowflake, Inc. Class A	21,504	4,279,296	0.15%
Atlassian Corp. Class A	10,604	2,522,267	0.09%	Splunk, Inc.	10,573	1,610,797	0.05%
Broadcom, Inc.	29,566	33,003,048	1.11%	SS&C Technologies Holdings, Inc.	14,574	890,617	0.03%
Cadence Design Systems, Inc.	18,553	5,053,281	0.17%	Synopsys, Inc.	10,426	5,368,452	0.18%
CDW Corp.	9,277	2,108,848	0.07%	TE Connectivity Ltd.	21,731	3,053,206	0.10%
Ceridian HCM Holding, Inc.	10,195	684,288	0.02%	Teradyne, Inc.	10,696	1,160,730	0.04%
CGI, Inc.	14,287	1,538,025	0.05%	Texas Instruments, Inc.	62,200	10,602,612	0.36%
Check Point Software Technologies Ltd.	6,346	969,605	0.03%	Twilio, Inc. Class A	11,423	866,663	0.03%
Cloudflare, Inc. Class A	19,867	1,654,126	0.06%	Tyler Technologies, Inc.	2,857	1,194,569	0.04%
Cognizant Technology Solutions Corp. Class A	34,738	2,623,761	0.09%	UiPath, Inc. Class A	26,257	652,224	0.02%
Constellation Software, Inc.	1,356	3,378,451	0.11%	Unity Software, Inc.	20,112	822,380	0.03%
Constellation Software, Inc. - Warrants 31/3/2040	1,232	0	0.00%	Western Digital Corp.	22,120	1,158,424	0.04%
Corning, Inc.	51,888	1,579,990	0.05%	Workday, Inc. Class A	13,727	3,789,476	0.13%
CrowdStrike Holdings, Inc. Class A	14,595	3,726,395	0.13%	Yandex NV Class A	18,824	—	0.00%
Datadog, Inc. Class A	18,677	2,267,014	0.08%	Zoom Video Communications, Inc. Class A	17,246	1,240,160	0.04%
DocuSign, Inc. Class A	13,753	817,616	0.03%	ZoomInfo Technologies, Inc. Class A	20,895	386,349	0.01%
DoorDash, Inc. Class A	20,877	2,064,527	0.07%	Zscaler, Inc.	6,006	1,330,689	0.05%
EPAM Systems, Inc.	3,796	1,128,703	0.04%			721,145,593	24.35%
F5, Inc.	4,126	738,471	0.03%	Telecommunications 2.04% (30 June 2023: 2.25%)			
Flex Ltd.	29,998	913,739	0.03%	AT&T, Inc.	490,308	8,227,368	0.28%
Gartner, Inc.	5,265	2,375,094	0.08%	BCE, Inc.	20,659	817,367	0.03%
Gen Digital, Inc.	38,266	873,230	0.03%	Charter Communications, Inc. Class A	6,901	2,682,281	0.09%
GLOBALFOUNDRIES, Inc.	5,245	317,847	0.01%	Cisco Systems, Inc.	278,769	14,083,410	0.48%
GoDaddy, Inc. Class A	10,290	1,092,386	0.04%	Comcast Corp. Class A	274,050	12,017,092	0.41%
				Juniper Networks, Inc.	21,492	633,584	0.02%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Liberty Broadband Corp. Class A	698	56,287	0.00%	Dominion Energy, Inc.	57,496	2,702,312	0.09%
Liberty Broadband Corp. Class C	8,290	668,091	0.02%	DTE Energy Co.	14,110	1,555,769	0.05%
Liberty Global Ltd. Class A	6,327	112,431	0.00%	Duke Energy Corp.	52,902	5,133,610	0.17%
Liberty Global Ltd. Class C	20,679	385,457	0.01%	Edison International	25,864	1,849,017	0.06%
Motorola Solutions, Inc.	11,322	3,544,805	0.12%	Entergy Corp.	14,489	1,466,142	0.05%
TELUS Corp.	19,207	343,471	0.01%	Evergy, Inc.	15,411	804,454	0.03%
TELUS Corp. (XTSE)	13,959	249,623	0.01%	Eversource Energy	23,765	1,466,776	0.05%
T-Mobile US, Inc.	36,047	5,779,415	0.19%	Exelon Corp.	68,026	2,442,134	0.08%
Ubiquiti, Inc.	303	42,287	0.00%	FirstEnergy Corp.	37,571	1,377,353	0.05%
Verizon Communications, Inc.	288,646	10,881,954	0.37%	Fortis, Inc.	32,988	1,363,701	0.05%
		60,524,923	2.04%	Hydro One Ltd.	21,664	652,253	0.02%
Utilities 2.60% (30 June 2023: 2.83%)				NextEra Energy, Inc.	138,761	8,428,343	0.28%
AES Corp.	46,401	893,219	0.03%	NiSource, Inc.	28,379	753,463	0.03%
Alliant Energy Corp.	17,327	888,875	0.03%	NRG Energy, Inc.	15,534	803,108	0.03%
Ameren Corp.	17,935	1,297,418	0.04%	PG&E Corp.	138,968	2,505,593	0.08%
American Electric Power Co., Inc.	35,229	2,861,299	0.10%	Pinnacle West Capital Corp.	7,855	564,303	0.02%
American Water Works Co., Inc.	13,297	1,755,071	0.06%	PPL Corp.	50,693	1,373,780	0.05%
Atmos Energy Corp.	10,059	1,165,838	0.04%	Public Service Enterprise Group, Inc.	34,008	2,079,589	0.07%
Avangrid, Inc.	4,605	149,248	0.00%	Republic Services, Inc. Class A	14,051	2,317,151	0.08%
CenterPoint Energy, Inc.	43,233	1,235,167	0.04%	Sempra	43,386	3,242,236	0.11%
CMS Energy Corp.	19,747	1,146,708	0.04%	Southern Co.	74,576	5,229,269	0.18%
Consolidated Edison, Inc.	23,824	2,167,269	0.07%	Vistra Corp.	25,509	982,607	0.03%
Constellation Energy Corp.	22,111	2,584,555	0.09%	Waste Connections, Inc.	17,609	2,642,285	0.09%
				Waste Management, Inc.	27,803	4,979,517	0.17%
				WEC Energy Group, Inc.	21,630	1,820,597	0.06%
				Xcel Energy, Inc.	37,508	2,322,120	0.08%
						77,002,149	2.60%
				Total Equities		2,953,786,250	99.74%
				Total Transferable Securities		2,953,786,250	99.74%
				Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.01% (30 June 2023: 0.00%)							
Futures 0.01% (30 June 2023: 0.00%)							
				S&P 500 E-mini March 2024	32	\$7,508,610	203,390 0.01%
Total Financial Derivative Instruments Dealt in on a Regulated Market							
						203,390	0.01%
Total Investments						2,953,989,640	99.75%
						Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities						7,484,372	0.25%
Net Assets						2,961,474,012	100.00%
Analysis of Total Assets						US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					2,934,557,579	99.08%
(b)	Transferable securities dealt in on another regulated market					18,885,200	0.64%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					343,471	0.01%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					203,390	0.01%
(e)	Total OTC Financial Derivative Instruments					—	0.00%
(f)	Other Assets					7,714,035	0.26%
Total Assets						2,961,703,675	100.00%

Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	2,953,786,250	2,608,262,592
Financial Derivative Instruments	17	203,390	59,511
Cash		5,089,007	1,606,030
Unrealised Appreciation on Spot Currency Contracts		—	7
Receivables:			
Interest and Dividends		2,468,017	1,604,155
Capital Shares Issued		—	5,514,286
Investments Sold		—	18,379,419
Margin Cash Due from Broker		157,011	99,364
Total Current Assets		2,961,703,675	2,635,525,364
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	—	3,907
Payables and Other Liabilities:			
Capital Shares Redeemed		—	23,852,101
Investments Purchased		—	10
Management Fees Payable	12	229,663	211,022
Total Current Liabilities		229,663	24,067,040
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		2,961,474,012	2,611,458,324

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
USD Accumulating			
Net Assets	920,701,996	745,570,192	631,215,914
Number of Shares Outstanding	7,880,164	6,911,309	6,938,960
Net Asset Value Per Share¹	116.84	107.88	90.97
USD Distributing			
Net Assets	2,040,772,016	1,865,888,132	1,621,398,114
Number of Shares Outstanding	17,565,054	17,286,116	17,561,954
Net Asset Value Per Share¹	116.18	107.94	92.32

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

	Note	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		207,392	108,155
Dividend Income		22,425,899	21,497,667
Securities Lending Income		217,601	205,827
Net Gain on Financial Instruments		210,142,922	17,916,688
Total Investment Income		232,993,814	39,728,337
Expenses			
Management Fees	12	1,332,904	1,198,164
Transaction Fees and Commissions		11,928	1,294
Total Expenses		1,344,832	1,199,458
Finance Costs			
Interest Expense		1	2
Distributions	6	12,345,112	12,031,180
Total Finance Costs		12,345,113	12,031,182
Net Investment Income After Finance Costs		219,303,869	26,497,697
Taxation	5	(3,544,030)	(3,254,373)
Net Increase in Net Assets		215,759,839	23,243,324

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	215,759,839	23,243,324
Capital Transactions		
Subscriptions	243,066,662	254,134,663
Redemptions	(108,810,813)	(158,111,283)
Total Capital Transactions	134,255,849	96,023,380
Total Increase for the Period	350,015,688	119,266,704
Net Assets		
Beginning of Period	2,611,458,324	2,252,614,028
End of Period	2,961,474,012	2,371,880,732

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard Germany All Cap UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard Germany All Cap UCITS ETF seeks to track the performance of the FTSE Germany All Cap Index, a free-float-adjusted market capitalisation-weighted index composed of large-, mid- and small-cap stocks of companies located in Germany, and is derived from the broader FTSE Global Equity Index Series.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers’ efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global stocks rebounded from mid-period declines to finish the six months with solid gains.
- Stocks ended the period up significantly. In this environment, the ETF’s benchmark index returned 3.49% for the six months ended 31 December 2023.
- Eight of the 11 sectors produced positive results. Among the larger sectors, financials, technology and industrials returned the most.

Benchmark returns in the commentary above are in Euro.

Benchmark: FTSE Germany All Cap Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
EUR Distributing	3.46%	7.61%	3.44%
Benchmark ²	3.49	7.32	3.20
Tracking Difference*	-0.03		

Sources: Vanguard Global Advisers, LLC, and FTSE.
Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: 17 July 2018.

² DAX Index through 18 September 2020, FTSE Germany All Cap Index thereafter.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Shares	Cost EUR (€)		Shares	Proceeds EUR (€)
Purchases			Sales		
Siemens AG	13,027	1,869,022	SAP SE	5,353	681,629
SAP SE	12,180	1,650,994	Siemens AG	3,169	477,946
Allianz SE	4,415	990,214	Allianz SE	1,946	429,848
Deutsche Telekom AG	37,662	795,097	Deutsche Telekom AG	16,569	324,599
Mercedes-Benz Group AG	9,541	589,990	Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen	826	295,615
Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen	1,515	569,884	Mercedes-Benz Group AG	4,203	286,373
Infineon Technologies AG	14,453	492,243	Brenntag SE	3,307	261,498
Deutsche Post AG	10,413	436,804	Bayerische Motoren Werke AG	2,385	237,204
BASF SE	9,844	423,139	Bayer AG	4,807	230,111
Bayer AG	10,949	402,866	Infineon Technologies AG	6,342	220,241
Bayerische Motoren Werke AG	4,086	389,119	BASF SE	4,361	204,273
Daimler Truck Holding AG	11,452	364,382	Deutsche Post AG	4,609	201,811
Deutsche Boerse AG	2,044	344,085	Deutsche Boerse AG	899	153,337
Adidas AG	1,825	328,937	Adidas AG	807	145,971
RWE AG	7,866	303,478	RWE AG	3,483	137,059
E.ON SE	24,720	289,281	Deutsche Bank AG	12,669	135,572
Volkswagen AG	2,547	281,334	Volkswagen AG	1,129	133,816
Deutsche Bank AG	22,300	236,498	E.ON SE	10,825	122,701
Merck KGaA	1,426	219,224	Henkel AG & Co. KGaA	1,520	103,127
Vonovia SE	9,172	213,421	Daimler Truck Holding AG	3,035	102,899
Siemens Energy AG	17,707	202,922	Merck KGaA	633	100,091
Henkel AG & Co. KGaA	2,949	197,862	Siemens Energy AG	7,068	92,338
Covestro AG	3,403	171,288	Vonovia SE	3,089	69,080

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 99.48% (30 June 2023: 99.24%)				Energy 0.72% (30 June 2023: 0.84%)			
Equities 99.48% (30 June 2023: 99.24%)				Energy 0.72% (30 June 2023: 0.84%)			
Basic Materials 7.09% (30 June 2023: 6.93%)				Energy 0.72% (30 June 2023: 0.84%)			
Aurubis AG	3,560	264,366	0.17%	CropEnergies AG	2,728	31,372	0.02%
BASF SE	104,194	5,082,583	3.18%	Nordex SE	16,205	168,532	0.10%
Brenntag SE	15,591	1,297,483	0.81%	Siemens Energy AG	63,401	760,812	0.48%
Covestro AG	22,262	1,172,762	0.73%	SMA Solar Technology AG	1,015	61,458	0.04%
Eckert & Ziegler Strahlen- und Medizintechnik AG	1,641	67,773	0.04%	Thyssenkrupp Nucera AG & Co. KGaA	3,604	66,494	0.04%
Evonik Industries AG	24,114	446,109	0.28%	Verbio Vereinigte Bioenergie AG	2,329	69,591	0.04%
FUCHS SE	3,811	123,667	0.08%			1,158,259	0.72%
FUCHS SE - Preference Shares	8,079	325,584	0.20%	Financials 17.48% (30 June 2023: 16.09%)			
K+S AG	22,190	317,539	0.20%	Allianz SE	46,577	11,269,305	7.05%
Kloeckner & Co. SE	8,639	59,350	0.04%	Commerzbank AG	121,867	1,311,289	0.82%
LANXESS AG	10,175	288,665	0.18%	Deutsche Bank AG	233,360	2,885,263	1.80%
Salzgitter AG	4,441	124,348	0.08%	Deutsche Beteiligungs AG	1,603	47,048	0.03%
SGL Carbon SE	5,700	37,107	0.02%	Deutsche Boerse AG	21,554	4,019,821	2.51%
Symrise AG Class A	15,261	1,520,606	0.95%	Deutsche Pfandbriefbank AG	14,334	88,799	0.06%
Wacker Chemie AG	1,746	199,568	0.13%	DWS Group GmbH & Co. KGaA	4,836	168,293	0.11%
		11,327,510	7.09%	flatexDEGIRO AG	9,783	109,276	0.07%
Consumer Discretionary 15.66% (30 June 2023: 17.86%)				Hannover Rueck SE	7,026	1,519,724	0.95%
About You Holding SE	5,606	24,308	0.01%	Hypoport SE	512	90,522	0.06%
Adidas AG	19,340	3,561,654	2.23%	Muenchener Ruckversicherungs-Gesellschaft AG in Muenchen	15,971	5,990,722	3.75%
Auto1 Group SE	10,751	69,752	0.04%	Talanx AG	6,283	406,196	0.25%
Bayerische Motoren Werke AG	36,251	3,653,376	2.29%	Wuestenrot & Wuertembergische AG	2,290	30,548	0.02%
Bayerische Motoren Werke AG - Preference Shares	6,678	600,686	0.38%			27,936,806	17.48%
Ceconomy AG	21,196	52,481	0.03%	Health Care 8.63% (30 June 2023: 10.30%)			
Continental AG	12,673	974,807	0.61%	Bayer AG	115,254	3,875,992	2.42%
CTS Eventim AG & Co. KGaA	6,884	430,938	0.27%	Carl Zeiss Meditec AG	4,295	424,518	0.27%
Delivery Hero SE	23,099	577,706	0.36%	CompuGroup Medical SE & Co. KGaA	2,804	106,272	0.07%
Deutsche Lufthansa AG	70,125	564,366	0.35%	Dermapharm Holding SE	1,990	84,257	0.05%
ElringKlinger AG	3,251	17,946	0.01%	Draegerwerk AG & Co. KGaA	367	16,405	0.01%
Fielmann Group AG	2,836	137,943	0.09%	Draegerwerk AG & Co. KGaA - Preference Shares	1,019	52,784	0.03%
GRENKE AG	3,108	77,855	0.05%	Evotec SE	18,514	393,978	0.25%
Hella GmbH & Co. KGaA	2,657	219,203	0.14%	Fresenius Medical Care AG	23,827	904,473	0.57%
Henkel AG & Co. KGaA	11,719	761,501	0.48%	Fresenius SE & Co. KGaA	48,205	1,353,114	0.85%
Henkel AG & Co. KGaA - Preference Shares	19,169	1,396,653	0.87%	Gerresheimer AG	4,051	382,212	0.24%
Hornbach Holding AG & Co. KGaA	1,047	69,102	0.04%	Merck KGaA	15,142	2,181,962	1.36%
HUGO BOSS AG	6,652	448,744	0.28%	MorphoSys AG	4,052	137,768	0.09%
Mercedes-Benz Group AG	100,731	6,300,724	3.94%	QIAGEN NV	25,800	1,016,520	0.64%
ProSiebenSat.1 Media SE	19,579	108,350	0.07%	Sartorius AG	264	69,960	0.04%
Puma SE	11,688	590,478	0.37%	Sartorius AG - Preference Shares	2,883	960,615	0.60%
RTL Group SA	4,483	156,726	0.10%	Siemens Healthineers AG	32,432	1,705,923	1.07%
Sixt SE	1,532	155,038	0.10%	STRATEC SE	829	37,761	0.02%
Sixt SE - Preference Shares	1,932	129,637	0.08%	Synlab AG	8,462	84,449	0.05%
Stroer SE & Co. KGaA	3,694	198,553	0.12%			13,788,963	8.63%
Vitesco Technologies Group AG	2,005	173,476	0.11%	Industrials 18.82% (30 June 2023: 17.86%)			
Volkswagen AG	3,361	398,110	0.25%	Basler AG	1,656	19,276	0.01%
Volkswagen AG - Preference Shares	23,573	2,635,461	1.65%	BayWa AG	1,636	51,207	0.03%
Zalando SE	25,599	549,099	0.34%	Bertrandt AG	628	32,279	0.02%
		25,034,673	15.66%	Bilfinger SE	2,998	104,390	0.06%
Consumer Staples 1.40% (30 June 2023: 1.47%)				Daimler Truck Holding AG	61,902	2,105,906	1.32%
Beiersdorf AG	11,676	1,584,433	0.99%	Deutsche Post AG	110,402	4,952,082	3.10%
HelloFresh SE	18,987	271,704	0.17%	Deutz AG	14,398	69,110	0.04%
KWS Saat SE & Co. KGaA	1,212	65,084	0.04%	Duerr AG	5,708	122,037	0.08%
METRO AG	15,379	97,042	0.06%	Fraport AG Frankfurt Airport Services Worldwide	4,142	226,816	0.14%
Redcare Pharmacy NV	927	121,993	0.08%	GEA Group AG	20,174	760,358	0.48%
Suedzucker AG	6,866	97,429	0.06%	Hamburger Hafen und Logistik AG	2,938	49,182	0.03%
		2,237,685	1.40%				

	Number of Shares	Fair Value EUR (€)	% of Total Net Assets		Number of Shares	Fair Value EUR (€)	% of Total Net Assets	
Heidelberg Materials AG	16,351	1,323,450	0.83%	Bechtle AG	9,618	436,561	0.27%	
Hensoldt AG	6,095	148,718	0.09%	Cancom SE	4,178	123,502	0.08%	
Hochtief AG	2,502	250,951	0.16%	Elmos Semiconductor SE	988	73,112	0.05%	
Indus Holding AG	2,340	52,299	0.03%	GFT Technologies SE	1,960	61,152	0.04%	
KION Group AG	8,465	327,342	0.20%	Infineon Technologies AG	152,754	5,774,101	3.61%	
Knorr-Bremse AG	7,766	456,641	0.29%	Ionos SE	2,802	48,923	0.03%	
Krones AG	1,693	189,277	0.12%	Jenoptik AG	5,941	168,962	0.11%	
MTU Aero Engines AG	6,297	1,229,489	0.77%	Kontron AG	4,970	106,855	0.07%	
Norma Group SE	3,752	60,145	0.04%	Nagarro SE	1,001	87,538	0.05%	
Rational AG	558	390,321	0.24%	Nemetschek SE	6,340	497,563	0.31%	
Rheinmetall AG	5,083	1,458,821	0.91%	New Work SE	330	26,004	0.02%	
Siemens AG	87,371	14,846,080	9.29%	SAP SE	128,590	17,935,733	11.22%	
Stabilus SE	2,846	175,598	0.11%	Scout24 SE	8,708	558,705	0.35%	
Takkt AG	3,906	52,731	0.03%	Secunet Security Networks AG	155	22,630	0.01%	
thyssenkrupp AG	57,762	364,594	0.23%	Siltronic AG	2,420	214,049	0.13%	
Traton SE	5,800	123,656	0.08%	Software AG	26	939	0.00%	
Varta AG	2,507	52,020	0.03%	TeamViewer SE	15,933	224,018	0.14%	
Vossloh AG	1,010	42,370	0.03%	United Internet AG	9,349	215,401	0.13%	
Wacker Neuson SE	2,888	52,735	0.03%					
		30,089,881	18.82%			27,196,755	17.01%	
Real Estate 2.38% (30 June 2023: 1.60%)				Telecommunications 5.86% (30 June 2023: 5.59%)				
Aroundtown SA	80,643	199,591	0.12%	1&1 AG	5,371	97,430	0.06%	
BRANICKS Group AG	6,200	20,925	0.01%	Adtran Networks SE	2,100	42,000	0.03%	
Deutsche EuroShop AG	1,388	31,299	0.02%	Deutsche Telekom AG	396,759	8,629,508	5.40%	
Deutsche Wohnen SE	5,830	139,570	0.09%	Freenet AG	14,063	356,356	0.22%	
Grand City Properties SA	11,722	119,330	0.07%	Telefonica Deutschland Holding AG	104,343	245,415	0.15%	
LEG Immobilien SE	8,699	690,005	0.43%			9,370,709	5.86%	
PATRIZIA SE	4,929	40,418	0.03%	Utilities 4.43% (30 June 2023: 4.44%)				
TAG Immobilien AG	17,616	232,443	0.15%	Befesa SA	4,660	164,032	0.10%	
Vonovia SE	81,579	2,328,265	1.46%	E.ON SE	259,703	3,155,391	1.97%	
		3,801,846	2.38%	Encavis AG	12,762	198,960	0.13%	
Technology 17.01% (30 June 2023: 16.26%)				Energiekontor AG	796	65,829	0.04%	
Adesso SE	421	45,215	0.03%	PNE AG	5,113	70,764	0.04%	
Aixtron SE	12,461	481,742	0.30%	RWE AG	83,401	3,434,453	2.15%	
Atoss Software AG	450	94,050	0.06%			7,089,429	4.43%	
				Total Equities		159,032,516	99.48%	
				Total Transferable Securities		159,032,516	99.48%	
					Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market (0.00%) (30 June 2023: (0.01%))								
Futures (0.00%) (30 June 2023: (0.01%))								
Micro DAX March 2024				54	€917,354	(4,052)	(0.00%)	
Total Financial Derivative Instruments Dealt in on a Regulated Market							(4,052)	(0.00%)
Total Investments							159,028,464	99.48%
							Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities							830,243	0.52%
Net Assets							159,858,707	100.00%
Analysis of Total Assets							EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing						159,032,516	99.47%
(b)	Transferable securities dealt in on another regulated market						—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market						—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market						—	0.00%
(e)	Total OTC Financial Derivative Instruments						—	0.00%
(f)	Other Assets						842,872	0.53%
Total Assets							159,875,388	100.00%

Statement of Assets and Liabilities

	Note	EUR (€) As at 31 December 2023	EUR (€) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	159,032,516	144,758,413
Cash		755,041	948,644
Receivables:			
Interest and Dividends		12,068	24,505
Margin Cash Due from Broker		75,763	168,175
Total Current Assets		159,875,388	145,899,737
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	4,052	14,628
Payables and Other Liabilities:			
Investments Purchased		—	18
Management Fees Payable	12	12,629	12,027
Total Current Liabilities		16,681	26,673
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		159,858,707	145,873,064

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
EUR Distributing			
Net Assets	159,858,707	145,873,064	106,391,859
Number of Shares Outstanding	6,166,870	5,816,870	5,036,870
Net Asset Value Per Share¹	25.92	25.08	21.12

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

		EUR (€)	EUR (€)
	Note	Six Months Ended 31 December 2023	Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		16,544	1,174
Dividend Income		36,371	480,739
Securities Lending Income		11,373	15,233
Net Gain on Financial Instruments		5,664,800	7,225,263
Total Investment Income		5,729,088	7,722,409
Expenses			
Management Fees	12	71,858	59,137
Transaction Fees and Commissions		1,610	2,544
Total Expenses		73,468	61,681
Finance Costs			
Interest Expense		227	638
Distributions	6	119,922	56,810
Total Finance Costs		120,149	57,448
Net Investment Income After Finance Costs		5,535,471	7,603,280
Taxation	5	(4,960)	(67,267)
Net Increase in Net Assets		5,530,511	7,536,013

Statement of Changes in Net Assets

	EUR (€)	EUR (€)
	Six Months Ended 31 December 2023	Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	5,530,511	7,536,013
Capital Transactions		
Subscriptions	13,457,512	14,864,402
Redemptions	(5,002,380)	(5,603,285)
Total Capital Transactions	8,455,132	9,261,117
Total Increase for the Period	13,985,643	16,797,130
Net Assets		
Beginning of Period	145,873,064	106,391,859
End of Period	159,858,707	123,188,989

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard S&P 500 UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard S&P 500 UCITS ETF seeks to track the performance of the Standard & Poor's 500 Index, a widely recognised benchmark of US stock market performance that is composed of the stocks of large US companies.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global stocks rebounded from mid-period declines to finish the six months with solid gains. The FTSE Global All Cap Index returned 7.59%. The United States, the largest component of the index, outperformed, along with India, Australia and Taiwan. Several European countries underperformed, including France, Germany and the United Kingdom.
- In this environment, the ETF's benchmark index returned 7.78% for the six months ended 31 December 2023.
- Nine of the index's 11 industry sectors posted positive results, led by information technology, which has by far the largest weighting in the index. Financials and communications services also led among positive contributors. Consumer staples and utilities slightly detracted.

Benchmark returns in the commentary above are in US dollars.

Benchmark: S&P 500 Index¹

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ²
USD Accumulating	7.88%	—	13.45%
Benchmark	7.78	—	13.21
Tracking Difference*	0.10		
USD Distributing	7.88%	15.33%	11.65%
Benchmark	7.78	15.10	11.40
Tracking Difference*	0.10		

Sources: Vanguard Global Advisers, LLC, and Standard & Poor's.
Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ The return of the S&P 500 UCITS ETF is adjusted by 15% for the withholding tax on dividends paid by US securities. The return of the S&P 500 Index is adjusted by 30%.

² Since-inception returns: USD Accumulating, 14 May 2019.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Shares	Cost US Dollars (\$)		Shares	Proceeds US Dollars (\$)
Purchases			Sales		
Apple, Inc.	1,845,493	333,574,224	Apple, Inc.	750,402	137,446,900
Microsoft Corp.	932,657	317,232,909	Microsoft Corp.	291,093	99,154,203
Amazon.com, Inc.	1,280,982	174,436,136	Alphabet, Inc. Class C	364,237	48,836,201
Uber Technologies, Inc.	2,333,576	144,154,883	NVIDIA Corp.	98,990	44,550,244
NVIDIA Corp.	310,071	138,401,219	Amazon.com, Inc.	316,658	43,051,467
Alphabet, Inc. Class A	774,726	102,099,396	Johnson & Johnson	236,666	38,351,265
Tesla, Inc.	410,874	100,645,536	Alphabet, Inc. Class A	228,514	29,896,551
Berkshire Hathaway, Inc. Class B	265,126	93,706,021	Exxon Mobil Corp.	243,766	26,545,874
Blackstone, Inc.	821,577	92,891,569	Meta Platforms, Inc. Class A	82,821	26,001,618
Meta Platforms, Inc. Class A	283,094	88,311,186	Berkshire Hathaway, Inc. Class B	69,768	24,633,301
Alphabet, Inc. Class C	603,772	80,252,015	Tesla, Inc.	96,120	23,254,021
Broadcom, Inc.	81,689	74,663,768	JPMorgan Chase & Co.	146,550	22,211,707
Airbnb, Inc. Class A	502,697	71,178,647	UnitedHealth Group, Inc.	42,471	21,809,125
Eli Lilly & Co.	107,568	60,605,572	Visa, Inc. Class A	88,451	21,631,496
UnitedHealth Group, Inc.	116,201	60,191,060	Broadcom, Inc.	20,675	18,446,211
Exxon Mobil Corp.	551,941	59,507,677	Home Depot, Inc.	52,642	16,877,977
Lululemon Athletica, Inc.	132,815	54,962,705	Mastercard, Inc. Class A	41,489	16,725,124
JPMorgan Chase & Co.	364,468	54,087,457	Eli Lilly & Co.	28,363	15,605,270
Visa, Inc. Class A	201,245	48,556,543	Chevron Corp.	95,778	14,943,146
Johnson & Johnson	304,989	47,807,559	Comcast Corp. Class A	319,093	14,125,139

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.78% (30 June 2023: 99.31%)							
Equities 99.78% (30 June 2023: 99.31%)							
Communication Services 8.56% (30 June 2023: 8.34%)							
Alphabet, Inc. Class A	6,694,737	935,187,812	2.06%	MGM Resorts International	309,129	13,811,884	0.03%
Alphabet, Inc. Class C	5,633,028	793,862,636	1.75%	Mohawk Industries, Inc.	59,971	6,206,999	0.01%
AT&T, Inc.	8,087,522	135,708,619	0.30%	NIKE, Inc. Class B	1,384,548	150,320,376	0.33%
Charter Communications, Inc. Class A	113,797	44,230,618	0.10%	Norwegian Cruise Line Holdings Ltd.	482,997	9,679,260	0.02%
Comcast Corp. Class A	4,541,993	199,166,393	0.44%	NVR, Inc.	3,578	25,047,610	0.05%
Electronic Arts, Inc.	276,808	37,870,102	0.08%	O'Reilly Automotive, Inc.	66,924	63,583,154	0.14%
Fox Corp. Class A	276,555	8,205,387	0.02%	Pool Corp.	43,740	17,439,575	0.04%
Fox Corp. Class B	152,481	4,216,100	0.01%	PulteGroup, Inc.	243,955	25,181,035	0.06%
Interpublic Group of Cos, Inc.	433,157	14,138,244	0.03%	Ralph Lauren Corp. Class A	44,660	6,439,972	0.01%
Live Nation Entertainment, Inc.	160,237	14,998,183	0.03%	Ross Stores, Inc.	383,021	53,006,276	0.12%
Match Group, Inc.	307,348	11,218,202	0.03%	Royal Caribbean Cruises Ltd.	266,936	34,565,543	0.08%
Meta Platforms, Inc. Class A	2,510,661	888,673,568	1.96%	Starbucks Corp.	1,292,449	124,088,028	0.27%
Netflix, Inc.	495,068	241,038,708	0.53%	Tapestry, Inc.	259,004	9,533,937	0.02%
News Corp. Class A	520,310	12,773,610	0.03%	Tesla, Inc.	3,128,375	777,338,620	1.71%
News Corp. Class B	44,961	1,156,397	0.00%	TJX Cos, Inc.	1,294,129	121,402,241	0.27%
Omnicom Group, Inc.	223,500	19,334,985	0.04%	Tractor Supply Co.	122,309	26,300,104	0.06%
Paramount Global Class B	544,600	8,054,634	0.02%	Ulta Beauty, Inc.	55,696	27,290,483	0.06%
Take-Two Interactive Software, Inc.	179,170	28,837,412	0.06%	VF Corp.	373,112	7,014,506	0.02%
T-Mobile US, Inc.	575,537	92,275,847	0.20%	Whirlpool Corp.	61,984	7,547,792	0.02%
Verizon Communications, Inc.	4,755,506	179,282,576	0.40%	Wynn Resorts Ltd.	108,285	9,865,846	0.02%
Walt Disney Co.	2,069,706	186,873,755	0.41%	Yum! Brands, Inc.	316,747	41,386,163	0.09%
Warner Bros Discovery, Inc.	2,514,285	28,612,563	0.06%			4,914,114,775	10.83%
		3,885,716,351	8.56%	Consumer Staples 6.14% (30 June 2023: 6.62%)			
Consumer Discretionary 10.83% (30 June 2023: 10.58%)							
Airbnb, Inc. Class A	491,751	66,946,981	0.15%	Altria Group, Inc.	2,000,343	80,693,836	0.18%
Amazon.com, Inc.	10,286,590	1,562,944,485	3.44%	Archer-Daniels-Midland Co.	603,241	43,566,065	0.10%
Aptiv plc	320,382	28,744,673	0.06%	Brown-Forman Corp. Class B	207,445	11,845,109	0.03%
AutoZone, Inc.	19,930	51,531,207	0.11%	Bunge Global SA	164,335	16,589,618	0.04%
Bath & Body Works, Inc.	257,227	11,101,917	0.02%	Campbell Soup Co.	221,168	9,561,092	0.02%
Best Buy Co., Inc.	219,520	17,184,026	0.04%	Church & Dwight Co., Inc.	278,253	26,311,604	0.06%
Booking Holdings, Inc.	39,481	140,047,793	0.31%	Clorox Co.	140,281	20,002,668	0.04%
BorgWarner, Inc.	266,569	9,556,499	0.02%	Coca-Cola Co.	4,401,214	259,363,541	0.57%
Caesars Entertainment, Inc.	243,630	11,421,374	0.02%	Colgate-Palmolive Co.	931,297	74,233,684	0.16%
CarMax, Inc.	179,254	13,755,952	0.03%	Conagra Brands, Inc.	540,498	15,490,673	0.03%
Carnival Corp.	1,142,295	21,178,149	0.05%	Constellation Brands, Inc. Class A	182,622	44,148,868	0.10%
Chipotle Mexican Grill, Inc. Class A	31,059	71,030,691	0.16%	Costco Wholesale Corp.	500,788	330,560,143	0.73%
Darden Restaurants, Inc.	136,012	22,346,772	0.05%	Dollar General Corp.	248,540	33,789,013	0.08%
Domino's Pizza, Inc.	39,473	16,271,955	0.04%	Dollar Tree, Inc.	236,117	33,540,420	0.07%
DR Horton, Inc.	340,935	51,815,301	0.11%	Estee Lauder Cos, Inc. Class A	263,027	38,467,699	0.09%
eBay, Inc.	586,976	25,603,893	0.06%	General Mills, Inc.	657,298	42,816,392	0.09%
Etsy, Inc.	135,403	10,974,413	0.02%	Hershey Co.	169,782	31,654,156	0.07%
Expedia Group, Inc.	150,793	22,888,869	0.05%	Hormel Foods Corp.	328,126	10,536,126	0.02%
Ford Motor Co.	4,447,517	54,215,232	0.12%	J M Smucker Co.	119,950	15,159,281	0.03%
Garmin Ltd.	172,818	22,214,026	0.05%	Kellanova	298,847	16,708,536	0.04%
General Motors Co.	1,548,935	55,637,745	0.12%	Kenvue, Inc.	1,948,929	41,960,441	0.09%
Genuine Parts Co.	158,539	21,957,651	0.05%	Keurig Dr Pepper, Inc.	1,138,334	37,929,289	0.08%
Hasbro, Inc.	148,464	7,580,572	0.02%	Kimberly-Clark Corp.	382,533	46,481,585	0.10%
Hilton Worldwide Holdings, Inc.	290,030	52,811,563	0.12%	Kraft Heinz Co.	901,307	33,330,333	0.07%
Home Depot, Inc.	1,131,183	392,011,469	0.86%	Kroger Co.	749,608	34,264,582	0.08%
Las Vegas Sands Corp.	417,516	20,545,962	0.05%	Lamb Weston Holdings, Inc.	163,899	17,715,843	0.04%
Lennar Corp. Class A	283,071	42,188,902	0.09%	McCormick & Co., Inc.	284,410	19,459,332	0.04%
LKQ Corp.	303,173	14,488,638	0.03%	Molson Coors Beverage Co. Class B	210,127	12,861,874	0.03%
Lowe's Cos, Inc.	652,790	145,278,415	0.32%	Mondelez International, Inc. Class A	1,538,639	111,443,623	0.25%
Lululemon Athletica, Inc.	130,240	66,590,410	0.15%	Monster Beverage Corp.	835,379	48,126,184	0.11%
Marriott International, Inc. Class A	279,030	62,924,055	0.14%	PepsiCo, Inc.	1,555,132	264,123,619	0.58%
McDonald's Corp.	820,464	243,275,781	0.54%	Philip Morris International, Inc.	1,756,391	165,241,265	0.36%
				Procter & Gamble Co.	2,665,944	390,667,434	0.86%
				Sysco Corp.	570,244	41,701,944	0.09%
				Target Corp.	521,788	74,313,047	0.16%
				Tyson Foods, Inc. Class A	322,450	17,331,687	0.04%

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets		Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Walgreens Boots Alliance, Inc.	812,065	21,203,017	0.05%	Hartford Financial Services Group, Inc.	340,224	27,347,205	0.06%
Walmart, Inc.	1,613,611	254,385,774	0.56%	Huntington Bancshares, Inc.	1,637,288	20,826,303	0.05%
		2,787,579,397	6.14%	Intercontinental Exchange, Inc.	647,686	83,182,313	0.18%
Energy 3.88% (30 June 2023: 4.08%)				Invesco Ltd.	507,207	9,048,573	0.02%
APA Corp.	347,432	12,465,860	0.03%	Jack Henry & Associates, Inc.	82,492	13,480,018	0.03%
Baker Hughes Co. Class A	1,138,262	38,905,795	0.09%	JPMorgan Chase & Co.	3,270,106	556,245,031	1.23%
Chevron Corp.	1,985,842	296,208,193	0.65%	KeyCorp	1,060,613	15,272,827	0.03%
ConocoPhillips	1,343,179	155,902,786	0.34%	Loews Corp.	207,285	14,424,963	0.03%
Coterra Energy, Inc.	851,168	21,721,807	0.05%	M&T Bank Corp.	187,452	25,695,920	0.06%
Devon Energy Corp.	724,599	32,824,335	0.07%	MarketAxess Holdings, Inc.	43,042	12,604,850	0.03%
Diamondback Energy, Inc.	202,249	31,364,775	0.07%	Marsh & McLennan Cos, Inc.	557,782	105,682,956	0.23%
EOG Resources, Inc.	659,667	79,786,724	0.18%	Mastercard, Inc. Class A	936,675	399,501,254	0.88%
EQT Corp.	465,456	17,994,529	0.04%	MetLife, Inc.	703,281	46,507,973	0.10%
Exxon Mobil Corp.	4,530,919	453,001,282	1.00%	Moody's Corp.	177,998	69,518,899	0.15%
Halliburton Co.	1,012,474	36,600,935	0.08%	Morgan Stanley	1,429,500	133,300,875	0.29%
Hess Corp.	312,814	45,095,266	0.10%	MSCI, Inc. Class A	89,429	50,585,514	0.11%
Kinder Morgan, Inc.	2,186,866	38,576,316	0.08%	Nasdaq, Inc.	385,873	22,434,656	0.05%
Marathon Oil Corp.	662,047	15,995,055	0.03%	Northern Trust Corp.	234,086	19,752,177	0.04%
Marathon Petroleum Corp.	429,474	63,716,763	0.14%	PayPal Holdings, Inc.	1,219,418	74,884,459	0.16%
Occidental Petroleum Corp.	746,942	44,599,907	0.10%	PNC Financial Services Group, Inc.	450,615	69,777,733	0.15%
ONEOK, Inc.	658,604	46,247,173	0.10%	Principal Financial Group, Inc.	248,050	19,514,094	0.04%
Phillips 66	497,652	66,257,387	0.15%	Progressive Corp.	661,762	105,405,451	0.23%
Pioneer Natural Resources Co.	263,884	59,342,234	0.13%	Prudential Financial, Inc.	408,366	42,351,638	0.09%
Schlumberger NV	1,615,777	84,085,035	0.18%	Raymond James Financial, Inc.	212,927	23,741,361	0.05%
Targa Resources Corp.	251,734	21,868,133	0.05%	Regions Financial Corp.	1,052,021	20,388,167	0.04%
Valero Energy Corp.	385,104	50,063,520	0.11%	S&P Global, Inc.	366,502	161,451,461	0.36%
Williams Cos, Inc.	1,376,011	47,926,463	0.11%	State Street Corp.	348,949	27,029,590	0.06%
		1,760,550,273	3.88%	Synchrony Financial	468,158	17,878,954	0.04%
Financials 12.95% (30 June 2023: 12.34%)				T Rowe Price Group, Inc.	252,368	27,177,510	0.06%
Aflac, Inc.	601,537	49,626,803	0.11%	Travelers Cos, Inc.	258,354	49,213,853	0.11%
Allstate Corp.	296,090	41,446,678	0.09%	Truist Financial Corp.	1,509,527	55,731,737	0.12%
American Express Co.	651,207	121,997,119	0.27%	US Bancorp	1,760,647	76,200,802	0.17%
American International Group, Inc.	794,059	53,797,497	0.12%	Visa, Inc. Class A	1,803,029	469,418,600	1.03%
Ameriprise Financial, Inc.	114,481	43,483,318	0.10%	Wells Fargo & Co.	4,107,884	202,190,050	0.45%
Aon plc Class A	226,465	65,905,844	0.15%	Willis Towers Watson plc	116,796	28,171,195	0.06%
Arch Capital Group Ltd.	422,585	31,385,388	0.07%	WR Berkley Corp.	230,263	16,284,199	0.04%
Arthur J Gallagher & Co.	244,235	54,923,567	0.12%	Zions Bancorp NA	167,950	7,367,967	0.02%
Assurant, Inc.	59,496	10,024,481	0.02%			5,876,211,156	12.95%
Bank of America Corp.	7,787,868	262,217,516	0.58%	Health Care 12.59% (30 June 2023: 13.33%)			
Bank of New York Mellon Corp.	869,765	45,271,268	0.10%	Abbott Laboratories	1,962,660	216,029,986	0.48%
Berkshire Hathaway, Inc. Class B	2,058,009	734,009,490	1.62%	AbbVie, Inc.	1,997,061	309,484,543	0.68%
BlackRock, Inc. Class A	158,172	128,404,030	0.28%	Agilent Technologies, Inc.	331,054	46,026,438	0.10%
Blackstone, Inc.	803,451	105,187,805	0.23%	Align Technology, Inc.	80,572	22,076,728	0.05%
Brown & Brown, Inc.	267,129	18,995,543	0.04%	Amgen, Inc.	605,309	174,341,098	0.38%
Capital One Financial Corp.	430,784	56,484,398	0.12%	Baxter International, Inc.	573,772	22,182,026	0.05%
Cboe Global Markets, Inc.	119,474	21,333,277	0.05%	Becton Dickinson & Co.	328,328	80,056,216	0.18%
Charles Schwab Corp.	1,682,643	115,765,838	0.26%	Biogen, Inc.	163,813	42,389,890	0.09%
Chubb Ltd.	461,475	104,293,350	0.23%	Bio-Rad Laboratories, Inc. Class A	23,680	7,646,035	0.02%
Cincinnati Financial Corp.	177,019	18,314,386	0.04%	Bio-Techne Corp.	178,415	13,766,501	0.03%
Citigroup, Inc.	2,164,791	111,356,849	0.25%	Boston Scientific Corp.	1,657,100	95,796,951	0.21%
Citizens Financial Group, Inc.	527,342	17,476,114	0.04%	Bristol-Myers Squibb Co.	2,301,391	118,084,372	0.26%
CME Group, Inc. Class A	407,170	85,750,002	0.19%	Cardinal Health, Inc.	278,815	28,104,552	0.06%
Comerica, Inc.	149,233	8,328,694	0.02%	Catalent, Inc.	204,745	9,199,193	0.02%
Discover Financial Services	282,906	31,798,634	0.07%	Cencora, Inc.	188,553	38,725,015	0.09%
Everest Group Ltd.	49,105	17,362,546	0.04%	Centene Corp.	604,264	44,842,432	0.10%
FactSet Research Systems, Inc.	43,065	20,544,158	0.05%	Charles River Laboratories International, Inc.	57,883	13,683,541	0.03%
Fidelity National Information Services, Inc.	669,379	40,209,597	0.09%	Cigna Group	331,003	99,118,848	0.22%
Fifth Third Bancorp	769,206	26,529,915	0.06%	Cooper Cos, Inc.	55,985	21,186,963	0.05%
Fiserv, Inc.	678,868	90,180,825	0.20%	CVS Health Corp.	1,452,727	114,707,324	0.25%
FleetCor Technologies, Inc.	81,684	23,084,715	0.05%	Danaher Corp.	743,949	172,105,162	0.38%
Franklin Resources, Inc.	320,243	9,540,039	0.02%	DaVita, Inc.	60,658	6,354,532	0.01%
Global Payments, Inc.	294,908	37,453,316	0.08%	DENTSPLY SIRONA, Inc.	240,923	8,574,450	0.02%
Globe Life, Inc.	96,987	11,805,258	0.03%	Dexcom, Inc.	436,966	54,223,111	0.12%
Goldman Sachs Group, Inc.	368,955	142,331,770	0.31%	Edwards Lifesciences Corp.	685,772	52,290,115	0.12%
				Elevance Health, Inc.	265,811	125,345,835	0.28%

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Eli Lilly & Co.	902,000	525,793,840	1.16%	Emerson Electric Co.	644,953	62,773,275	0.14%
GE HealthCare Technologies, Inc.	443,411	34,284,539	0.08%	Equifax, Inc.	139,230	34,430,187	0.08%
Gilead Sciences, Inc.	1,409,534	114,186,349	0.25%	Expeditors International of Washington, Inc.	164,431	20,915,623	0.05%
HCA Healthcare, Inc.	224,094	60,657,764	0.13%	Fastenal Co.	645,885	41,833,971	0.09%
Henry Schein, Inc.	147,100	11,136,941	0.02%	FedEx Corp.	261,628	66,184,035	0.15%
Hologic, Inc.	277,074	19,796,937	0.04%	Fortive Corp.	396,972	29,229,048	0.06%
Humana, Inc.	139,284	63,765,608	0.14%	Generac Holdings, Inc.	69,138	8,935,395	0.02%
IDEXX Laboratories, Inc.	93,984	52,165,819	0.12%	General Dynamics Corp.	256,011	66,478,376	0.15%
Illumina, Inc.	179,474	24,989,960	0.06%	General Electric Co.	1,230,764	157,082,409	0.35%
Incyte Corp.	209,928	13,181,379	0.03%	Honeywell International, Inc.	745,794	156,400,460	0.34%
Insulet Corp.	78,879	17,115,165	0.04%	Howmet Aerospace, Inc.	443,069	23,978,894	0.05%
Intuitive Surgical, Inc.	398,167	134,325,619	0.30%	Hubbell, Inc. Class B	60,544	19,914,738	0.04%
IQVIA Holdings, Inc.	207,192	47,940,085	0.11%	Huntington Ingalls Industries, Inc.	44,981	11,678,867	0.03%
Johnson & Johnson	2,722,958	426,796,437	0.94%	IDEX Corp.	85,548	18,573,326	0.04%
Laboratory Corp. of America Holdings	96,023	21,825,068	0.05%	Illinois Tool Works, Inc.	309,791	81,146,655	0.18%
McKesson Corp.	150,541	69,697,472	0.15%	Ingersoll Rand, Inc.	458,383	35,451,341	0.08%
Medtronic plc	1,504,695	123,956,774	0.27%	Jacobs Solutions, Inc.	142,509	18,497,668	0.04%
Merck & Co., Inc.	2,866,285	312,482,391	0.69%	JB Hunt Transport Services, Inc.	92,352	18,446,388	0.04%
Mettler-Toledo International, Inc.	24,544	29,770,890	0.07%	Johnson Controls International plc	769,555	44,357,150	0.10%
Moderna, Inc.	375,511	37,344,569	0.08%	L3Harris Technologies, Inc.	214,210	45,116,910	0.10%
Molina Healthcare, Inc.	65,890	23,806,716	0.05%	Leidos Holdings, Inc.	155,574	16,839,330	0.04%
Pfizer, Inc.	6,386,798	183,875,914	0.41%	Lockheed Martin Corp.	249,799	113,218,899	0.25%
Quest Diagnostics, Inc.	126,911	17,498,489	0.04%	Masco Corp.	253,682	16,991,620	0.04%
Regeneron Pharmaceuticals, Inc.	121,163	106,416,251	0.23%	Nordson Corp.	61,306	16,194,593	0.04%
ResMed, Inc.	166,662	28,669,197	0.06%	Norfolk Southern Corp.	255,739	60,451,585	0.13%
Revvity, Inc.	139,203	15,216,280	0.03%	Northrop Grumman Corp.	160,340	75,061,568	0.16%
STERIS plc	111,922	24,606,052	0.05%	Old Dominion Freight Line, Inc.	101,295	41,057,902	0.09%
Stryker Corp.	382,389	114,510,210	0.25%	Otis Worldwide Corp.	463,150	41,438,030	0.09%
Teleflex, Inc.	53,055	13,228,734	0.03%	PACCAR, Inc.	591,175	57,728,239	0.13%
Thermo Fisher Scientific, Inc.	437,132	232,025,294	0.51%	Parker-Hannifin Corp.	145,284	66,932,339	0.15%
UnitedHealth Group, Inc.	1,046,222	550,804,496	1.21%	Paychex, Inc.	363,792	43,331,265	0.10%
Universal Health Services, Inc. Class B	69,027	10,522,476	0.02%	Paycom Software, Inc.	55,439	11,460,350	0.02%
Vertex Pharmaceuticals, Inc.	291,511	118,612,911	0.26%	Pentair plc	186,324	13,547,618	0.03%
Viatis, Inc.	1,360,531	14,734,551	0.03%	Quanta Services, Inc.	164,279	35,451,408	0.08%
Waters Corp.	66,873	22,016,598	0.05%	Republic Services, Inc. Class A	231,381	38,157,041	0.08%
West Pharmaceutical Services, Inc.	83,555	29,421,387	0.06%	Robert Half, Inc.	119,816	10,534,223	0.02%
Zimmer Biomet Holdings, Inc.	236,491	28,780,955	0.06%	Rockwell Automation, Inc.	129,687	40,265,220	0.09%
Zoetis, Inc. Class A	519,301	102,494,438	0.23%	Rollins, Inc.	317,559	13,867,802	0.03%
		5,714,796,412	12.59%	RTX Corp.	1,626,383	136,843,866	0.30%
Industrials 8.79% (30 June 2023: 8.53%)				Snap-on, Inc.	59,628	17,222,952	0.04%
3M Co.	624,325	68,251,209	0.15%	Southwest Airlines Co.	675,405	19,505,696	0.04%
A O Smith Corp.	139,183	11,474,247	0.02%	Stanley Black & Decker, Inc.	173,897	17,059,296	0.04%
Alaska Air Group, Inc.	153	5,978	0.00%	Textron, Inc.	221,756	17,833,618	0.04%
Allegion plc	98,927	12,533,062	0.03%	Trane Technologies plc	258,163	62,965,956	0.14%
American Airlines Group, Inc.	738,968	10,153,420	0.02%	TransDigm Group, Inc.	62,555	63,280,638	0.14%
AMETEK, Inc.	261,306	43,086,746	0.09%	Uber Technologies, Inc.	2,333,018	143,643,918	0.32%
Automatic Data Processing, Inc.	465,300	108,400,941	0.24%	Union Pacific Corp.	689,531	169,362,604	0.37%
Axon Enterprise, Inc.	79,778	20,609,051	0.05%	United Airlines Holdings, Inc.	369,844	15,259,763	0.03%
Boeing Co.	643,234	167,665,374	0.37%	United Parcel Service, Inc. Class B	818,060	128,623,574	0.28%
Broadridge Financial Solutions, Inc.	133,144	27,394,378	0.06%	United Rentals, Inc.	76,681	43,970,419	0.10%
Builders FirstSource, Inc.	139,981	23,368,428	0.05%	Veralto Corp.	247,743	20,379,339	0.04%
Carrier Global Corp.	949,377	54,541,709	0.12%	Verisk Analytics, Inc. Class A	163,857	39,138,883	0.09%
Caterpillar, Inc.	577,083	170,626,131	0.38%	Waste Management, Inc.	414,635	74,261,129	0.16%
Ceridian HCM Holding, Inc.	176,248	11,829,766	0.03%	Westinghouse Air Brake Technologies Corp.	202,707	25,723,518	0.06%
CH Robinson Worldwide, Inc.	132,085	11,410,823	0.02%	WW Grainger, Inc.	49,998	41,432,843	0.09%
Cintas Corp.	97,957	59,034,766	0.13%	Xylem, Inc.	272,815	31,199,123	0.07%
Copart, Inc.	988,372	48,430,228	0.11%			3,989,985,626	8.79%
CSX Corp.	2,234,969	77,486,375	0.17%	Information Technology 28.80% (30 June 2023: 28.07%)			
Cummins, Inc.	160,484	38,447,152	0.08%	Accenture plc Class A	709,883	249,105,044	0.55%
Deere & Co.	302,962	121,145,415	0.27%	Adobe, Inc.	515,007	307,253,176	0.68%
Delta Air Lines, Inc.	726,790	29,238,762	0.06%	Advanced Micro Devices, Inc.	1,827,541	269,397,819	0.59%
Dover Corp.	158,591	24,392,882	0.05%	Akamai Technologies, Inc.	170,566	20,186,486	0.04%
Eaton Corp. plc	451,781	108,797,900	0.24%	Amphenol Corp. Class A	676,757	67,086,921	0.15%
				Analog Devices, Inc.	563,652	111,918,741	0.25%

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ANSYS, Inc.	98,064	35,585,464	0.08%	Avery Dennison Corp.	90,879	18,372,099	0.04%
Apple, Inc.	16,536,680	3,183,807,000	7.01%	Ball Corp.	357,325	20,553,334	0.04%
Applied Materials, Inc.	946,227	153,355,010	0.34%	Celanese Corp. Class A	113,314	17,605,596	0.04%
Arista Networks, Inc.	285,044	67,130,712	0.15%	CF Industries Holdings, Inc.	216,126	17,182,017	0.04%
Autodesk, Inc.	241,826	58,879,794	0.13%	Corteva, Inc.	797,036	38,193,965	0.08%
Broadcom, Inc.	496,499	554,217,009	1.22%	Dow, Inc.	793,202	43,499,198	0.10%
Cadence Design Systems, Inc.	307,611	83,784,008	0.18%	DuPont de Nemours, Inc.	486,267	37,408,520	0.08%
CDW Corp.	151,528	34,445,345	0.08%	Eastman Chemical Co.	134,016	12,037,317	0.03%
Cisco Systems, Inc.	4,581,645	231,464,705	0.51%	Ecolab, Inc.	287,089	56,944,103	0.13%
Cognizant Technology Solutions Corp. Class A	567,055	42,829,664	0.09%	FMC Corp.	141,522	8,922,962	0.02%
Corning, Inc.	867,880	26,426,946	0.06%	Freepport-McMoRan, Inc.	1,622,164	69,055,522	0.15%
Enphase Energy, Inc.	154,404	20,402,945	0.04%	International Flavors & Fragrances, Inc.	288,135	23,330,291	0.05%
EPAM Systems, Inc.	65,413	19,449,901	0.04%	International Paper Co.	391,069	14,137,144	0.03%
F5, Inc.	67,603	12,099,585	0.03%	Linde plc	548,477	225,264,989	0.50%
Fair Isaac Corp.	27,937	32,518,947	0.07%	LyondellBasell Industries NV Class A	290,030	27,576,052	0.06%
First Solar, Inc.	120,782	20,808,323	0.05%	Martin Marietta Materials, Inc.	69,822	34,834,894	0.08%
Fortinet, Inc.	720,846	42,191,116	0.09%	Mosaic Co.	369,653	13,207,702	0.03%
Gartner, Inc.	88,151	39,765,798	0.09%	Newmont Corp.	1,303,067	53,933,943	0.12%
Gen Digital, Inc.	636,355	14,521,621	0.03%	Nucor Corp.	278,067	48,394,781	0.11%
Hewlett Packard Enterprise Co.	1,450,918	24,636,588	0.05%	Packaging Corp. of America	101,640	16,558,172	0.04%
HP, Inc.	983,950	29,607,055	0.07%	PPG Industries, Inc.	267,040	39,935,832	0.09%
Intel Corp.	4,768,968	239,640,642	0.53%	Sealed Air Corp.	180	6,574	0.00%
International Business Machines Corp.	1,032,897	168,930,304	0.37%	Sherwin-Williams Co.	266,387	83,086,105	0.18%
Intuit, Inc.	317,067	198,176,387	0.44%	Steel Dynamics, Inc.	172,044	20,318,396	0.04%
Jabil, Inc.	145,040	18,478,096	0.04%	Vulcan Materials Co.	150,335	34,127,548	0.07%
Juniper Networks, Inc.	360,541	10,628,749	0.02%	Westrock Co.	289,292	12,011,404	0.03%
Keysight Technologies, Inc.	200,828	31,949,727	0.07%			1,090,297,374	2.40%
KLA Corp.	153,732	89,364,412	0.20%	Real Estate 2.51% (30 June 2023: 2.38%)			
Lam Research Corp.	149,094	116,779,366	0.26%	Alexandria Real Estate Equities, Inc. REIT	177,188	22,462,123	0.05%
Microchip Technology, Inc.	611,989	55,189,168	0.12%	American Tower Corp. REIT	527,314	113,836,546	0.25%
Micron Technology, Inc.	1,242,067	105,997,998	0.23%	AvalonBay Communities, Inc. REIT	160,859	30,116,022	0.07%
Microsoft Corp.	8,406,977	3,161,359,631	6.96%	Boston Properties, Inc. REIT	162,606	11,410,063	0.02%
Monolithic Power Systems, Inc.	54,091	34,119,521	0.08%	Camden Property Trust REIT	120,205	11,935,154	0.03%
Motorola Solutions, Inc.	187,708	58,769,498	0.13%	CBRE Group, Inc. Class A	344,884	32,105,252	0.07%
NetApp, Inc.	236,184	20,821,981	0.05%	CoStar Group, Inc.	461,692	40,347,264	0.09%
NVIDIA Corp.	2,793,918	1,383,604,072	3.05%	Crown Castle, Inc. REIT	490,639	56,516,706	0.12%
NXP Semiconductors NV	291,742	67,007,303	0.15%	Digital Realty Trust, Inc. REIT	342,831	46,138,196	0.10%
ON Semiconductor Corp.	487,109	40,688,215	0.09%	Equinix, Inc. REIT	106,225	85,552,553	0.19%
Oracle Corp.	1,797,217	189,480,588	0.42%	Equity Residential REIT	391,113	23,920,471	0.05%
Palo Alto Networks, Inc.	351,576	103,672,731	0.23%	Essex Property Trust, Inc. REIT	72,528	17,982,592	0.04%
PTC, Inc.	134,482	23,528,971	0.05%	Extra Space Storage, Inc. REIT	238,903	38,303,318	0.08%
Qorvo, Inc.	109,695	12,352,754	0.03%	Federal Realty Investment Trust REIT	83,405	8,594,885	0.02%
QUALCOMM, Inc.	1,258,985	182,087,001	0.40%	Healthpeak Properties, Inc. REIT	619,867	12,273,367	0.03%
Roper Technologies, Inc.	120,882	65,901,240	0.15%	Host Hotels & Resorts, Inc. REIT	798,175	15,540,467	0.03%
Salesforce, Inc.	1,100,622	289,617,673	0.64%	Invitation Homes, Inc. REIT	649,785	22,164,166	0.05%
Seagate Technology Holdings plc	220,065	18,786,949	0.04%	Iron Mountain, Inc. REIT	330,815	23,150,434	0.05%
ServiceNow, Inc.	231,903	163,837,150	0.36%	Kimco Realty Corp. REIT	752,199	16,029,361	0.04%
Skyworks Solutions, Inc.	180,658	20,309,572	0.04%	Mid-America Apartment Communities, Inc. REIT	131,622	17,697,894	0.04%
SolarEdge Technologies, Inc.	72	6,739	0.00%	Prologis, Inc. REIT	1,044,874	139,281,704	0.31%
Synopsys, Inc.	172,004	88,566,580	0.20%	Public Storage REIT	178,960	54,582,800	0.12%
TE Connectivity Ltd.	351,501	49,385,891	0.11%	Realty Income Corp. REIT	818,980	47,025,832	0.10%
Teledyne Technologies, Inc.	53,397	23,830,547	0.05%	Regency Centers Corp. REIT	185,275	12,413,425	0.03%
Teradyne, Inc.	172,961	18,769,728	0.04%	SBA Communications Corp. REIT Class A	122,033	30,958,552	0.07%
Texas Instruments, Inc.	1,027,293	175,112,365	0.39%	Simon Property Group, Inc. REIT	369,141	52,654,272	0.12%
Trimble, Inc.	281,198	14,959,734	0.03%	UDR, Inc. REIT	341,418	13,072,895	0.03%
Tyler Technologies, Inc.	47,741	19,961,467	0.04%	Ventas, Inc. REIT	456,072	22,730,629	0.05%
VeriSign, Inc.	100,469	20,692,595	0.05%	VICI Properties, Inc. REIT Class A	1,170,686	37,321,470	0.08%
Western Digital Corp.	366,764	19,207,431	0.04%	Welltower, Inc. REIT	625,955	56,442,362	0.12%
Zebra Technologies Corp. Class A	58,172	15,900,153	0.03%				
		13,070,348,652	28.80%				
Materials 2.40% (30 June 2023: 2.48%)							
Air Products & Chemicals, Inc.	251,314	68,809,773	0.15%				
Albemarle Corp.	133,121	19,233,322	0.04%				
Amcor plc	1,634,421	15,755,819	0.03%				

	Number of Shares	Fair Value US Dollars (\$)	% of Total Net Assets
Weyerhaeuser Co. REIT	825,969	28,718,942	0.06%
		1,141,279,717	2.51%
Utilities 2.33% (30 June 2023: 2.56%)			
AES Corp.	757,903	14,589,633	0.03%
Alliant Energy Corp.	287,941	14,771,373	0.03%
Ameren Corp.	297,531	21,523,393	0.05%
American Electric Power Co., Inc.	594,228	48,263,198	0.11%
American Water Works Co., Inc.	220,490	29,102,475	0.06%
Atmos Energy Corp.	168,304	19,506,434	0.04%
CenterPoint Energy, Inc.	712,030	20,342,697	0.04%
CMS Energy Corp.	330,375	19,184,876	0.04%
Consolidated Edison, Inc.	390,801	35,551,167	0.08%
Constellation Energy Corp.	361,200	42,220,668	0.09%
Dominion Energy, Inc.	946,007	44,462,329	0.10%
DTE Energy Co.	233,473	25,742,733	0.06%
Duke Energy Corp.	872,202	84,638,482	0.19%
Edison International	434,254	31,044,818	0.07%
Entergy Corp.	238,820	24,166,196	0.05%
Evergy, Inc.	260,238	13,584,424	0.03%
Eversource Energy	395,475	24,408,717	0.05%
Exelon Corp.	1,124,958	40,385,992	0.09%
FirstEnergy Corp.	583,786	21,401,595	0.05%
NextEra Energy, Inc.	2,320,610	140,953,851	0.31%
NiSource, Inc.	468,500	12,438,675	0.03%
NRG Energy, Inc.	255,258	13,196,839	0.03%
PG&E Corp.	2,412,050	43,489,261	0.09%
Pinnacle West Capital Corp.	128,438	9,226,986	0.02%
PPL Corp.	835,632	22,645,627	0.05%
Public Service Enterprise Group, Inc.	562,765	34,413,080	0.08%
Sempra	711,709	53,186,014	0.12%
Southern Co.	1,233,830	86,516,160	0.19%
WEC Energy Group, Inc.	357,366	30,079,496	0.07%
Xcel Energy, Inc.	624,119	38,639,207	0.08%
		1,059,676,396	2.33%
Total Equities		45,290,556,129	99.78%
Total Transferable Securities		45,290,556,129	99.78%

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.01% (30 June 2023: 0.02%)				
Futures 0.01% (30 June 2023: 0.02%)				
S&P 500 E-mini March 2024	401	\$94,019,592	2,621,408	0.01%
Total Financial Derivative Instruments Dealt in on a Regulated Market			2,621,408	0.01%
Total Investments			45,293,177,537	99.79%

	Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities	95,666,787	0.21%
Net Assets	45,388,844,324	100.00%

	US Dollars (\$)	% of Total Assets
Analysis of Total Assets		
(a) Transferable securities admitted to an official stock exchange listing	45,290,556,129	99.72%
(b) Transferable securities dealt in on another regulated market	—	0.00%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market	2,621,408	0.01%
(e) Total OTC Financial Derivative Instruments	—	0.00%
(f) Other Assets	123,563,048	0.27%
Total Assets	45,416,740,585	100.00%

Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	45,290,556,129	38,811,574,025
Financial Derivative Instruments	17	2,621,408	8,420,278
Cash		60,631,733	235,970,527
Receivables:			
Interest and Dividends		36,732,320	21,850,787
Capital Shares Issued		13,457,296	187,294,358
Investments Sold		10,868,720	4,993,066
Margin Cash Due from Broker		1,872,979	8,341,222
Total Current Assets		45,416,740,585	39,278,444,263
Current Liabilities			
Payables and Other Liabilities:			
Capital Shares Redeemed		18,941,961	10,167,314
Investments Purchased		6,498,702	182,974,889
Management Fees Payable	12	2,455,598	2,181,189
Total Current Liabilities		27,896,261	195,323,392
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		45,388,844,324	39,083,120,871

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
USD Accumulating			
Net Assets	8,527,732,299	6,879,164,290	4,465,173,510
Number of Shares Outstanding	95,068,310	82,730,143	64,025,169
Net Asset Value Per Share¹	89.70	83.15	69.74
USD Distributing			
Net Assets	36,861,112,025	32,203,956,581	27,664,084,150
Number of Shares Outstanding	407,846,636	381,987,563	385,737,725
Net Asset Value Per Share¹	90.38	84.31	71.72

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

	Note	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		4,716,362	1,396,053
Dividend Income		333,191,536	292,251,711
Securities Lending Income		480,654	106,754
Net Gain on Financial Instruments		3,078,853,804	489,529,098
Total Investment Income		3,417,242,356	783,283,616
Expenses			
Management Fees	12	14,107,539	11,706,501
Transaction Fees and Commissions		201,787	158,096
Total Expenses		14,309,326	11,864,597
Finance Costs			
Interest Expense		57	9
Distributions	6	216,338,390	199,488,630
Total Finance Costs		216,338,447	199,488,639
Net Investment Income After Finance Costs		3,186,594,583	571,930,380
Taxation	5	(47,604,568)	(41,521,616)
Net Increase in Net Assets		3,138,990,015	530,408,764

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	3,138,990,015	530,408,764
Capital Transactions		
Subscriptions	5,501,621,533	4,829,807,057
Redemptions	(2,334,888,095)	(4,527,496,664)
Total Capital Transactions	3,166,733,438	302,310,393
Total Increase for the Period	6,305,723,453	832,719,157
Net Assets		
Beginning of Period	39,083,120,871	32,129,257,660
End of Period	45,388,844,324	32,961,976,817

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard ESG EUR Corporate Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard ESG EUR Corporate Bond UCITS ETF seeks to track the performance of the Bloomberg MSCI EUR Corporate Liquid Bond Screened Index, a EUR denominated universe of investment grade corporate fixed-rate bonds.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global bonds rebounded from mid-period declines to finish the six months ended 31 December 2023 with solid gains.
- The ETF's benchmark returned 5.89% for the 6 months.
- Among the largest constituents in the index, Switzerland and Sweden outperformed. The United States and France performed roughly in line with the index, while Spain and Italy were among the laggards.
- By sector, bonds issued by financial institutions returned more than those issued by industrial companies and utilities.
- By maturity, long-dated bonds significantly outperformed. And by credit quality, bonds on the bottom rung of the investment-grade ladder returned more than their higher-rated counterparts.

Benchmark returns in the commentary above are in Euro.

Benchmark: Bloomberg MSCI EUR Corporate Liquid Bond Screened Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)	
	Six Months	Ten Years or Since Inception ¹
EUR Accumulating	5.82%	6.56%
Benchmark	5.89	6.71
Tracking Difference*	-0.07	
EUR Distributing	5.82%	6.56%
Benchmark	5.89	6.71
Tracking Difference*	-0.07	
GBP-Hedged Accumulating	6.52%	7.97%
Benchmark	6.61	8.22
Tracking Difference*	-0.09	

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: 15 November 2022.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Principal EUR (€)	Cost EUR (€)		Principal EUR (€)	Proceeds EUR (€)
Purchases			Sales		
Volkswagen Leasing GmbH 0.25% 12/1/2026	300,000	281,958	Assicurazioni Generali SpA 4.13% 4/5/2026	300,000	301,725
UniCredit SpA 4.80% 17/1/2029	200,000	205,011	Banco Bilbao Vizcaya Argentaria SA 3.38% 20/9/2027	200,000	198,146
Societe Generale SA 5.25% 6/9/2032	200,000	199,832	Sartorius Finance BV 4.88% 14/9/2035	200,000	197,699
Allianz Finance II BV 3.00% 13/3/2028	200,000	199,826	Siemens Financieringsmaatschappij NV 2.25% 10/3/2025	200,000	196,248
CRH SMW Finance DAC 4.00% 11/7/2031	200,000	199,669	UBS Group AG 1.25% 17/7/2025	200,000	193,336
Sartorius Finance BV 4.88% 14/9/2035	200,000	198,370	ELO SACA 2.88% 29/1/2026	200,000	191,614
ELO SACA 2.88% 29/1/2026	200,000	191,026	Sanofi SA 1.50% 22/9/2025	200,000	191,240
Sanofi SA 1.75% 10/9/2026	200,000	190,725	Societe Generale SA 1.13% 21/4/2026	200,000	189,874
UBS Group AG 0.25% 29/1/2026	200,000	186,778	Fiserv, Inc. 1.13% 1/7/2027	200,000	187,982
Medtronic Global Holdings SCA 0.25% 2/7/2025	200,000	186,670	Castellum Helsinki Finance Holding Abp 2.00% 24/3/2025	200,000	186,022
Wells Fargo & Co. 1.38% 26/10/2026	200,000	186,066	UBS Group AG 0.50% 31/3/2031	250,000	185,805
CaixaBank SA 0.75% 9/7/2026	200,000	185,312	Bundesobligation 0.00% 9/10/2026	200,000	185,654
Mitsubishi UFJ Financial Group, Inc. 0.34% 8/6/2027	200,000	183,640	Banco Bilbao Vizcaya Argentaria SA 0.50% 14/1/2027	200,000	179,267
Bundesobligation 0.00% 9/10/2026	200,000	183,462	Air Products & Chemicals, Inc. 0.50% 5/5/2028	200,000	172,112
Credit Agricole SA 1.38% 3/5/2027	200,000	182,296	Barclays plc 0.58% 9/8/2029	200,000	162,628
UBS AG 0.01% 29/6/2026	200,000	178,860	UniCredit SpA 5.85% 15/11/2027	150,000	156,429
Raiffeisen Bank International AG 0.38% 25/9/2026	200,000	174,874	Intesa Sanpaolo SpA 5.00% 8/3/2028	150,000	152,393
BPCE SA 0.25% 14/1/2031	200,000	156,092	Intesa Sanpaolo SpA 1.00% 19/11/2026	150,000	135,183
Intesa Sanpaolo SpA 5.63% 8/3/2033	150,000	154,269	JDE Peet's NV 0.24% 16/1/2025	125,000	119,603
Thermo Fisher Scientific, Inc. 2.00% 15/4/2025	150,000	146,567	Terna - Rete Elettrica Nazionale 0.13% 25/7/2025	125,000	118,304

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 98.77% (30 June 2023: 98.81%)					
Fixed Income 98.77% (30 June 2023: 98.81%)					
Australia 1.20% (30 June 2023: 1.72%)					
Australia & New Zealand Banking Group Ltd.	200,000	3.65%	20/1/2026	201,489	0.31%
National Australia Bank Ltd.	100,000	1.25%	18/5/2026	96,472	0.15%
National Australia Bank Ltd.	100,000	1.38%	30/8/2028	92,456	0.14%
Telstra Group Ltd.	100,000	1.13%	14/4/2026	95,868	0.15%
Telstra Group Ltd.	100,000	1.38%	26/3/2029	92,391	0.14%
Transurban Finance Co. Pty Ltd.	100,000	3.00%	8/4/2030	97,840	0.15%
Westpac Banking Corp.	100,000	3.80%	17/1/2030	103,060	0.16%
				779,576	1.20%
Austria 1.03% (30 June 2023: 1.06%)					
Erste Group Bank AG	100,000	1.00%	10/6/2030	94,339	0.15%
Erste Group Bank AG	100,000	4.00%	16/1/2031	103,489	0.16%
JAB Holdings BV	100,000	1.75%	25/6/2026	96,416	0.15%
JAB Holdings BV	100,000	2.50%	17/4/2027	97,737	0.15%
Raiffeisen Bank International AG	200,000	0.38%	25/9/2026	182,884	0.28%
Raiffeisen Bank International AG	100,000	1.50%	12/3/2030	93,205	0.14%
				668,070	1.03%
Belgium 1.03% (30 June 2023: 1.85%)					
Elia Transmission Belgium SA	100,000	0.88%	28/4/2030	87,173	0.13%
Groupe Bruxelles Lambert NV	100,000	4.00%	15/5/2033	105,115	0.16%
KBC Group NV	100,000	4.50%	6/6/2026	101,083	0.16%
KBC Group NV	100,000	4.38%	23/11/2027	102,349	0.16%
KBC Group NV	100,000	0.75%	24/1/2030	85,876	0.13%
KBC Group NV	100,000	4.38%	19/4/2030	103,801	0.16%
VGP NV	100,000	1.63%	17/1/2027	87,579	0.13%
				672,976	1.03%
Canada 0.45% (30 June 2023: 0.63%)					
Royal Bank of Canada	100,000	4.38%	2/10/2030	105,119	0.16%
Toronto-Dominion Bank	100,000	0.50%	18/1/2027	92,583	0.14%
Toronto-Dominion Bank	100,000	3.13%	3/8/2032	97,806	0.15%
				295,508	0.45%
China 0.11% (30 June 2023: 0.13%)					
Prosus NV	100,000	1.99%	13/7/2033	73,874	0.11%
				73,874	0.11%
Czech Republic 0.09% (30 June 2023: 0.10%)					
CPI Property Group SA	100,000	1.75%	14/1/2030	57,001	0.09%
				57,001	0.09%
Denmark 1.46% (30 June 2023: 1.22%)					
AP Moller - Maersk A/S	100,000	0.75%	25/11/2031	81,908	0.13%
Danske Bank A/S	100,000	4.75%	21/6/2030	105,443	0.16%
Danske Bank A/S	100,000	4.13%	10/1/2031	103,604	0.16%
Danske Bank A/S	100,000	1.00%	15/5/2031	93,308	0.14%
DSV A/S	100,000	0.38%	26/2/2027	92,125	0.14%
ISS Global A/S	100,000	0.88%	18/6/2026	93,755	0.14%
Jyske Bank A/S	100,000	0.05%	2/9/2026	93,913	0.15%
Nykredit Realkredit A/S	100,000	0.25%	13/1/2026	93,899	0.14%
Nykredit Realkredit A/S	100,000	0.75%	20/1/2027	92,009	0.14%
Vestas Wind Systems A/S	100,000	4.13%	15/6/2026	101,667	0.16%
				951,631	1.46%
Finland 1.70% (30 June 2023: 1.95%)					
Balder Finland OYJ	100,000	1.00%	18/1/2027	84,710	0.13%
Castellum Helsinki Finance Holding Abp	100,000	0.88%	17/9/2029	77,133	0.12%
Nokia OYJ	100,000	2.00%	11/3/2026	96,333	0.15%
Nordea Bank Abp	100,000	3.63%	10/2/2026	99,740	0.15%
Nordea Bank Abp	100,000	1.13%	27/9/2027	94,405	0.14%
Nordea Bank Abp	200,000	0.50%	2/11/2028	175,675	0.27%
OP Corporate Bank plc	100,000	0.50%	12/8/2025	95,518	0.15%
OP Corporate Bank plc	100,000	0.63%	27/7/2027	90,818	0.14%
OP Corporate Bank plc	100,000	4.00%	13/6/2028	103,323	0.16%
OP Corporate Bank plc	100,000	1.63%	9/6/2030	95,567	0.15%
Sampo OYJ	100,000	3.38%	23/5/2049	94,122	0.14%
				1,107,344	1.70%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
France 21.45% (30 June 2023: 22.14%)					
Air Liquide Finance SA	100,000	1.38%	2/4/2030	92,078	0.14%
Alstom SA	100,000	0.25%	14/10/2026	90,586	0.14%
APRR SA	100,000	1.88%	15/1/2025	98,158	0.15%
APRR SA	100,000	1.88%	3/1/2029	95,256	0.15%
APRR SA	100,000	1.50%	17/1/2033	87,709	0.13%
Arkema SA	100,000	1.50%	20/4/2027	95,259	0.15%
Arval Service Lease SA	100,000	4.13%	13/4/2026	101,182	0.15%
Arval Service Lease SA	100,000	4.75%	22/5/2027	103,757	0.16%
Autoroutes du Sud de la France SA	100,000	2.75%	2/9/2032	97,057	0.15%
AXA SA	100,000	3.75%	12/10/2030	105,460	0.16%
AXA SA	100,000	5.50%	11/7/2043	107,098	0.16%
AXA SA	200,000	3.25%	28/5/2049	191,787	0.29%
Banque Federative du Credit Mutuel SA	100,000	0.01%	7/3/2025	95,813	0.15%
Banque Federative du Credit Mutuel SA	100,000	1.00%	23/5/2025	96,633	0.15%
Banque Federative du Credit Mutuel SA	100,000	0.75%	8/6/2026	94,114	0.14%
Banque Federative du Credit Mutuel SA	100,000	1.63%	15/11/2027	92,891	0.14%
Banque Federative du Credit Mutuel SA	100,000	3.88%	26/1/2028	101,475	0.16%
Banque Federative du Credit Mutuel SA	100,000	2.50%	25/5/2028	95,939	0.15%
Banque Federative du Credit Mutuel SA	100,000	0.25%	19/7/2028	86,564	0.13%
Banque Federative du Credit Mutuel SA	100,000	1.88%	18/6/2029	91,228	0.14%
Banque Federative du Credit Mutuel SA	100,000	2.63%	6/11/2029	95,022	0.15%
Banque Federative du Credit Mutuel SA	100,000	4.38%	2/5/2030	103,849	0.16%
Banque Federative du Credit Mutuel SA	200,000	3.63%	14/9/2032	202,577	0.31%
Banque Federative du Credit Mutuel SA	100,000	4.00%	26/1/2033	102,635	0.16%
Banque Federative du Credit Mutuel SA	100,000	4.13%	14/6/2033	104,901	0.16%
BNP Paribas SA	100,000	2.38%	17/2/2025	98,586	0.15%
BNP Paribas SA	100,000	1.63%	23/2/2026	96,969	0.15%
BNP Paribas SA	100,000	0.13%	4/9/2026	92,286	0.14%
BNP Paribas SA	200,000	2.25%	11/1/2027	194,330	0.30%
BNP Paribas SA	100,000	0.50%	19/2/2028	90,997	0.14%
BNP Paribas SA	100,000	4.38%	13/1/2029	103,532	0.16%
BNP Paribas SA	100,000	3.88%	23/2/2029	102,275	0.16%
BNP Paribas SA	100,000	1.13%	17/4/2029	90,266	0.14%
BNP Paribas SA	100,000	0.88%	11/7/2030	86,190	0.13%
BNP Paribas SA	100,000	3.88%	10/1/2031	102,965	0.16%
BNP Paribas SA	200,000	4.25%	13/4/2031	206,830	0.32%
BNP Paribas SA	100,000	2.50%	31/3/2032	94,645	0.14%
BNP Paribas SA	100,000	0.63%	3/12/2032	77,902	0.12%
BPCE SA	100,000	0.63%	28/4/2025	96,290	0.15%
BPCE SA	100,000	1.38%	23/3/2026	95,948	0.15%
BPCE SA	100,000	3.63%	17/4/2026	100,860	0.15%
BPCE SA	100,000	1.63%	31/1/2028	93,537	0.14%
BPCE SA	100,000	4.13%	10/7/2028	103,706	0.16%
BPCE SA	100,000	4.38%	13/7/2028	103,376	0.16%
BPCE SA	200,000	0.25%	14/1/2031	161,020	0.25%
BPCE SA	100,000	4.50%	13/1/2033	105,088	0.16%
BPCE SA	100,000	5.13%	25/1/2035	102,848	0.16%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	100,000	0.75%	7/7/2028	88,702	0.14%
Capgemini SE	100,000	1.63%	15/4/2026	96,838	0.15%
Capgemini SE	100,000	2.38%	15/4/2032	94,726	0.15%
Carrefour SA	100,000	1.88%	30/10/2026	96,666	0.15%
Carrefour SA	100,000	1.00%	17/5/2027	93,414	0.14%
Carrefour SA	100,000	2.63%	15/12/2027	98,081	0.15%
Cie de Saint-Gobain SA	100,000	1.38%	14/6/2027	94,834	0.15%
Cie de Saint-Gobain SA	100,000	1.88%	21/9/2028	95,127	0.15%
Cie de Saint-Gobain SA	100,000	3.50%	18/1/2029	102,125	0.16%
Cie Generale des Etablissements Michelin SCA	100,000	0.00%	2/11/2028	88,203	0.14%
Cie Generale des Etablissements Michelin SCA	100,000	1.75%	3/9/2030	93,393	0.14%
Cofiroute SA	100,000	0.38%	7/2/2025	96,645	0.15%
Cofiroute SA	100,000	1.00%	19/5/2031	86,600	0.13%
Covivio SA	100,000	1.13%	17/9/2031	82,283	0.13%
Credit Agricole Assurances SA	100,000	4.50%	Perpetual	99,537	0.15%
Credit Agricole Assurances SA	100,000	4.75%	27/9/2048	100,768	0.15%
Credit Agricole SA	200,000	1.38%	13/3/2025	195,043	0.30%
Credit Agricole SA	100,000	1.88%	20/12/2026	96,271	0.15%
Credit Agricole SA	200,000	1.38%	3/5/2027	189,524	0.29%
Credit Agricole SA	100,000	3.38%	28/7/2027	100,700	0.15%
Credit Agricole SA	100,000	1.00%	3/7/2029	89,121	0.14%
Credit Agricole SA	200,000	4.25%	11/7/2029	206,344	0.32%
Credit Agricole SA	100,000	4.00%	18/1/2033	105,172	0.16%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Credit Agricole SA	100,000	5.50%	28/8/2033	105,000	0.16%
Credit Agricole SA	100,000	4.38%	27/11/2033	105,014	0.16%
Credit Mutuel Arkea SA	100,000	3.25%	1/6/2026	100,196	0.15%
Credit Mutuel Arkea SA	100,000	3.38%	19/9/2027	100,411	0.15%
Credit Mutuel Arkea SA	100,000	3.50%	9/2/2029	98,813	0.15%
Credit Mutuel Arkea SA	100,000	1.25%	11/6/2029	90,780	0.14%
Credit Mutuel Arkea SA	100,000	0.75%	18/1/2030	85,942	0.13%
Danone SA	100,000	1.21%	3/11/2028	93,173	0.14%
Danone SA	100,000	0.40%	10/6/2029	87,881	0.13%
Edenred SE	100,000	1.38%	10/3/2025	97,520	0.15%
Edenred SE	100,000	1.88%	30/3/2027	96,466	0.15%
ELO SACA	100,000	2.88%	29/1/2026	97,252	0.15%
EssilorLuxottica SA	100,000	0.38%	5/1/2026	94,952	0.15%
EssilorLuxottica SA	100,000	0.38%	27/11/2027	91,466	0.14%
Gecina SA	100,000	1.00%	30/1/2029	91,032	0.14%
Gecina SA	100,000	0.88%	25/1/2033	82,568	0.13%
Holding d'Infrastructures de Transport SASU	100,000	0.63%	14/9/2028	88,323	0.14%
Holding d'Infrastructures de Transport SASU	100,000	4.25%	18/3/2030	102,800	0.16%
ICADE	100,000	1.50%	13/9/2027	93,032	0.14%
ICADE	100,000	1.63%	28/2/2028	92,987	0.14%
Kering SA	100,000	1.25%	10/5/2026	96,111	0.15%
Kering SA	100,000	0.75%	13/5/2028	91,645	0.14%
Kering SA	100,000	3.88%	5/9/2035	104,837	0.16%
Klepierre SA	100,000	2.00%	12/5/2029	93,817	0.14%
Legrand SA	100,000	3.50%	29/5/2029	103,324	0.16%
MMS USA Holdings, Inc.	100,000	0.63%	13/6/2025	95,818	0.15%
MMS USA Holdings, Inc.	100,000	1.25%	13/6/2028	92,369	0.14%
Orange SA	100,000	5.38%	Perpetual	104,737	0.16%
Orange SA	100,000	5.00%	Perpetual	102,072	0.16%
Orange SA	200,000	1.00%	12/5/2025	193,647	0.30%
Orange SA	100,000	0.13%	16/9/2029	86,346	0.13%
Orange SA	100,000	1.88%	12/9/2030	93,864	0.14%
Orange SA	50,000	8.13%	28/1/2033	70,105	0.11%
Orange SA	100,000	0.75%	29/6/2034	79,625	0.12%
PSA Tresorerie GIE	20,000	6.00%	19/9/2033	23,635	0.04%
RCI Banque SA	100,000	1.63%	26/5/2026	95,651	0.15%
RCI Banque SA	100,000	4.63%	2/10/2026	102,602	0.16%
RCI Banque SA	31,000	4.50%	6/4/2027	31,846	0.05%
RCI Banque SA	50,000	4.75%	6/7/2027	52,184	0.08%
RCI Banque SA	20,000	4.88%	14/6/2028	21,047	0.03%
RCI Banque SA	50,000	4.88%	21/9/2028	52,901	0.08%
Sanofi SA	200,000	1.75%	10/9/2026	194,676	0.30%
Sanofi SA	100,000	1.25%	6/4/2029	93,068	0.14%
Sanofi SA	100,000	1.38%	21/3/2030	92,350	0.14%
Sanofi SA	100,000	1.50%	1/4/2030	92,949	0.14%
SCOR SE	100,000	3.00%	8/6/2046	97,165	0.15%
Societe Fonciere Lyonnaise SA	100,000	1.50%	5/6/2027	95,776	0.15%
Societe Generale SA	100,000	1.13%	23/1/2025	97,186	0.15%
Societe Generale SA	100,000	0.13%	24/2/2026	93,660	0.14%
Societe Generale SA	100,000	0.88%	1/7/2026	93,962	0.14%
Societe Generale SA	100,000	4.13%	2/6/2027	102,584	0.16%
Societe Generale SA	100,000	4.00%	16/11/2027	102,382	0.16%
Societe Generale SA	100,000	0.63%	2/12/2027	91,675	0.14%
Societe Generale SA	100,000	1.25%	12/6/2030	86,004	0.13%
Societe Generale SA	200,000	4.25%	6/12/2030	203,291	0.31%
Societe Generale SA	200,000	5.25%	6/9/2032	207,581	0.32%
Sodexo SA	100,000	1.00%	17/7/2028	91,922	0.14%
Sogecap SA	100,000	4.13%	Perpetual	98,554	0.15%
Suez SACA	100,000	4.63%	3/11/2028	105,936	0.16%
Suez SACA	100,000	2.38%	24/5/2030	94,207	0.14%
Teleperformance SE	100,000	5.25%	22/11/2028	104,703	0.16%
Unibail-Rodamco-Westfield SE	100,000	2.88%	Perpetual	87,811	0.13%
Unibail-Rodamco-Westfield SE	100,000	0.75%	25/10/2028	89,681	0.14%
Unibail-Rodamco-Westfield SE	100,000	2.63%	9/4/2030	96,941	0.15%
Unibail-Rodamco-Westfield SE	100,000	1.88%	15/1/2031	89,808	0.14%
Unibail-Rodamco-Westfield SE	100,000	1.38%	25/5/2033	82,240	0.13%
Verallia SA	100,000	1.88%	10/11/2031	87,761	0.13%
				13,977,255	21.45%
Germany 11.84% (30 June 2023: 12.01%)					
Aareal Bank AG	100,000	4.50%	25/7/2025	100,227	0.15%
Adidas AG	100,000	0.00%	5/10/2028	88,267	0.14%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Allianz Finance II BV	200,000	3.00%	13/3/2028	203,242	0.31%
Allianz Finance II BV	100,000	0.50%	14/1/2031	86,257	0.13%
Allianz SE	100,000	1.30%	25/9/2049	86,285	0.13%
Allianz SE	100,000	5.82%	25/7/2053	109,469	0.17%
Aroundtown SA	100,000	1.50%	28/5/2026	89,200	0.14%
Aroundtown SA	100,000	1.63%	31/1/2028	81,193	0.13%
Bayer AG	100,000	0.05%	12/1/2025	96,184	0.15%
Bayer AG	40,000	4.00%	26/8/2026	40,546	0.06%
Bayer AG	100,000	0.63%	12/7/2031	78,994	0.12%
Bayer AG	56,000	4.63%	26/5/2033	58,431	0.09%
Bayer AG	100,000	1.00%	12/1/2036	70,371	0.11%
Bayer Capital Corp. BV	100,000	1.50%	26/6/2026	95,281	0.15%
Berlin Hyp AG	100,000	1.25%	22/1/2025	96,797	0.15%
Berlin Hyp AG	100,000	0.50%	5/11/2029	85,036	0.13%
BMW Finance NV	20,000	0.50%	22/2/2025	19,330	0.03%
BMW Finance NV	25,000	0.38%	14/1/2027	23,329	0.04%
BMW Finance NV	50,000	1.13%	10/1/2028	46,821	0.07%
BMW Finance NV	45,000	1.50%	6/2/2029	42,083	0.07%
BMW Finance NV	20,000	0.20%	11/1/2033	15,753	0.02%
BMW Finance NV	65,000	3.63%	22/5/2035	67,598	0.10%
Bundesrepublik Deutschland Bundesanleihe	60,000	1.80%	15/8/2053	54,148	0.08%
Commerzbank AG	200,000	1.13%	19/9/2025	192,548	0.30%
Commerzbank AG	100,000	0.50%	4/12/2026	93,142	0.14%
Commerzbank AG	100,000	0.88%	22/1/2027	92,920	0.14%
Commerzbank AG	30,000	1.50%	28/8/2028	28,630	0.04%
Continental AG	100,000	4.00%	1/6/2028	103,193	0.16%
Covestro AG	30,000	1.38%	12/6/2030	27,049	0.04%
Deutsche Bank AG	100,000	1.38%	3/9/2026	95,772	0.15%
Deutsche Bank AG	100,000	1.63%	20/1/2027	93,967	0.14%
Deutsche Bank AG	100,000	4.00%	29/11/2027	102,805	0.16%
Deutsche Bank AG	100,000	1.88%	23/2/2028	93,989	0.14%
Deutsche Bank AG	100,000	1.75%	19/11/2030	86,903	0.13%
Deutsche Bank AG	100,000	1.38%	17/2/2032	82,141	0.13%
Deutsche Bank AG	100,000	4.00%	24/6/2032	96,170	0.15%
Deutsche Boerse AG	100,000	1.13%	26/3/2028	94,177	0.15%
Deutsche Boerse AG	100,000	3.88%	28/9/2033	106,408	0.16%
Deutsche Pfandbriefbank AG	100,000	4.38%	28/8/2026	98,745	0.15%
Deutsche Post AG	100,000	3.38%	3/7/2033	102,102	0.16%
Deutsche Telekom AG	30,000	1.38%	5/7/2034	25,928	0.04%
Deutsche Telekom AG	50,000	2.25%	29/3/2039	46,890	0.07%
Deutsche Telekom AG	50,000	1.75%	9/12/2049	39,311	0.06%
Deutsche Telekom International Finance BV	100,000	1.38%	30/1/2027	96,145	0.15%
Deutsche Telekom International Finance BV	33,000	7.50%	24/1/2033	44,320	0.07%
Eurogrid GmbH	100,000	3.28%	5/9/2031	99,420	0.15%
Evonik Industries AG	100,000	0.63%	18/9/2025	95,522	0.15%
Evonik Industries AG	30,000	0.75%	7/9/2028	27,535	0.04%
Fresenius Finance Ireland plc	60,000	2.13%	1/2/2027	58,043	0.09%
Fresenius Medical Care AG	20,000	1.50%	11/7/2025	19,306	0.03%
Fresenius Medical Care AG	50,000	0.63%	30/11/2026	45,751	0.07%
Fresenius Medical Care AG	30,000	1.25%	29/11/2029	26,112	0.04%
Fresenius SE & Co. KGaA	100,000	5.00%	28/11/2029	106,755	0.16%
Fresenius SE & Co. KGaA	90,000	2.88%	24/5/2030	86,018	0.13%
Grand City Properties SA	100,000	1.50%	22/2/2027	90,300	0.14%
Hannover Rueck SE	100,000	5.88%	26/8/2043	111,573	0.17%
Heidelberg Materials AG	40,000	3.75%	31/5/2032	40,402	0.06%
Heidelberg Materials Finance Luxembourg SA	150,000	1.63%	7/4/2026	145,723	0.22%
Henkel AG & Co. KGaA	100,000	0.50%	17/11/2032	82,912	0.13%
Infinion Technologies AG	100,000	0.63%	17/2/2025	96,610	0.15%
Knorr-Bremse AG	100,000	1.13%	13/6/2025	97,016	0.15%
LANXESS AG	100,000	0.00%	8/9/2027	86,724	0.13%
LEG Immobilien SE	100,000	0.88%	30/3/2033	75,467	0.12%
Mercedes-Benz Finance Canada, Inc.	100,000	3.00%	23/2/2027	100,111	0.15%
Mercedes-Benz Group AG	50,000	1.38%	11/5/2028	47,184	0.07%
Mercedes-Benz Group AG	100,000	1.50%	3/7/2029	93,547	0.14%
Mercedes-Benz Group AG	50,000	0.75%	8/2/2030	43,833	0.07%
Mercedes-Benz Group AG	35,000	2.00%	27/2/2031	33,466	0.05%
Mercedes-Benz Group AG	30,000	1.13%	6/11/2031	26,251	0.04%
Mercedes-Benz Group AG	35,000	0.75%	11/3/2033	28,880	0.04%
Mercedes-Benz Group AG	10,000	1.13%	8/8/2034	8,276	0.01%
Mercedes-Benz Group AG	55,000	2.13%	3/7/2037	49,708	0.08%
Mercedes-Benz International Finance BV	50,000	1.50%	9/3/2026	48,343	0.07%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Mercedes-Benz International Finance BV	35,000	1.38%	26/6/2026	33,620	0.05%
Merck Financial Services GmbH	100,000	1.88%	15/6/2026	97,437	0.15%
Merck KGaA	100,000	1.63%	9/9/2080	92,777	0.14%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	100,000	1.00%	26/5/2042	78,840	0.12%
Robert Bosch GmbH	100,000	3.63%	2/6/2030	102,623	0.16%
Robert Bosch GmbH	100,000	4.00%	2/6/2035	105,965	0.16%
Santander Consumer Bank AG	100,000	4.50%	30/6/2026	102,241	0.16%
SAP SE	100,000	0.13%	18/5/2026	94,085	0.14%
SAP SE	100,000	1.25%	10/3/2028	94,749	0.15%
Siemens Financieringsmaatschappij NV	100,000	0.90%	28/2/2028	93,472	0.14%
Siemens Financieringsmaatschappij NV	100,000	0.25%	20/2/2029	88,318	0.14%
Siemens Financieringsmaatschappij NV	120,000	1.38%	6/9/2030	110,123	0.17%
Siemens Financieringsmaatschappij NV	100,000	0.50%	5/9/2034	77,770	0.12%
Siemens Financieringsmaatschappij NV	50,000	1.75%	28/2/2039	41,445	0.06%
Volkswagen Bank GmbH	100,000	4.38%	3/5/2028	103,109	0.16%
Volkswagen Financial Services AG	50,000	0.88%	31/1/2028	45,241	0.07%
Volkswagen Financial Services AG	100,000	0.38%	12/2/2030	82,617	0.13%
Volkswagen Leasing GmbH	300,000	0.25%	12/1/2026	281,291	0.43%
Volkswagen Leasing GmbH	20,000	4.75%	25/9/2031	21,333	0.03%
Vonovia Finance BV	100,000	1.50%	22/3/2026	95,638	0.15%
Vonovia Finance BV	100,000	2.25%	7/4/2030	89,919	0.14%
Vonovia Finance BV	100,000	1.00%	9/7/2030	82,891	0.13%
Vonovia Finance BV	100,000	2.75%	22/3/2038	84,170	0.13%
Vonovia SE	100,000	0.00%	1/12/2025	93,239	0.14%
Vonovia SE	100,000	1.00%	16/6/2033	75,939	0.12%
				7,717,737	11.84%
Ireland 1.72% (30 June 2023: 1.91%)					
AIB Group plc	100,000	2.25%	3/7/2025	98,265	0.15%
AIB Group plc	100,000	5.25%	23/10/2031	108,020	0.17%
Bank of Ireland Group plc	100,000	5.00%	4/7/2031	106,689	0.16%
Bank of Ireland Group plc	100,000	1.38%	11/8/2031	93,252	0.14%
CRH SMW Finance DAC	100,000	4.00%	11/7/2031	103,856	0.16%
Dell Bank International DAC	100,000	0.50%	27/10/2026	92,512	0.14%
DXC Capital Funding DAC	100,000	0.45%	15/9/2027	88,768	0.14%
Kerry Group Financial Services Unltd Co.	100,000	0.63%	20/9/2029	88,138	0.14%
Linde plc	100,000	1.38%	31/3/2031	90,155	0.14%
Linde plc	100,000	0.38%	30/9/2033	77,762	0.12%
Ryanair DAC	100,000	0.88%	25/5/2026	94,404	0.14%
Smurfit Kappa Treasury ULC	100,000	1.00%	22/9/2033	79,839	0.12%
				1,121,660	1.72%
Italy 3.09% (30 June 2023: 3.71%)					
Assicurazioni Generali SpA	100,000	3.88%	29/1/2029	101,072	0.15%
Assicurazioni Generali SpA	100,000	2.12%	1/10/2030	88,096	0.13%
Assicurazioni Generali SpA	100,000	5.50%	27/10/2047	103,892	0.16%
ASTM SpA	200,000	1.00%	25/11/2026	186,430	0.29%
Banco BPM SpA	100,000	0.88%	15/7/2026	93,753	0.14%
Coca-Cola HBC Finance BV	100,000	2.75%	23/9/2025	99,074	0.15%
Intesa Sanpaolo SpA	100,000	4.50%	2/10/2025	101,869	0.16%
Intesa Sanpaolo SpA	100,000	4.00%	19/5/2026	101,464	0.16%
Intesa Sanpaolo SpA	100,000	1.75%	20/3/2028	93,377	0.14%
Intesa Sanpaolo SpA	150,000	5.63%	8/3/2033	161,530	0.25%
Mediobanca Banca di Credito Finanziario SpA	100,000	0.88%	15/1/2026	95,140	0.15%
Mediobanca Banca di Credito Finanziario SpA	100,000	1.00%	8/9/2027	92,153	0.14%
Terna - Rete Elettrica Nazionale	125,000	1.38%	26/7/2027	117,805	0.18%
Terna - Rete Elettrica Nazionale	100,000	0.38%	25/9/2030	82,753	0.13%
UniCredit SpA	100,000	0.93%	18/1/2028	92,854	0.14%
UniCredit SpA	300,000	4.80%	17/1/2029	313,986	0.48%
UniCredit SpA	100,000	0.80%	5/7/2029	88,912	0.14%
				2,014,160	3.09%
Japan 1.99% (30 June 2023: 1.59%)					
East Japan Railway Co.	100,000	2.61%	8/9/2025	98,851	0.15%
East Japan Railway Co.	100,000	4.39%	5/9/2043	108,658	0.17%
Mitsubishi UFJ Financial Group, Inc.	200,000	0.34%	8/6/2027	185,888	0.29%
Mizuho Financial Group, Inc.	100,000	4.16%	20/5/2028	102,615	0.16%
Mizuho Financial Group, Inc.	100,000	0.47%	6/9/2029	86,365	0.13%
Mizuho Financial Group, Inc.	200,000	0.69%	7/10/2030	166,552	0.26%
Nissan Motor Co., Ltd.	100,000	2.65%	17/3/2026	97,609	0.15%
NTT Finance Corp.	100,000	0.08%	13/12/2025	94,202	0.14%
NTT Finance Corp.	100,000	0.34%	3/3/2030	86,035	0.13%
Sumitomo Mitsui Financial Group, Inc.	100,000	1.41%	14/6/2027	93,890	0.14%
Takeda Pharmaceutical Co., Ltd.	100,000	0.75%	9/7/2027	92,615	0.14%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Takeda Pharmaceutical Co., Ltd.	100,000	1.38%	9/7/2032	85,562	0.13%
				1,298,842	1.99%
Luxembourg 0.62% (30 June 2023: 0.48%)					
Acef Holding SCA	100,000	0.75%	14/6/2028	86,018	0.13%
Eurofins Scientific SE	100,000	4.75%	6/9/2030	105,318	0.16%
JAB Holdings BV	100,000	5.00%	12/6/2033	107,800	0.17%
Nestle Finance International Ltd.	10,000	3.75%	14/11/2035	10,676	0.02%
SES SA	100,000	0.88%	4/11/2027	90,505	0.14%
				400,317	0.62%
Netherlands 6.62% (30 June 2023: 6.43%)					
ABN AMRO Bank NV	50,000	1.00%	16/4/2025	48,531	0.07%
ABN AMRO Bank NV	100,000	3.88%	21/12/2026	102,037	0.16%
ABN AMRO Bank NV	200,000	4.38%	20/10/2028	207,383	0.32%
ABN AMRO Bank NV	100,000	5.50%	21/9/2033	104,631	0.16%
ABN AMRO Bank NV	100,000	4.50%	21/11/2034	107,308	0.16%
Achmea BV	100,000	3.63%	29/11/2025	100,426	0.15%
Akzo Nobel NV	100,000	1.63%	14/4/2030	90,360	0.14%
ASML Holding NV	100,000	0.25%	25/2/2030	85,866	0.13%
ASR Nederland NV	100,000	5.13%	29/9/2045	101,052	0.15%
BMW Finance NV	50,000	3.25%	22/7/2030	51,115	0.08%
Coloplast Finance BV	100,000	2.25%	19/5/2027	97,045	0.15%
Cooperatieve Rabobank UA	100,000	4.13%	14/7/2025	101,150	0.15%
Cooperatieve Rabobank UA	100,000	3.91%	3/11/2026	102,263	0.16%
Cooperatieve Rabobank UA	100,000	4.23%	25/4/2029	102,910	0.16%
Cooperatieve Rabobank UA	100,000	4.00%	10/1/2030	103,255	0.16%
Cooperatieve Rabobank UA	100,000	0.63%	25/2/2033	79,671	0.12%
CTP NV	100,000	0.75%	18/2/2027	89,038	0.14%
DSM BV	100,000	0.75%	28/9/2026	95,028	0.15%
Euronext NV	100,000	0.75%	17/5/2031	83,370	0.13%
EXOR NV	100,000	1.75%	18/1/2028	95,695	0.15%
Haleon Netherlands Capital BV	100,000	1.75%	29/3/2030	92,141	0.14%
ING Bank NV	100,000	4.13%	2/10/2026	102,446	0.16%
ING Groep NV	100,000	1.13%	14/2/2025	97,384	0.15%
ING Groep NV	200,000	0.38%	29/9/2028	177,534	0.27%
ING Groep NV	100,000	2.00%	22/3/2030	96,705	0.15%
ING Groep NV	100,000	2.50%	15/11/2030	95,739	0.15%
ING Groep NV	100,000	1.75%	16/2/2031	89,378	0.14%
ING Groep NV	100,000	2.13%	26/5/2031	95,398	0.15%
ING Groep NV	100,000	4.75%	23/5/2034	106,389	0.16%
JDE Peet's NV	100,000	0.63%	9/2/2028	89,599	0.14%
JDE Peet's NV	100,000	0.50%	16/1/2029	86,629	0.13%
Koninklijke KPN NV	100,000	0.88%	14/12/2032	81,473	0.12%
LeasePlan Corp. NV	100,000	0.25%	23/2/2026	93,177	0.14%
Mercedes-Benz International Finance BV	50,000	3.70%	30/5/2031	52,261	0.08%
NIBC Bank NV	100,000	0.88%	24/6/2027	91,077	0.14%
NN Group NV	100,000	5.25%	1/3/2043	102,132	0.16%
Prosus NV	100,000	1.21%	19/1/2026	93,987	0.14%
Rentokil Initial Finance BV	100,000	4.38%	27/6/2030	105,689	0.16%
Sartorius Finance BV	100,000	4.25%	14/9/2026	102,234	0.16%
Sartorius Finance BV	100,000	4.38%	14/9/2029	103,615	0.16%
Siemens Financieringsmaatschappij NV	100,000	3.38%	24/8/2031	103,097	0.16%
Stellantis NV	100,000	4.38%	14/3/2030	105,621	0.16%
Universal Music Group NV	100,000	4.00%	13/6/2031	104,507	0.16%
Wolters Kluwer NV	100,000	3.00%	23/9/2026	100,178	0.15%
				4,316,524	6.62%
Norway 0.74% (30 June 2023: 0.45%)					
DNB Bank A.S.A	100,000	3.63%	16/2/2027	100,315	0.15%
DNB Bank A.S.A	100,000	3.13%	21/9/2027	99,682	0.15%
DNB Bank A.S.A	100,000	0.25%	23/2/2029	87,715	0.14%
DNB Bank A.S.A	100,000	4.63%	28/2/2033	102,393	0.16%
SpareBank 1 SR-Bank A.S.A	100,000	0.38%	15/7/2027	91,640	0.14%
				481,745	0.74%
Portugal 0.15% (30 June 2023: 0.00%)					
Banco Comercial Portugues SA	100,000	1.13%	12/2/2027	94,532	0.15%
				94,532	0.15%
Romania 0.14% (30 June 2023: 0.15%)					
NE Property BV	100,000	1.88%	9/10/2026	91,349	0.14%
				91,349	0.14%
Spain 5.63% (30 June 2023: 5.30%)					
Abertis Infraestructuras SA	100,000	1.38%	20/5/2026	96,555	0.15%
Abertis Infraestructuras SA	100,000	1.63%	15/7/2029	90,718	0.14%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Abertis Infraestructuras SA	100,000	3.00%	27/3/2031	95,337	0.15%
Acciona Energia Financiacion Filiales SA	100,000	0.38%	7/10/2027	89,619	0.14%
Banco Bilbao Vizcaya Argentaria SA	100,000	1.75%	26/11/2025	97,283	0.15%
Banco Bilbao Vizcaya Argentaria SA	100,000	1.00%	21/6/2026	94,977	0.14%
Banco Bilbao Vizcaya Argentaria SA	200,000	0.13%	24/3/2027	186,234	0.29%
Banco Bilbao Vizcaya Argentaria SA	100,000	4.63%	13/1/2031	104,892	0.16%
Banco de Sabadell SA	100,000	5.00%	7/6/2029	105,112	0.16%
Banco Santander SA	100,000	2.50%	18/3/2025	98,620	0.15%
Banco Santander SA	100,000	1.38%	5/1/2026	95,915	0.15%
Banco Santander SA	200,000	3.88%	16/1/2028	204,771	0.31%
Banco Santander SA	100,000	0.20%	11/2/2028	88,438	0.13%
Banco Santander SA	100,000	0.63%	24/6/2029	88,537	0.14%
Banco Santander SA	100,000	4.88%	18/10/2031	106,481	0.16%
Banco Santander SA	100,000	5.75%	23/8/2033	104,857	0.16%
Bankinter SA	100,000	0.63%	6/10/2027	91,016	0.14%
CaixaBank SA	100,000	0.38%	3/2/2025	96,552	0.15%
CaixaBank SA	100,000	1.63%	13/4/2026	97,324	0.15%
CaixaBank SA	200,000	0.75%	9/7/2026	187,901	0.29%
CaixaBank SA	100,000	0.75%	26/5/2028	91,162	0.14%
CaixaBank SA	100,000	5.00%	19/7/2029	104,554	0.16%
CaixaBank SA	100,000	2.25%	17/4/2030	96,548	0.15%
CaixaBank SA	100,000	4.25%	6/9/2030	103,811	0.16%
CaixaBank SA	100,000	6.13%	30/5/2034	105,782	0.16%
Inmobiliaria Colonial Socimi SA	100,000	2.00%	17/4/2026	96,772	0.15%
Mapfre SA	100,000	4.38%	31/3/2047	98,550	0.15%
Merlin Properties Socimi SA	100,000	2.38%	13/7/2027	96,253	0.15%
Redeia Corp. SA	100,000	4.63%	Perpetual	101,789	0.16%
Santander Consumer Finance SA	100,000	0.00%	23/2/2026	93,303	0.14%
Telefonica Emisiones SA	100,000	1.46%	13/4/2026	96,511	0.15%
Telefonica Emisiones SA	100,000	1.20%	21/8/2027	93,332	0.14%
Telefonica Emisiones SA	100,000	1.72%	12/1/2028	94,594	0.14%
Telefonica Emisiones SA	100,000	2.32%	17/10/2028	96,385	0.15%
Telefonica Emisiones SA	100,000	1.96%	1/7/2039	80,179	0.12%
				3,670,664	5.63%
Sweden 3.50% (30 June 2023: 2.61%)					
Akelius Residential Property Financing BV	100,000	1.00%	17/1/2028	86,049	0.13%
Assa Abloy AB	100,000	3.75%	13/9/2026	101,880	0.16%
Electrolux AB	100,000	4.13%	5/10/2026	101,515	0.16%
EQT AB	100,000	2.38%	6/4/2028	94,354	0.14%
Essity AB	100,000	0.25%	8/2/2031	85,178	0.13%
H&M Finance BV	100,000	0.25%	25/8/2029	83,554	0.13%
Investor AB	100,000	2.75%	10/6/2032	97,136	0.15%
Sandvik AB	100,000	0.38%	25/11/2028	87,986	0.14%
Skandinaviska Enskilda Banken AB	100,000	3.25%	24/11/2025	100,073	0.15%
Skandinaviska Enskilda Banken AB	100,000	4.00%	9/11/2026	101,748	0.16%
Skandinaviska Enskilda Banken AB	100,000	4.13%	29/6/2027	103,002	0.16%
Skandinaviska Enskilda Banken AB	100,000	3.75%	7/2/2028	101,102	0.16%
Skandinaviska Enskilda Banken AB	100,000	4.38%	6/11/2028	103,742	0.16%
Svenska Handelsbanken AB	200,000	1.00%	15/4/2025	194,057	0.30%
Svenska Handelsbanken AB	100,000	3.38%	17/2/2028	100,922	0.15%
Svenska Handelsbanken AB	100,000	0.05%	6/9/2028	87,024	0.13%
Svenska Handelsbanken AB	100,000	0.50%	18/2/2030	84,682	0.13%
Swedbank AB	100,000	3.75%	14/11/2025	100,853	0.15%
Swedbank AB	100,000	0.25%	2/11/2026	92,280	0.14%
Swedbank AB	100,000	1.30%	17/2/2027	93,093	0.14%
Swedbank AB	100,000	3.63%	23/8/2032	97,757	0.15%
Telia Co. AB	100,000	3.00%	7/9/2027	100,274	0.15%
Telia Co. AB	100,000	0.13%	27/11/2030	81,773	0.13%
				2,280,034	3.50%
Switzerland 3.87% (30 June 2023: 3.85%)					
Adecco International Financial Services BV	100,000	0.13%	21/9/2028	88,603	0.14%
Credit Suisse AG	100,000	0.25%	1/9/2028	86,967	0.13%
Firmenich Productions Participations SAS	100,000	1.38%	30/10/2026	95,951	0.15%
Givaudan Finance Europe BV	100,000	1.63%	22/4/2032	89,342	0.14%
Helvetia Europe SA	100,000	2.75%	30/9/2041	86,655	0.13%
Holcim Finance Luxembourg SA	100,000	2.25%	26/5/2028	96,930	0.15%
Holcim Finance Luxembourg SA	100,000	1.75%	29/8/2029	92,218	0.14%
Holcim Finance Luxembourg SA	100,000	0.50%	23/4/2031	81,419	0.12%
Nestle Finance International Ltd.	80,000	1.75%	2/11/2037	69,115	0.11%
Nestle Finance International Ltd.	135,000	0.38%	3/12/2040	89,798	0.14%
Nestle Finance International Ltd.	35,000	0.88%	14/6/2041	25,175	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Novartis Finance SA	100,000	1.13%	30/9/2027	95,431	0.15%
Novartis Finance SA	100,000	1.38%	14/8/2030	91,880	0.14%
Richemont International Holding SA	150,000	1.00%	26/3/2026	143,808	0.22%
Richemont International Holding SA	100,000	2.00%	26/3/2038	86,512	0.13%
UBS AG	200,000	0.01%	29/6/2026	185,183	0.28%
UBS Group AG	400,000	0.25%	29/1/2026	383,354	0.59%
UBS Group AG	200,000	0.25%	24/2/2028	175,921	0.27%
UBS Group AG	100,000	7.75%	1/3/2029	115,238	0.18%
UBS Group AG	200,000	2.88%	2/4/2032	186,840	0.29%
UBS Group AG	100,000	0.63%	18/1/2033	75,442	0.11%
Zurich Finance Ireland Designated Activity Co.	100,000	1.63%	17/6/2039	80,820	0.12%
				2,522,602	3.87%
United Kingdom 7.96% (30 June 2023: 7.64%)					
Aptiv plc	100,000	1.50%	10/3/2025	97,379	0.15%
AstraZeneca plc	100,000	0.38%	3/6/2029	87,985	0.13%
Barclays plc	200,000	0.88%	28/1/2028	183,598	0.28%
Barclays plc	100,000	1.13%	22/3/2031	92,137	0.14%
Barclays plc	100,000	1.11%	12/5/2032	81,530	0.13%
BNI Finance BV	100,000	3.88%	1/12/2030	103,702	0.16%
British Telecommunications plc	140,000	0.50%	12/9/2025	133,370	0.20%
British Telecommunications plc	100,000	3.75%	13/5/2031	102,807	0.16%
CCEP Finance Ireland DAC	100,000	0.88%	6/5/2033	80,789	0.12%
Coca-Cola Europacific Partners plc	100,000	1.50%	8/11/2027	94,488	0.14%
Coca-Cola Europacific Partners plc	100,000	0.20%	2/12/2028	87,262	0.13%
DS Smith plc	100,000	4.38%	27/7/2027	102,902	0.16%
easyJet plc	100,000	0.88%	11/6/2025	96,116	0.15%
Experian Finance plc	100,000	1.38%	25/6/2026	95,634	0.15%
GlaxoSmithKline Capital plc	100,000	4.00%	16/6/2025	100,973	0.15%
GlaxoSmithKline Capital plc	100,000	1.00%	12/9/2026	95,339	0.15%
GSK Capital BV	100,000	3.00%	28/11/2027	100,802	0.15%
Heathrow Funding Ltd.	100,000	1.50%	11/2/2030	89,049	0.14%
Heathrow Funding Ltd.	100,000	4.50%	11/7/2033	106,401	0.16%
HSBC Holdings plc	100,000	4.75%	10/3/2028	103,716	0.16%
HSBC Holdings plc	100,000	4.79%	10/3/2032	105,729	0.16%
HSBC Holdings plc	100,000	6.36%	16/11/2032	107,605	0.17%
HSBC Holdings plc	100,000	4.86%	23/5/2033	106,016	0.16%
Lloyds Bank Corporate Markets plc	100,000	2.38%	9/4/2026	98,214	0.15%
Lloyds Banking Group plc	100,000	4.75%	21/9/2031	105,656	0.16%
Lseg Netherlands BV	100,000	0.75%	6/4/2033	80,399	0.12%
Motability Operations Group plc	100,000	0.13%	20/7/2028	87,995	0.14%
National Grid Electricity Distribution East Midlands plc	100,000	3.95%	20/9/2032	102,862	0.16%
Nationwide Building Society	100,000	1.50%	8/3/2026	97,326	0.15%
Nationwide Building Society	100,000	4.50%	1/11/2026	103,144	0.16%
Nationwide Building Society	100,000	0.25%	14/9/2028	87,275	0.13%
NatWest Group plc	100,000	0.67%	14/9/2029	86,845	0.13%
NatWest Group plc	100,000	1.04%	14/9/2032	88,344	0.14%
NatWest Markets plc	100,000	2.75%	2/4/2025	99,075	0.15%
NatWest Markets plc	100,000	2.00%	27/8/2025	97,513	0.15%
NatWest Markets plc	100,000	0.13%	18/6/2026	92,665	0.14%
Phoenix Group Holdings plc	100,000	4.38%	24/1/2029	95,661	0.15%
Reckitt Benckiser Treasury Services Nederland BV	100,000	0.75%	19/5/2030	87,600	0.13%
RELX Finance BV	100,000	0.50%	10/3/2028	90,687	0.14%
RELX Finance BV	100,000	0.88%	10/3/2032	84,379	0.13%
Segro Capital Sarl	100,000	1.25%	23/3/2026	95,622	0.15%
Standard Chartered plc	100,000	0.80%	17/11/2029	87,014	0.13%
Standard Chartered plc	100,000	2.50%	9/9/2030	96,786	0.15%
Thames Water Utilities Finance plc	100,000	0.88%	31/1/2028	85,398	0.13%
Unilever Finance Netherlands BV	120,000	1.38%	4/9/2030	109,555	0.17%
Unilever Finance Netherlands BV	100,000	3.25%	23/2/2031	102,249	0.16%
Unilever Finance Netherlands BV	100,000	1.63%	12/2/2033	89,790	0.14%
Vodafone Group plc	100,000	1.13%	20/11/2025	96,265	0.15%
Vodafone Group plc	100,000	1.88%	20/11/2029	93,342	0.14%
Vodafone Group plc	100,000	1.60%	29/7/2031	89,600	0.14%
Vodafone International Financing DAC	100,000	3.75%	2/12/2034	103,155	0.16%
WPP Finance SA	100,000	4.13%	30/5/2028	103,149	0.16%
Yorkshire Building Society	100,000	0.63%	21/9/2025	94,935	0.15%
				5,187,829	7.96%
United States 22.22% (30 June 2023: 21.71%)					
Abbott Ireland Financing DAC	100,000	0.38%	19/11/2027	91,590	0.14%
AbbVie, Inc.	100,000	1.25%	18/11/2031	87,308	0.13%
Air Products & Chemicals, Inc.	100,000	0.80%	5/5/2032	83,001	0.13%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
American Honda Finance Corp.	100,000	3.75%	25/10/2027	102,581	0.16%
American Medical Systems Europe BV	100,000	1.88%	8/3/2034	86,992	0.13%
American Tower Corp.	100,000	4.13%	16/5/2027	102,180	0.16%
American Tower Corp.	150,000	0.95%	5/10/2030	125,803	0.19%
Apple, Inc.	100,000	1.63%	10/11/2026	97,128	0.15%
AT&T, Inc.	100,000	3.55%	18/11/2025	100,546	0.15%
AT&T, Inc.	100,000	3.50%	17/12/2025	100,227	0.15%
AT&T, Inc.	100,000	2.05%	19/5/2032	90,280	0.14%
AT&T, Inc.	100,000	3.38%	15/3/2034	97,885	0.15%
AT&T, Inc.	100,000	4.30%	18/11/2034	105,663	0.16%
AT&T, Inc.	100,000	2.60%	19/5/2038	85,786	0.13%
Athene Global Funding	100,000	0.63%	12/1/2028	88,981	0.14%
Bank of America Corp.	150,000	1.95%	27/10/2026	145,633	0.22%
Bank of America Corp.	100,000	1.78%	4/5/2027	96,073	0.15%
Bank of America Corp.	100,000	1.66%	25/4/2028	94,505	0.14%
Bank of America Corp.	100,000	0.58%	24/8/2028	90,120	0.14%
Bank of America Corp.	100,000	3.65%	31/3/2029	100,674	0.15%
Bank of America Corp.	100,000	1.10%	24/5/2032	83,330	0.13%
Bank of America Corp.	100,000	2.82%	27/4/2033	93,826	0.14%
Baxter International, Inc.	100,000	1.30%	30/5/2025	96,630	0.15%
Becton Dickinson Euro Finance Sarl	120,000	0.33%	13/8/2028	105,670	0.16%
Becton Dickinson Euro Finance Sarl	100,000	3.55%	13/9/2029	102,081	0.16%
Blackstone Holdings Finance Co. LLC	100,000	1.00%	5/10/2026	93,632	0.14%
Booking Holdings, Inc.	100,000	4.00%	15/11/2026	102,733	0.16%
Booking Holdings, Inc.	100,000	4.25%	15/5/2029	105,826	0.16%
Booking Holdings, Inc.	100,000	4.13%	12/5/2033	106,713	0.16%
Carrier Global Corp.	100,000	4.13%	29/5/2028	103,052	0.16%
Celanese US Holdings LLC	100,000	2.13%	1/3/2027	95,402	0.15%
Chubb INA Holdings, Inc.	100,000	1.55%	15/3/2028	94,361	0.14%
Chubb INA Holdings, Inc.	100,000	0.88%	15/12/2029	88,561	0.14%
Chubb INA Holdings, Inc.	100,000	1.40%	15/6/2031	88,072	0.13%
Citigroup, Inc.	100,000	1.25%	6/7/2026	96,289	0.15%
Citigroup, Inc.	200,000	1.50%	24/7/2026	193,104	0.30%
Citigroup, Inc.	100,000	1.63%	21/3/2028	93,802	0.14%
Coca-Cola Co.	100,000	0.13%	9/3/2029	87,112	0.13%
Coca-Cola Co.	100,000	0.38%	15/3/2033	79,578	0.12%
Coca-Cola Co.	110,000	0.80%	15/3/2040	76,616	0.12%
Colgate-Palmolive Co.	125,000	0.30%	10/11/2029	109,277	0.17%
Comcast Corp.	200,000	0.25%	14/9/2029	172,912	0.27%
Danaher Corp.	100,000	2.50%	30/3/2030	97,022	0.15%
DH Europe Finance II Sarl	100,000	0.45%	18/3/2028	90,336	0.14%
DH Europe Finance II Sarl	100,000	0.75%	18/9/2031	84,285	0.13%
Digital Intrepid Holding BV	200,000	0.63%	15/7/2031	156,906	0.24%
Discovery Communications LLC	100,000	1.90%	19/3/2027	95,164	0.15%
Eli Lilly & Co.	100,000	2.13%	3/6/2030	96,979	0.15%
Eli Lilly & Co.	100,000	0.50%	14/9/2033	81,434	0.12%
Equinix, Inc.	100,000	0.25%	15/3/2027	91,055	0.14%
FedEx Corp.	100,000	1.63%	11/1/2027	95,794	0.15%
Fidelity National Information Services, Inc.	100,000	1.00%	3/12/2028	90,232	0.14%
Fiserv, Inc.	100,000	4.50%	24/5/2031	106,113	0.16%
Ford Motor Credit Co. LLC	100,000	3.25%	15/9/2025	98,754	0.15%
Ford Motor Credit Co. LLC	100,000	4.87%	3/8/2027	102,815	0.16%
General Motors Financial Co., Inc.	100,000	1.69%	26/3/2025	97,481	0.15%
General Motors Financial Co., Inc.	100,000	4.50%	22/11/2027	103,631	0.16%
Global Payments, Inc.	100,000	4.88%	17/3/2031	104,923	0.16%
Goldman Sachs Group, Inc.	100,000	1.25%	1/5/2025	96,868	0.15%
Goldman Sachs Group, Inc.	100,000	2.00%	22/3/2028	95,434	0.15%
Goldman Sachs Group, Inc.	100,000	1.25%	7/2/2029	89,477	0.14%
Goldman Sachs Group, Inc.	100,000	0.75%	23/3/2032	79,902	0.12%
Goldman Sachs Group, Inc.	80,000	1.00%	18/3/2033	63,547	0.10%
Harley-Davidson Financial Services, Inc.	100,000	5.13%	5/4/2026	103,164	0.16%
Highland Holdings Sarl	100,000	0.32%	15/12/2026	92,263	0.14%
Illinois Tool Works, Inc.	100,000	2.13%	22/5/2030	95,815	0.15%
International Business Machines Corp.	100,000	0.88%	31/1/2025	97,111	0.15%
International Business Machines Corp.	100,000	2.88%	7/11/2025	99,393	0.15%
International Business Machines Corp.	100,000	1.25%	29/1/2027	95,005	0.15%
International Business Machines Corp.	100,000	1.75%	7/3/2028	95,860	0.15%
International Business Machines Corp.	100,000	1.75%	31/1/2031	91,749	0.14%
International Business Machines Corp.	100,000	4.00%	6/2/2043	103,978	0.16%
John Deere Cash Management Sarl	100,000	1.65%	13/6/2039	80,751	0.12%
Johnson & Johnson	100,000	1.15%	20/11/2028	94,101	0.14%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Johnson Controls International plc/Tyco Fire & Security Finance SCA	100,000	3.00%	15/9/2028	99,591	0.15%
JPMorgan Chase & Co.	100,000	1.09%	11/3/2027	95,002	0.15%
JPMorgan Chase & Co.	100,000	0.39%	24/2/2028	91,105	0.14%
JPMorgan Chase & Co.	200,000	1.96%	23/3/2030	186,292	0.29%
JPMorgan Chase & Co.	100,000	1.00%	25/7/2031	85,326	0.13%
JPMorgan Chase & Co.	100,000	1.05%	4/11/2032	83,685	0.13%
Kraft Heinz Foods Co.	100,000	2.25%	25/5/2028	96,655	0.15%
Liberty Mutual Group, Inc.	100,000	2.75%	4/5/2026	98,385	0.15%
Linde plc	100,000	3.63%	12/6/2025	100,608	0.15%
Mastercard, Inc.	100,000	1.00%	22/2/2029	91,856	0.14%
McDonald's Corp.	100,000	0.88%	4/10/2033	80,597	0.12%
McDonald's Corp.	100,000	3.00%	31/5/2034	97,011	0.15%
Medtronic Global Holdings SCA	200,000	0.25%	2/7/2025	190,836	0.29%
Medtronic Global Holdings SCA	100,000	3.38%	15/10/2034	100,898	0.15%
Medtronic Global Holdings SCA	100,000	1.50%	2/7/2039	76,256	0.12%
Medtronic Global Holdings SCA	100,000	1.75%	2/7/2049	70,249	0.11%
Merck & Co., Inc.	105,000	1.88%	15/10/2026	102,164	0.16%
Metropolitan Life Global Funding I	100,000	3.75%	5/12/2030	102,643	0.16%
Microsoft Corp.	100,000	2.63%	2/5/2033	100,931	0.15%
Mondelez International Holdings Netherlands BV	100,000	0.00%	22/9/2026	92,530	0.14%
Mondelez International, Inc.	100,000	1.63%	8/3/2027	95,530	0.15%
Mondelez International, Inc.	100,000	1.38%	17/3/2041	73,275	0.11%
Morgan Stanley	100,000	1.75%	30/1/2025	97,958	0.15%
Morgan Stanley	100,000	1.38%	27/10/2026	94,987	0.15%
Morgan Stanley	200,000	0.41%	29/10/2027	183,652	0.28%
Morgan Stanley	100,000	4.66%	2/3/2029	103,826	0.16%
Morgan Stanley	100,000	0.50%	26/10/2029	86,332	0.13%
Morgan Stanley	100,000	0.50%	7/2/2031	82,818	0.13%
Morgan Stanley	100,000	5.15%	25/1/2034	109,832	0.17%
Mylan, Inc.	100,000	2.13%	23/5/2025	97,594	0.15%
Nasdaq, Inc.	100,000	4.50%	15/2/2032	107,048	0.16%
Nestle Finance International Ltd.	20,000	3.75%	13/3/2033	21,466	0.03%
Nestle Holdings, Inc.	100,000	0.88%	18/7/2025	96,454	0.15%
Netflix, Inc.	100,000	3.63%	15/5/2027	101,183	0.16%
Netflix, Inc.	100,000	3.88%	15/11/2029	103,307	0.16%
New York Life Global Funding	100,000	0.25%	23/1/2027	92,542	0.14%
Omnicom Finance Holdings plc	100,000	0.80%	8/7/2027	92,393	0.14%
Oracle Corp.	100,000	3.13%	10/7/2025	99,796	0.15%
PepsiCo, Inc.	200,000	0.75%	14/10/2033	163,512	0.25%
Procter & Gamble Co.	125,000	1.25%	25/10/2029	115,360	0.18%
Procter & Gamble Co.	100,000	3.25%	2/8/2031	103,154	0.16%
Prologis Euro Finance LLC	100,000	1.88%	5/1/2029	93,021	0.14%
Prologis Euro Finance LLC	100,000	1.50%	8/2/2034	81,577	0.12%
Prologis Euro Finance LLC	100,000	1.00%	16/2/2041	62,967	0.10%
Public Storage Operating Co.	100,000	0.50%	9/9/2030	82,641	0.13%
Realty Income Corp.	100,000	4.88%	6/7/2030	105,912	0.16%
Roche Finance Europe BV	100,000	3.59%	4/12/2036	105,765	0.16%
Stellantis NV	150,000	0.63%	30/3/2027	138,224	0.21%
Stellantis NV	100,000	2.75%	1/4/2032	93,528	0.14%
Stryker Corp.	100,000	0.75%	1/3/2029	88,922	0.14%
Tapestry, Inc.	100,000	5.35%	27/11/2025	102,038	0.16%
Thermo Fisher Scientific Finance I BV	100,000	1.63%	18/10/2041	75,337	0.12%
Thermo Fisher Scientific, Inc.	125,000	0.13%	1/3/2025	120,203	0.18%
Thermo Fisher Scientific, Inc.	150,000	2.00%	15/4/2025	146,934	0.23%
Thermo Fisher Scientific, Inc.	100,000	1.50%	1/10/2039	76,266	0.12%
Thermo Fisher Scientific, Inc.	100,000	1.88%	1/10/2049	71,491	0.11%
United Parcel Service, Inc.	100,000	1.63%	15/11/2025	97,343	0.15%
Utah Acquisition Sub, Inc.	100,000	3.13%	22/11/2028	97,401	0.15%
Verizon Communications, Inc.	100,000	0.88%	8/4/2027	93,468	0.14%
Verizon Communications, Inc.	100,000	1.88%	26/10/2029	93,297	0.14%
Verizon Communications, Inc.	100,000	1.25%	8/4/2030	89,075	0.14%
Verizon Communications, Inc.	100,000	0.88%	19/3/2032	82,719	0.13%
Verizon Communications, Inc.	200,000	1.30%	18/5/2033	166,945	0.26%
Verizon Communications, Inc.	100,000	1.13%	19/9/2035	77,274	0.12%
VF Corp.	100,000	4.13%	7/3/2026	98,926	0.15%
Visa, Inc.	110,000	2.00%	15/6/2029	105,770	0.16%
Wells Fargo & Co.	200,000	1.38%	26/10/2026	188,833	0.29%
Wells Fargo & Co.	100,000	1.50%	24/5/2027	93,867	0.14%
Wells Fargo & Co.	100,000	1.74%	4/5/2030	90,916	0.14%
Whirlpool Finance Luxembourg Sarl	100,000	1.25%	2/11/2026	94,501	0.14%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets		
WPC Eurobond BV	100,000	2.13%	15/4/2027	94,941	0.15%		
				14,483,618	22.22%		
Zambia 0.16% (30 June 2023: 0.00%)							
Anglo American Capital plc	100,000	4.50%	15/9/2028	103,888	0.16%		
				103,888	0.16%		
Total Fixed Income				64,368,736	98.77%		
Total Transferable Securities				64,368,736	98.77%		
		Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets		
Financial Derivative Instruments Dealt in on a Regulated Market (0.01%) (30 June 2023: 0.02%)							
Futures (0.01%) (30 June 2023: 0.02%)							
Euro-Schatz March 2024		3	€319,620	15	0.00%		
Euro-Bobl March 2024		(4)	€(473,470)	(3,650)	(0.01%)		
Total Financial Derivative Instruments Dealt in on a Regulated Market				(3,635)	(0.01%)		
OTC Financial Derivative Instruments (0.02%) (30 June 2023: 0.01%)							
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Hedge Share Class Level Forward Currency Exchange Contracts (0.02%) (30 June 2023: 0.01%)							
GBP	75,652	EUR	(87,216)	Morgan Stanley	2/2/2024	(8)	(0.00%)
EUR	2,922,578	GBP	(2,532,560)	Morgan Stanley	3/1/2024	(74)	(0.00%)
GBP	2,532,560	EUR	(2,919,637)	Morgan Stanley	2/2/2024	(222)	(0.00%)
GBP	51,391	EUR	(59,564)	JPMorgan Chase Bank	3/1/2024	(257)	(0.00%)
GBP	218,504	EUR	(254,777)	Morgan Stanley	3/1/2024	(2,617)	(0.00%)
GBP	2,262,665	EUR	(2,622,443)	Morgan Stanley	3/1/2024	(11,258)	(0.02%)
						(14,436)	(0.02%)
Total OTC Financial Derivative Instruments						(14,436)	(0.02%)
Total Investments						64,350,665	98.74%
						Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities						822,522	1.26%
Net Assets						65,173,187	100.00%
Analysis of Total Assets						EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					62,116,788	94.32%
(b)	Transferable securities dealt in on another regulated market					2,251,948	3.42%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					15	0.00%
(e)	Total OTC Financial Derivative Instruments					—	0.00%
(f)	Other Assets					1,487,861	2.26%
Total Assets						65,856,612	100.00%

Statement of Assets and Liabilities

	Note	EUR (€) As at 31 December 2023	EUR (€) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	64,368,736	58,552,137
Financial Derivative Instruments	17	15	23,130
Cash		296,055	301,673
Receivables:			
Interest and Dividends		754,331	510,022
Investments Sold		422,880	1,296,562
Margin Cash Due from Broker		14,595	17,448
Total Current Assets		65,856,612	60,700,972
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	18,086	3,095
Payables and Other Liabilities:			
Investments Purchased		659,660	1,435,816
Management Fees Payable	12	5,679	5,450
Total Current Liabilities		683,425	1,444,361
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		65,173,187	59,256,611

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023
EUR Accumulating¹		
Net Assets	42,501,544	35,419,329
Number of Shares Outstanding	7,913,080	6,978,336
Net Asset Value Per Share²	5.37	5.08
EUR Distributing¹		
Net Assets	19,682,527	21,743,046
Number of Shares Outstanding	3,809,180	4,370,685
Net Asset Value Per Share²	5.17	4.97
GBP-Hedged Accumulating¹		
EUR (€) Equivalent	2,989,116	2,094,236
Net Assets	2,590,153	1,797,154
Number of Shares Outstanding	475,236	351,241
Net Asset Value Per Share²	5.45	5.12

¹ The share class launched on 15 November 2022.

² The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting.

The accompanying notes form an integral part of the financial statements.

Statement of Operations

		EUR (€)	EUR (€)
	Note	Six Months Ended 31 December 2023	Period Ended 31 December 2022 ¹
Investment Income/(Loss)			
Interest Income		1,160,667	117,537
Other Income		1,125	—
Net Gain/(Loss) on Financial Instruments		2,348,356	(525,717)
Total Investment Income/(Loss)		3,510,148	(408,180)
Expenses			
Management Fees	12	33,630	3,717
Transaction Fees and Commissions		301	56
Total Expenses		33,931	3,773
Finance Costs			
Interest Expense		—	1,550
Distributions	6	376,094	18,077
Total Finance Costs		376,094	19,627
Net Investment Income/(Loss) After Finance Costs		3,100,123	(431,580)
Taxation	5	(1,237)	(2,307)
Net Increase/(Decrease) in Net Assets		3,098,886	(433,887)

Statement of Changes in Net Assets

	EUR (€)	EUR (€)
	Six Months Ended 31 December 2023	Period Ended 31 December 2022 ¹
Increase/(Decrease) in Net Assets		
Net Increase/(Decrease) in Net Assets From Operations	3,098,886	(433,887)
Capital Transactions		
Subscriptions	8,090,972	28,884,645
Redemptions	(5,273,282)	(675,766)
Total Capital Transactions	2,817,690	28,208,879
Total Increase for the Period	5,916,576	27,774,992
Net Assets		
Beginning of Period	59,256,611	—
End of Period	65,173,187	27,774,992

¹ The Fund launched during the period. See Note 1.

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard ESG Global Corporate Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard ESG Global Corporate Bond UCITS ETF seeks to track the performance of the Bloomberg MSCI Global Corporate Float-Adjusted Liquid Bond Screened Index, a multi-currency universe index of investment-grade corporate fixed-rate bonds from both developed and emerging markets.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained center stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global bonds rebounded from mid-period declines to finish the six months with solid gains.
- The ETF's benchmark returned 5.95% for the six months ended 31 December 2023.
- The United States, the largest constituent in the index by far, underperformed the index as a whole, as did Japan and Canada. A number of European countries outperformed, including the United Kingdom, Italy and Germany.
- By sector, bonds issued by financial institutions and utilities returned more than those issued by industrial companies.
- By credit quality, bonds on the bottom rung of the investment-grade ladder performed better than their higher-rated counterparts. From a credit-quality perspective, results were mixed.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg MSCI Global Corporate Float-Adjusted Liquid Bond Screened Index

	Total Returns	
	Periods Ended 31 December 2023 (Annualised for periods over one year)	
	Six Months	Ten Years or Since Inception ¹
CHF-Hedged Accumulating	3.40%	-4.81%
Benchmark	3.53	-4.63
Tracking Difference*	-0.13	
CHF-Hedged Distributing	3.42%	-4.74%
Benchmark	3.53	-4.63
Tracking Difference*	-0.11	
EUR-Hedged Accumulating	4.71%	-3.81%
Benchmark	4.84	-3.61
Tracking Difference*	-0.13	
EUR-Hedged Distributing	4.71%	-3.79%
Benchmark	4.84	-3.61
Tracking Difference*	-0.13	
GBP-Hedged Accumulating	5.38%	-2.73%
Benchmark	5.53	-2.49
Tracking Difference*	-0.15	
GBP-Hedged Distributing	5.39%	-2.71%
Benchmark	5.53	-2.49
Tracking Difference*	-0.14	
USD-Hedged Accumulating	5.81%	-1.76%
Benchmark	5.95	-1.57
Tracking Difference*	-0.14	
USD-Hedged Distributing	5.81%	-1.76%
Benchmark	5.95	-1.57
Tracking Difference*	-0.14	

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: 20 May 2021.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Principal	Cost US Dollars (\$)		Principal	Proceeds US Dollars (\$)
Purchases			Sales		
United States Treasury Note 4.88% 30/11/2025	\$1,110,000	1,117,867	United States Treasury Note 4.63% 15/11/2026	\$920,000	926,145
Wells Fargo & Co. 5.57% 25/7/2029	\$1,025,000	1,037,932	United States Treasury Bond 4.38% 15/8/2043	\$831,000	803,286
United States Treasury Note 3.75% 31/12/2030	\$947,000	940,415	United States Treasury Note 4.88% 31/10/2028	\$773,000	790,011
United States Treasury Note 4.63% 15/11/2026	\$920,000	921,812	United States Treasury Note 4.38% 30/11/2030	\$730,000	752,185
Bank of America Corp. 3.42% 20/12/2028	\$950,000	884,525	United States Treasury Note 4.50% 15/7/2026	\$679,000	679,070
JPMorgan Chase & Co. 5.35% 1/6/2034	\$845,000	849,064	United States Treasury Note 4.88% 30/11/2025	\$630,000	635,704
Thames Water Utilities Finance plc 4.00% 19/6/2025	£700,000	847,973	United States Treasury Note 4.38% 30/11/2028	\$620,000	629,165
Wells Fargo & Co. 3.58% 22/5/2028	\$880,000	833,337	United States Treasury Note 4.88% 31/10/2030	\$600,000	620,390
Volkswagen Leasing GmbH 0.25% 12/1/2026	€800,000	830,573	United States Treasury Note 4.38% 15/8/2026	\$625,000	619,018
Bank of America Corp. 4.27% 23/7/2029	\$855,000	819,502	United States Treasury Note 4.00% 30/6/2028	\$593,000	589,687
Morgan Stanley 3.88% 27/1/2026	\$810,000	791,994	United States Treasury Note 3.50% 1/8/2025	\$640,000	467,610
United States Treasury Bond 4.38% 15/8/2043	\$831,000	789,667	United States Treasury Note 4.88% 31/10/2028	\$773,000	783,967
Lowe's Cos, Inc. 4.50% 15/4/2030	\$795,000	789,613	CVS Health Corp. 4.30% 25/3/2028	\$780,000	759,582
United States Treasury Note 4.88% 31/10/2028	\$773,000	783,967	Bank of America Corp. 1.32% 19/6/2026	\$805,000	755,261
United States Treasury Note 4.38% 30/11/2030	\$730,000	752,071	United States Treasury Note 4.38% 30/11/2030	\$730,000	752,071
Ford Motor Co. 4.35% 8/12/2026	\$750,000	728,663	Ford Motor Co. 4.35% 8/12/2026	\$750,000	728,663
HSBC Holdings plc 4.95% 31/3/2030	\$725,000	718,577	HSBC Holdings plc 4.95% 31/3/2030	\$725,000	718,577
Bank of Nova Scotia 5.45% 12/6/2025	\$715,000	717,910	Bank of Nova Scotia 5.45% 12/6/2025	\$715,000	717,910
			Japan Government Bond 0.10% 21/12/2027	¥70,400,000	467,131
			Citigroup, Inc. 2.01% 25/1/2026	\$490,000	462,516
			Japan Government Bond 0.30% 20/12/2025	¥65,450,000	460,381
			United States Treasury Note 3.88% 15/8/2033	\$484,000	456,067
			United States Treasury Note 4.50% 15/11/2033	\$438,000	448,749
			United States Treasury Note 4.63% 30/6/2025	\$440,000	437,559
			Morgan Stanley 3.70% 23/10/2024	\$440,000	430,313
			ELO SACA 6.00% 22/3/2029	€400,000	425,900
			JPMorgan Chase & Co. 3.70% 6/5/2030	\$480,000	421,870

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 98.22% (30 June 2023: 98.31%)					
Fixed Income 98.22% (30 June 2023: 98.31%)					
Australia 1.32% (30 June 2023: 1.36%)					
Aurizon Network Pty Ltd.	€200,000	3.13%	1/6/2026	218,874	0.03%
Australia & New Zealand Banking Group Ltd.	AUD150,000	4.05%	12/5/2025	101,718	0.01%
Australia & New Zealand Banking Group Ltd.	\$250,000	5.67%	3/10/2025	254,005	0.03%
Australia & New Zealand Banking Group Ltd.	\$35,000	3.70%	16/11/2025	34,334	0.00%
Australia & New Zealand Banking Group Ltd.	\$250,000	5.09%	8/12/2025	251,460	0.03%
Australia & New Zealand Banking Group Ltd.	€100,000	3.65%	20/1/2026	111,287	0.01%
Australia & New Zealand Banking Group Ltd.	AUD250,000	4.95%	11/9/2028	173,095	0.02%
Australia & New Zealand Banking Group Ltd.	€100,000	5.10%	3/2/2033	113,529	0.01%
Australia & New Zealand Banking Group Ltd.	AUD200,000	6.41%	20/9/2034	141,315	0.02%
Australia Pacific Airports Melbourne Pty Ltd.	AUD210,000	3.76%	25/11/2031	126,755	0.02%
Australia Pacific Airports Melbourne Pty Ltd.	€100,000	4.38%	24/5/2033	116,842	0.01%
Brambles Finance plc	€100,000	4.25%	22/3/2031	116,486	0.01%
CIMIC Finance Ltd.	€100,000	1.50%	28/5/2029	95,894	0.01%
Commonwealth Bank of Australia	\$250,000	5.32%	13/3/2026	253,432	0.03%
Commonwealth Bank of Australia	AUD250,000	4.40%	18/8/2027	169,663	0.02%
Commonwealth Bank of Australia	AUD300,000	5.00%	13/1/2028	207,925	0.02%
Commonwealth Bank of Australia	€100,000	1.13%	18/1/2028	103,608	0.01%
Commonwealth Bank of Australia	AUD200,000	6.86%	9/11/2032	143,140	0.02%
Commonwealth Bank of Australia	AUD200,000	6.70%	15/3/2038	143,717	0.02%
Macquarie Bank Ltd.	€100,000	1.13%	15/12/2025	119,771	0.01%
National Australia Bank Ltd.	AUD200,000	3.90%	30/5/2025	135,284	0.02%
National Australia Bank Ltd.	\$40,000	4.97%	12/1/2026	40,248	0.01%
National Australia Bank Ltd.	\$435,000	3.38%	14/1/2026	423,921	0.05%
National Australia Bank Ltd.	\$330,000	2.50%	12/7/2026	313,191	0.04%
National Australia Bank Ltd.	AUD100,000	2.90%	25/2/2027	64,917	0.01%
National Australia Bank Ltd.	\$20,000	3.91%	9/6/2027	19,553	0.00%
National Australia Bank Ltd.	\$100,000	4.94%	12/1/2028	101,065	0.01%
National Australia Bank Ltd.	€500,000	2.13%	24/5/2028	533,341	0.06%
National Australia Bank Ltd.	\$350,000	4.90%	13/6/2028	353,480	0.04%
National Australia Bank Ltd.	€100,000	1.38%	30/8/2028	102,131	0.01%
National Australia Bank Ltd.	CAD261,000	3.52%	12/6/2030	191,101	0.02%
National Australia Bank Ltd.	€100,000	1.13%	20/5/2031	98,970	0.01%
QBE Insurance Group Ltd.	£100,000	2.50%	13/9/2038	108,099	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	€100,000	1.45%	28/3/2029	97,319	0.01%
Sydney Airport Finance Co. Pty Ltd.	€100,000	4.38%	3/5/2033	116,195	0.01%
Telstra Group Ltd.	€400,000	1.13%	14/4/2026	423,603	0.05%
Telstra Group Ltd.	€150,000	1.38%	26/3/2029	153,090	0.02%
Telstra Group Ltd.	€100,000	3.75%	4/5/2031	115,814	0.01%
Transurban Finance Co. Pty Ltd.	€100,000	2.00%	28/8/2025	107,928	0.01%
Transurban Finance Co. Pty Ltd.	€200,000	3.00%	8/4/2030	216,158	0.03%
Transurban Finance Co. Pty Ltd.	€100,000	4.23%	26/4/2033	116,262	0.01%
United Overseas Bank Ltd.	AUD200,000	4.64%	16/3/2026	136,840	0.02%
Vicinity Centres Trust	€300,000	1.13%	7/11/2029	280,925	0.03%
Westpac Banking Corp.	\$125,000	5.51%	17/11/2025	127,079	0.02%
Westpac Banking Corp.	AUD200,000	4.60%	16/2/2026	136,649	0.02%
Westpac Banking Corp.	\$200,000	2.85%	13/5/2026	192,125	0.02%
Westpac Banking Corp.	\$205,000	1.15%	3/6/2026	188,821	0.02%
Westpac Banking Corp.	\$205,000	3.35%	8/3/2027	197,607	0.02%
Westpac Banking Corp.	€200,000	0.88%	17/4/2027	205,011	0.02%
Westpac Banking Corp.	\$5,000	4.04%	26/8/2027	4,939	0.00%
Westpac Banking Corp.	\$275,000	5.46%	18/11/2027	284,052	0.03%
Westpac Banking Corp.	\$100,000	3.40%	25/1/2028	95,688	0.01%
Westpac Banking Corp.	AUD400,000	4.80%	16/2/2028	275,085	0.03%
Westpac Banking Corp.	€100,000	1.45%	17/7/2028	103,001	0.01%
Westpac Banking Corp.	\$80,000	5.54%	17/11/2028	83,073	0.01%
Westpac Banking Corp.	\$345,000	1.95%	20/11/2028	305,248	0.04%
Westpac Banking Corp.	\$40,000	2.65%	16/1/2030	35,839	0.00%
Westpac Banking Corp.	\$270,000	2.89%	4/2/2030	260,191	0.03%
Westpac Banking Corp.	\$180,000	2.15%	3/6/2031	152,070	0.02%
Westpac Banking Corp.	\$70,000	4.32%	23/11/2031	67,328	0.01%
Westpac Banking Corp.	\$130,000	5.41%	10/8/2033	128,924	0.02%
Westpac Banking Corp.	\$85,000	6.82%	17/11/2033	92,303	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Westpac Banking Corp.	\$145,000	4.11%	24/7/2034	132,913	0.02%
Westpac Banking Corp.	\$425,000	2.67%	15/11/2035	345,691	0.04%
Westpac Banking Corp.	\$210,000	3.02%	18/11/2036	170,491	0.02%
Westpac Banking Corp.	AUD400,000	7.20%	15/11/2038	295,123	0.03%
Westpac Banking Corp.	\$105,000	4.42%	24/7/2039	91,573	0.01%
Westpac Banking Corp.	\$105,000	2.96%	16/11/2040	72,420	0.01%
Westpac Banking Corp.	\$71,000	3.13%	18/11/2041	49,541	0.01%
Woolworths Group Ltd.	€100,000	0.38%	15/11/2028	94,972	0.01%
				11,434,042	1.32%
Austria 0.37% (30 June 2023: 0.31%)					
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€200,000	4.13%	18/1/2027	224,047	0.03%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€200,000	0.38%	3/9/2027	198,753	0.02%
Erste Group Bank AG	€100,000	0.05%	16/9/2025	104,412	0.01%
Erste Group Bank AG	€400,000	1.50%	7/4/2026	425,212	0.05%
Erste Group Bank AG	€100,000	0.10%	16/11/2028	97,526	0.01%
Erste Group Bank AG	€100,000	4.25%	30/5/2030	114,647	0.01%
Erste Group Bank AG	€100,000	1.63%	8/9/2031	103,070	0.01%
Erste Group Bank AG	€100,000	0.88%	15/11/2032	96,544	0.01%
JAB Holdings BV	€100,000	1.63%	30/4/2025	107,757	0.01%
JAB Holdings BV	€200,000	2.50%	25/6/2029	212,366	0.03%
JAB Holdings BV	€100,000	2.25%	19/12/2039	85,990	0.01%
Mondi Finance Europe GmbH	€100,000	2.38%	1/4/2028	108,238	0.01%
Raiffeisen Bank International AG	€300,000	4.13%	8/9/2025	333,248	0.04%
Raiffeisen Bank International AG	€300,000	4.75%	26/1/2027	335,071	0.04%
Raiffeisen Bank International AG	€100,000	0.05%	1/9/2027	96,308	0.01%
Raiffeisen Bank International AG	€100,000	6.00%	15/9/2028	115,244	0.02%
Raiffeisen Bank International AG	€100,000	1.50%	12/3/2030	102,959	0.01%
Raiffeisen Bank International AG	€100,000	2.88%	18/6/2032	98,986	0.01%
Raiffeisen Bank International AG	€100,000	7.38%	20/12/2032	116,256	0.02%
Vienna Insurance Group AG Wiener Versicherung Gruppe	€100,000	4.88%	15/6/2042	110,814	0.01%
				3,187,448	0.37%
Belgium 0.36% (30 June 2023: 0.43%)					
Ageas SA	€100,000	3.25%	2/7/2049	103,115	0.01%
Cofinimmo SA	€100,000	1.00%	24/1/2028	100,024	0.01%
Elia Transmission Belgium SA	€200,000	0.88%	28/4/2030	192,590	0.02%
Elia Transmission Belgium SA	€300,000	3.63%	18/1/2033	342,024	0.04%
Groupe Bruxelles Lambert NV	€400,000	1.88%	19/6/2025	432,036	0.05%
Groupe Bruxelles Lambert NV	€100,000	0.13%	28/1/2031	88,933	0.01%
KBC Group NV	€100,000	1.50%	29/3/2026	107,461	0.01%
KBC Group NV	€300,000	4.50%	6/6/2026	334,984	0.04%
KBC Group NV	€100,000	4.38%	23/11/2027	113,060	0.01%
KBC Group NV	€100,000	0.75%	21/1/2028	101,646	0.01%
KBC Group NV	€100,000	5.50%	20/9/2028	129,843	0.02%
KBC Group NV	€200,000	4.25%	28/11/2029	226,996	0.03%
KBC Group NV	€100,000	4.38%	19/4/2030	114,664	0.02%
KBC Group NV	€100,000	3.00%	25/8/2030	107,644	0.01%
KBC Group NV	€200,000	4.38%	6/12/2031	232,722	0.03%
KBC Group NV	€200,000	0.63%	7/12/2031	199,390	0.02%
VGP NV	€100,000	1.50%	8/4/2029	85,794	0.01%
VGP NV	€100,000	2.25%	17/1/2030	86,900	0.01%
				3,099,826	0.36%
Brazil 0.06% (30 June 2023: 0.07%)					
Suzano Austria GmbH	\$75,000	6.00%	15/1/2029	76,629	0.01%
Suzano Austria GmbH	\$200,000	5.00%	15/1/2030	192,941	0.02%
Suzano Austria GmbH	\$213,000	3.75%	15/1/2031	186,937	0.02%
Suzano Austria GmbH	\$125,000	3.13%	15/1/2032	103,290	0.01%
				559,797	0.06%
Canada 4.78% (30 June 2023: 4.72%)					
Aeroports de Montreal	CAD50,000	3.03%	21/4/2050	30,297	0.00%
Alectra, Inc.	CAD190,000	2.49%	17/5/2027	136,899	0.02%
Allied Properties	CAD200,000	1.73%	12/2/2026	139,448	0.02%
Allied Properties	CAD35,000	3.10%	6/2/2032	20,699	0.00%
AltaLink LP	CAD105,000	3.99%	30/6/2042	74,694	0.01%
AltaLink LP	CAD65,000	5.46%	11/10/2055	57,958	0.01%
Athene Global Funding	CAD35,000	2.47%	9/6/2028	23,741	0.00%
Bank of Montreal	\$40,000	5.20%	12/12/2024	39,954	0.00%
Bank of Montreal	\$125,000	1.50%	10/1/2025	120,418	0.01%
Bank of Montreal	CAD100,000	2.37%	3/2/2025	73,635	0.01%
Bank of Montreal	\$430,000	1.85%	1/5/2025	412,570	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of Montreal	\$130,000	3.70%	7/6/2025	127,503	0.01%
Bank of Montreal	CAD100,000	4.61%	10/9/2025	75,929	0.01%
Bank of Montreal	\$170,000	5.92%	25/9/2025	172,653	0.02%
Bank of Montreal	CAD50,000	1.76%	10/3/2026	35,940	0.00%
Bank of Montreal	CAD105,000	1.55%	28/5/2026	74,699	0.01%
Bank of Montreal	\$115,000	5.30%	5/6/2026	116,125	0.01%
Bank of Montreal	\$215,000	1.25%	15/9/2026	195,869	0.02%
Bank of Montreal	CAD375,000	2.70%	9/12/2026	273,047	0.03%
Bank of Montreal	\$110,000	0.95%	22/1/2027	101,527	0.01%
Bank of Montreal	\$140,000	2.65%	8/3/2027	131,837	0.02%
Bank of Montreal	CAD173,000	3.65%	1/4/2027	128,004	0.01%
Bank of Montreal	CAD210,000	4.31%	1/6/2027	158,514	0.02%
Bank of Montreal	€100,000	2.75%	15/6/2027	108,656	0.01%
Bank of Montreal	\$180,000	4.70%	14/9/2027	180,436	0.02%
Bank of Montreal	CAD250,000	4.71%	7/12/2027	191,266	0.02%
Bank of Montreal	\$145,000	5.20%	1/2/2028	147,749	0.02%
Bank of Montreal	CAD270,000	3.19%	1/3/2028	197,699	0.02%
Bank of Montreal	CAD365,000	5.04%	29/5/2028	283,240	0.03%
Bank of Montreal	\$70,000	5.72%	25/9/2028	72,567	0.01%
Bank of Montreal	CAD325,000	4.54%	18/12/2028	247,706	0.03%
Bank of Montreal	CAD80,000	2.08%	17/6/2030	58,093	0.01%
Bank of Montreal	CAD229,000	1.93%	22/7/2031	161,413	0.02%
Bank of Montreal	CAD40,000	6.53%	27/10/2032	31,976	0.00%
Bank of Montreal	\$135,000	3.80%	15/12/2032	124,112	0.01%
Bank of Montreal	CAD185,000	6.03%	7/9/2033	146,585	0.02%
Bank of Montreal	\$233,000	3.09%	10/1/2037	189,231	0.02%
Bank of Nova Scotia	\$141,000	0.65%	31/7/2024	137,133	0.02%
Bank of Nova Scotia	\$265,000	5.25%	6/12/2024	264,756	0.03%
Bank of Nova Scotia	CAD420,000	1.95%	10/1/2025	308,601	0.04%
Bank of Nova Scotia	\$44,000	1.45%	10/1/2025	42,380	0.00%
Bank of Nova Scotia	CAD125,000	2.16%	3/2/2025	91,800	0.01%
Bank of Nova Scotia	\$5,000	2.20%	3/2/2025	4,848	0.00%
Bank of Nova Scotia	\$825,000	3.45%	11/4/2025	807,867	0.09%
Bank of Nova Scotia	\$5,000	1.30%	11/6/2025	4,740	0.00%
Bank of Nova Scotia	\$790,000	5.45%	12/6/2025	793,571	0.09%
Bank of Nova Scotia	\$170,000	4.50%	16/12/2025	167,253	0.02%
Bank of Nova Scotia	CAD100,000	5.50%	29/12/2025	77,008	0.01%
Bank of Nova Scotia	\$130,000	1.05%	2/3/2026	119,760	0.01%
Bank of Nova Scotia	CAD125,000	5.50%	8/5/2026	96,773	0.01%
Bank of Nova Scotia	\$65,000	1.35%	24/6/2026	59,736	0.01%
Bank of Nova Scotia	\$45,000	2.70%	3/8/2026	42,632	0.01%
Bank of Nova Scotia	€300,000	0.13%	4/9/2026	305,959	0.04%
Bank of Nova Scotia	\$60,000	1.30%	15/9/2026	54,657	0.01%
Bank of Nova Scotia	CAD357,000	1.85%	2/11/2026	252,461	0.03%
Bank of Nova Scotia	CAD423,000	2.62%	2/12/2026	307,362	0.04%
Bank of Nova Scotia	\$45,000	1.95%	2/2/2027	41,458	0.00%
Bank of Nova Scotia	CAD341,000	2.95%	8/3/2027	247,085	0.03%
Bank of Nova Scotia	£100,000	2.88%	3/5/2027	121,217	0.01%
Bank of Nova Scotia	CAD140,000	1.40%	1/11/2027	95,733	0.01%
Bank of Nova Scotia	CAD125,000	3.10%	2/2/2028	91,277	0.01%
Bank of Nova Scotia	\$150,000	5.25%	12/6/2028	152,333	0.02%
Bank of Nova Scotia	\$80,000	4.85%	1/2/2030	79,767	0.01%
Bank of Nova Scotia	\$75,000	2.45%	2/2/2032	62,859	0.01%
Bank of Nova Scotia	CAD224,000	3.93%	3/5/2032	164,287	0.02%
Bank of Nova Scotia	CAD155,000	5.68%	2/8/2033	120,710	0.01%
Bank of Nova Scotia	\$165,000	5.65%	1/2/2034	171,266	0.02%
Bank of Nova Scotia	\$175,000	4.59%	4/5/2037	156,686	0.02%
Bell Telephone Co. of Canada or Bell Canada	CAD80,000	2.75%	29/1/2025	59,172	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD85,000	3.35%	12/3/2025	63,299	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD275,000	3.55%	2/3/2026	204,654	0.02%
Bell Telephone Co. of Canada or Bell Canada	CAD80,000	2.90%	12/8/2026	58,588	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD48,000	1.65%	16/8/2027	33,551	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD45,000	3.60%	29/9/2027	33,325	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD50,000	2.20%	29/5/2028	34,881	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD60,000	3.80%	21/8/2028	44,641	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD320,000	5.15%	14/11/2028	251,547	0.03%
Bell Telephone Co. of Canada or Bell Canada	CAD305,000	5.25%	15/3/2029	241,153	0.03%
Bell Telephone Co. of Canada or Bell Canada	CAD30,000	2.90%	10/9/2029	21,133	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD75,000	4.55%	9/2/2030	57,291	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD76,000	2.50%	14/5/2030	51,541	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD100,000	3.00%	17/3/2031	68,843	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bell Telephone Co. of Canada or Bell Canada	CAD265,000	5.85%	10/11/2032	218,223	0.03%
Bell Telephone Co. of Canada or Bell Canada	\$90,000	5.10%	11/5/2033	92,235	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD75,000	4.75%	29/9/2044	54,721	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD35,000	4.35%	18/12/2045	24,097	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD60,000	4.45%	27/2/2047	41,861	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$280,000	4.46%	1/4/2048	252,010	0.03%
Bell Telephone Co. of Canada or Bell Canada	CAD160,000	3.50%	30/9/2050	94,323	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD35,000	4.05%	17/3/2051	22,749	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$65,000	3.65%	15/8/2052	50,343	0.01%
Canadian Government Bond	CAD120,000	4.50%	1/11/2025	91,983	0.01%
Canadian Imperial Bank of Commerce	\$20,000	2.25%	28/1/2025	19,377	0.00%
Canadian Imperial Bank of Commerce	CAD225,000	2.75%	7/3/2025	166,325	0.02%
Canadian Imperial Bank of Commerce	\$550,000	3.30%	7/4/2025	537,294	0.06%
Canadian Imperial Bank of Commerce	CAD150,000	2.00%	17/4/2025	109,645	0.01%
Canadian Imperial Bank of Commerce	\$125,000	5.14%	28/4/2025	125,045	0.01%
Canadian Imperial Bank of Commerce	CAD445,000	3.30%	26/5/2025	331,592	0.04%
Canadian Imperial Bank of Commerce	\$155,000	3.95%	4/8/2025	152,641	0.02%
Canadian Imperial Bank of Commerce	CAD180,000	1.10%	19/1/2026	127,687	0.01%
Canadian Imperial Bank of Commerce	\$91,000	1.25%	22/6/2026	83,414	0.01%
Canadian Imperial Bank of Commerce	CAD100,000	5.94%	14/7/2026	76,277	0.01%
Canadian Imperial Bank of Commerce	CAD30,000	1.70%	15/7/2026	21,357	0.00%
Canadian Imperial Bank of Commerce	\$70,000	5.93%	2/10/2026	71,965	0.01%
Canadian Imperial Bank of Commerce	CAD455,000	2.25%	7/1/2027	324,161	0.04%
Canadian Imperial Bank of Commerce	\$80,000	3.45%	7/4/2027	76,897	0.01%
Canadian Imperial Bank of Commerce	CAD410,000	4.95%	29/6/2027	315,295	0.04%
Canadian Imperial Bank of Commerce	CAD115,000	5.05%	7/10/2027	88,789	0.01%
Canadian Imperial Bank of Commerce	CAD170,000	5.50%	14/1/2028	133,517	0.02%
Canadian Imperial Bank of Commerce	\$75,000	5.00%	28/4/2028	75,430	0.01%
Canadian Imperial Bank of Commerce	\$20,000	5.99%	3/10/2028	20,923	0.00%
Canadian Imperial Bank of Commerce	CAD50,000	2.01%	21/7/2030	36,205	0.00%
Canadian Imperial Bank of Commerce	CAD230,000	1.96%	21/4/2031	163,127	0.02%
Canadian Imperial Bank of Commerce	CAD110,000	4.20%	7/4/2032	81,367	0.01%
Canadian Imperial Bank of Commerce	\$66,000	3.60%	7/4/2032	60,241	0.01%
Canadian Imperial Bank of Commerce	CAD70,000	5.33%	20/1/2033	53,675	0.01%
Canadian Imperial Bank of Commerce	CAD145,000	5.35%	20/4/2033	111,374	0.01%
Canadian Imperial Bank of Commerce	\$200,000	6.09%	3/10/2033	213,472	0.02%
Canadian Western Bank	CAD100,000	2.61%	30/1/2025	73,644	0.01%
Canadian Western Bank	CAD49,000	1.93%	16/4/2026	34,987	0.00%
Canadian Western Bank	CAD15,000	1.82%	16/12/2027	10,269	0.00%
CGI, Inc.	CAD125,000	2.10%	18/9/2028	86,128	0.01%
Choice Properties	CAD210,000	2.85%	21/5/2027	150,564	0.02%
Choice Properties	CAD42,000	4.18%	8/3/2028	31,294	0.00%
Choice Properties	CAD85,000	3.53%	11/6/2029	60,944	0.01%
Choice Properties	CAD90,000	6.00%	24/6/2032	73,155	0.01%
Choice Properties	CAD35,000	5.40%	1/3/2033	27,236	0.00%
CI Financial Corp.	\$95,000	3.20%	17/12/2030	75,113	0.01%
CI Financial Corp.	\$126,000	4.10%	15/6/2051	74,222	0.01%
Cogeco Communications, Inc.	CAD65,000	2.99%	22/9/2031	43,108	0.01%
Dollarama, Inc.	CAD45,000	5.53%	26/9/2028	35,915	0.00%
Fairfax Financial Holdings Ltd.	CAD130,000	4.25%	6/12/2027	97,039	0.01%
Fairfax Financial Holdings Ltd.	CAD110,000	4.23%	14/6/2029	81,532	0.01%
Fairfax Financial Holdings Ltd.	CAD65,000	3.95%	3/3/2031	46,351	0.01%
Fairfax Financial Holdings Ltd.	\$90,000	5.63%	16/8/2032	90,086	0.01%
Federation des Caisses Desjardins du Quebec	CAD80,000	5.20%	1/10/2025	61,100	0.01%
Federation des Caisses Desjardins du Quebec	CAD325,000	1.09%	21/1/2026	230,206	0.03%
Federation des Caisses Desjardins du Quebec	CAD65,000	1.59%	10/9/2026	45,970	0.01%
Federation des Caisses Desjardins du Quebec	CAD168,000	4.41%	19/5/2027	127,071	0.01%
Federation des Caisses Desjardins du Quebec	CAD60,000	5.48%	16/8/2028	47,453	0.01%
Federation des Caisses Desjardins du Quebec	CAD220,000	5.47%	17/11/2028	173,888	0.02%
Federation des Caisses Desjardins du Quebec	CAD45,000	2.86%	26/5/2030	32,990	0.00%
Federation des Caisses Desjardins du Quebec	CAD100,000	1.99%	28/5/2031	70,738	0.01%
Federation des Caisses Desjardins du Quebec	CAD115,000	5.04%	23/8/2032	87,294	0.01%
Ford Credit Canada Co.	CAD80,000	6.78%	15/9/2025	61,964	0.01%
Ford Credit Canada Co.	CAD165,000	2.96%	16/9/2026	117,921	0.01%
Greater Toronto Airports Authority	CAD30,000	1.54%	3/5/2028	20,668	0.00%
Greater Toronto Airports Authority	CAD30,000	2.73%	3/4/2029	21,544	0.00%
Greater Toronto Airports Authority	CAD45,000	7.05%	12/6/2030	39,303	0.00%
Greater Toronto Airports Authority	CAD190,000	3.26%	1/6/2037	128,039	0.01%
Greater Toronto Airports Authority	CAD134,000	2.75%	17/10/2039	82,962	0.01%
Greater Toronto Airports Authority	CAD51,000	5.30%	25/2/2041	42,986	0.01%
Great-West Lifeco, Inc.	€300,000	1.75%	7/12/2026	321,731	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Great-West Lifeco, Inc.	CAD33,000	3.34%	28/2/2028	24,219	0.00%
Great-West Lifeco, Inc.	CAD160,000	2.38%	14/5/2030	109,347	0.01%
Great-West Lifeco, Inc.	CAD45,000	2.98%	8/7/2050	26,469	0.00%
Honda Canada Finance, Inc.	CAD50,000	3.44%	23/5/2025	37,270	0.00%
Honda Canada Finance, Inc.	CAD95,000	1.34%	17/3/2026	67,366	0.01%
Honda Canada Finance, Inc.	CAD30,000	4.87%	23/9/2027	23,141	0.00%
Honda Canada Finance, Inc.	CAD127,000	1.65%	25/2/2028	86,757	0.01%
HSBC Bank Canada	CAD130,000	3.40%	24/3/2025	96,865	0.01%
HSBC Bank Canada	CAD347,000	1.78%	20/5/2026	248,570	0.03%
Hydro One, Inc.	CAD30,000	2.77%	24/2/2026	22,128	0.00%
Hydro One, Inc.	CAD50,000	4.91%	27/1/2028	39,182	0.00%
Hydro One, Inc.	CAD130,000	3.02%	5/4/2029	94,504	0.01%
Hydro One, Inc.	CAD55,000	6.93%	1/6/2032	48,996	0.01%
Hydro One, Inc.	CAD55,000	5.36%	20/5/2036	45,301	0.01%
Hydro One, Inc.	CAD125,000	5.49%	16/7/2040	105,662	0.01%
Hydro One, Inc.	CAD165,000	3.63%	25/6/2049	109,527	0.01%
Hydro One, Inc.	CAD40,000	2.71%	28/2/2050	22,321	0.00%
Hyundai Capital Canada, Inc.	CAD65,000	2.01%	12/5/2026	46,427	0.01%
Hyundai Capital Canada, Inc.	CAD70,000	3.20%	16/2/2027	50,817	0.01%
Hyundai Capital Canada, Inc.	CAD65,000	5.57%	8/3/2028	50,848	0.01%
John Deere Financial, Inc.	CAD20,000	4.95%	14/6/2027	15,583	0.00%
John Deere Financial, Inc.	CAD125,000	5.17%	15/9/2028	99,217	0.01%
Magna International, Inc.	\$90,000	2.45%	15/6/2030	78,789	0.01%
Magna International, Inc.	€150,000	4.38%	17/3/2032	176,631	0.02%
National Bank of Canada	CAD216,000	2.58%	3/2/2025	159,337	0.02%
National Bank of Canada	CAD40,000	5.30%	3/11/2025	30,622	0.00%
National Bank of Canada	CAD55,000	1.53%	15/6/2026	38,968	0.00%
National Bank of Canada	CAD120,000	1.57%	18/8/2026	86,520	0.01%
National Bank of Canada	CAD50,000	2.24%	4/11/2026	35,717	0.00%
National Bank of Canada	CAD325,000	5.22%	14/6/2028	253,921	0.03%
National Bank of Canada	CAD205,000	5.43%	16/8/2032	157,367	0.02%
NAV Canada	CAD35,000	2.92%	29/9/2051	20,890	0.00%
Nissan Canada, Inc.	CAD35,000	2.10%	22/9/2025	25,107	0.00%
Nutrien Ltd.	\$75,000	4.90%	27/3/2028	75,789	0.01%
Nutrien Ltd.	\$250,000	4.20%	1/4/2029	245,867	0.03%
Nutrien Ltd.	\$50,000	5.00%	1/4/2049	47,557	0.01%
Nutrien Ltd.	\$175,000	5.80%	27/3/2053	187,704	0.02%
RioCan	CAD65,000	2.58%	12/2/2025	47,838	0.01%
RioCan	CAD20,000	1.97%	15/6/2026	14,115	0.00%
Rogers Communications, Inc.	\$27,000	2.95%	15/3/2025	26,241	0.00%
Rogers Communications, Inc.	CAD74,000	3.10%	15/4/2025	54,823	0.01%
Rogers Communications, Inc.	CAD25,000	5.65%	21/9/2026	19,535	0.00%
Rogers Communications, Inc.	\$195,000	3.20%	15/3/2027	186,061	0.02%
Rogers Communications, Inc.	CAD173,000	3.65%	31/3/2027	127,985	0.01%
Rogers Communications, Inc.	CAD150,000	5.70%	21/9/2028	119,574	0.01%
Rogers Communications, Inc.	CAD95,000	4.40%	2/11/2028	71,809	0.01%
Rogers Communications, Inc.	CAD185,000	3.75%	15/4/2029	135,265	0.02%
Rogers Communications, Inc.	CAD118,000	3.25%	1/5/2029	84,077	0.01%
Rogers Communications, Inc.	CAD95,000	3.30%	10/12/2029	67,306	0.01%
Rogers Communications, Inc.	CAD75,000	5.80%	21/9/2030	60,391	0.01%
Rogers Communications, Inc.	CAD70,000	2.90%	9/12/2030	47,602	0.01%
Rogers Communications, Inc.	\$175,000	3.80%	15/3/2032	161,181	0.02%
Rogers Communications, Inc.	CAD125,000	4.25%	15/4/2032	91,274	0.01%
Rogers Communications, Inc.	CAD75,000	5.90%	21/9/2033	61,221	0.01%
Rogers Communications, Inc.	CAD90,000	6.68%	4/11/2039	77,682	0.01%
Rogers Communications, Inc.	CAD210,000	6.75%	9/11/2039	182,198	0.02%
Rogers Communications, Inc.	CAD135,000	6.11%	25/8/2040	110,414	0.01%
Rogers Communications, Inc.	\$175,000	5.00%	15/3/2044	164,036	0.02%
Rogers Communications, Inc.	\$100,000	4.30%	15/2/2048	83,446	0.01%
Rogers Communications, Inc.	\$125,000	4.35%	1/5/2049	105,839	0.01%
Rogers Communications, Inc.	\$100,000	3.70%	15/11/2049	75,819	0.01%
Rogers Communications, Inc.	\$320,000	4.55%	15/3/2052	279,632	0.03%
Rogers Communications, Inc.	CAD80,000	5.25%	15/4/2052	60,778	0.01%
Royal Bank of Canada	\$40,000	1.60%	21/1/2025	38,548	0.00%
Royal Bank of Canada	\$861,000	3.38%	14/4/2025	844,227	0.10%
Royal Bank of Canada	\$200,000	4.95%	25/4/2025	200,089	0.02%
Royal Bank of Canada	CAD151,000	1.94%	1/5/2025	110,378	0.01%
Royal Bank of Canada	\$230,000	1.15%	10/6/2025	218,098	0.03%
Royal Bank of Canada	CAD402,000	4.93%	16/7/2025	306,632	0.04%
Royal Bank of Canada	CAD320,000	3.37%	29/9/2025	237,348	0.03%
Royal Bank of Canada	\$155,000	4.88%	12/1/2026	155,443	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Royal Bank of Canada	\$145,000	0.88%	20/1/2026	134,462	0.02%
Royal Bank of Canada	\$195,000	4.65%	27/1/2026	193,412	0.02%
Royal Bank of Canada	\$100,000	1.20%	27/4/2026	92,347	0.01%
Royal Bank of Canada	CAD90,000	1.59%	4/5/2026	64,222	0.01%
Royal Bank of Canada	CAD90,000	5.34%	23/6/2026	69,560	0.01%
Royal Bank of Canada	\$100,000	1.15%	14/7/2026	91,471	0.01%
Royal Bank of Canada	\$30,000	5.20%	20/7/2026	30,328	0.00%
Royal Bank of Canada	£100,000	1.00%	9/9/2026	116,678	0.01%
Royal Bank of Canada	CAD215,000	5.24%	2/11/2026	166,424	0.02%
Royal Bank of Canada	\$105,000	1.40%	2/11/2026	96,066	0.01%
Royal Bank of Canada	CAD166,000	2.33%	28/1/2027	118,624	0.01%
Royal Bank of Canada	\$10,000	3.63%	4/5/2027	9,660	0.00%
Royal Bank of Canada	£100,000	3.63%	14/6/2027	123,559	0.01%
Royal Bank of Canada	AUD100,000	4.50%	13/7/2027	67,958	0.01%
Royal Bank of Canada	CAD205,000	4.61%	26/7/2027	156,474	0.02%
Royal Bank of Canada	\$145,000	4.24%	3/8/2027	143,421	0.02%
Royal Bank of Canada	\$345,000	6.00%	1/11/2027	361,599	0.04%
Royal Bank of Canada	\$150,000	4.90%	12/1/2028	151,742	0.02%
Royal Bank of Canada	CAD235,000	4.64%	17/1/2028	179,657	0.02%
Royal Bank of Canada	£100,000	5.00%	24/1/2028	128,956	0.02%
Royal Bank of Canada	CAD175,000	4.63%	1/5/2028	133,847	0.02%
Royal Bank of Canada	€100,000	4.13%	5/7/2028	113,981	0.01%
Royal Bank of Canada	CAD75,000	1.83%	31/7/2028	51,380	0.01%
Royal Bank of Canada	\$130,000	5.20%	1/8/2028	132,597	0.02%
Royal Bank of Canada	€300,000	2.13%	26/4/2029	312,281	0.04%
Royal Bank of Canada	CAD210,000	5.23%	24/6/2030	166,121	0.02%
Royal Bank of Canada	CAD490,000	2.09%	30/6/2030	356,072	0.04%
Royal Bank of Canada	€150,000	4.38%	2/10/2030	174,179	0.02%
Royal Bank of Canada	CAD465,000	2.14%	3/11/2031	327,271	0.04%
Royal Bank of Canada	\$133,000	2.30%	3/11/2031	112,207	0.01%
Royal Bank of Canada	CAD280,000	2.94%	3/5/2032	199,586	0.02%
Royal Bank of Canada	\$230,000	3.88%	4/5/2032	216,753	0.03%
Royal Bank of Canada	CAD40,000	1.67%	28/1/2033	27,064	0.00%
Royal Bank of Canada	\$220,000	5.00%	1/2/2033	223,788	0.03%
Royal Bank of Canada	CAD145,000	5.01%	1/2/2033	110,260	0.01%
Royal Bank of Canada	\$85,000	5.00%	2/5/2033	86,613	0.01%
Saputo, Inc.	CAD94,000	2.24%	16/6/2027	66,443	0.01%
Saputo, Inc.	CAD120,000	5.49%	20/11/2030	95,635	0.01%
Sun Life Financial, Inc.	CAD150,000	2.46%	18/11/2031	106,990	0.01%
Sun Life Financial, Inc.	CAD75,000	2.58%	10/5/2032	53,191	0.01%
Sun Life Financial, Inc.	CAD165,000	2.80%	21/11/2033	114,989	0.01%
Sun Life Financial, Inc.	CAD135,000	4.78%	10/8/2034	102,463	0.01%
Sun Life Financial, Inc.	CAD60,000	5.50%	4/7/2035	47,162	0.01%
Sun Life Financial, Inc.	CAD50,000	2.06%	1/10/2035	31,982	0.00%
Sun Life Financial, Inc.	CAD65,000	3.15%	18/11/2036	43,748	0.01%
TELUS Corp.	CAD132,000	3.75%	17/1/2025	98,722	0.01%
TELUS Corp.	CAD10,000	3.75%	10/3/2026	7,472	0.00%
TELUS Corp.	CAD15,000	2.75%	8/7/2026	10,954	0.00%
TELUS Corp.	CAD80,000	2.35%	27/1/2028	56,279	0.01%
TELUS Corp.	CAD40,000	3.63%	1/3/2028	29,509	0.00%
TELUS Corp.	CAD105,000	3.30%	2/5/2029	75,471	0.01%
TELUS Corp.	CAD250,000	3.15%	19/2/2030	175,879	0.02%
TELUS Corp.	CAD215,000	5.60%	9/9/2030	172,327	0.02%
TELUS Corp.	CAD25,000	2.05%	7/10/2030	16,274	0.00%
TELUS Corp.	CAD45,000	2.85%	13/11/2031	30,122	0.00%
TELUS Corp.	\$100,000	3.40%	13/5/2032	89,140	0.01%
TELUS Corp.	CAD70,000	5.25%	15/11/2032	55,027	0.01%
TELUS Corp.	CAD165,000	4.95%	28/3/2033	126,683	0.01%
TELUS Corp.	CAD210,000	5.75%	8/9/2033	170,351	0.02%
TELUS Corp.	CAD60,000	4.40%	1/4/2043	40,861	0.00%
TELUS Corp.	CAD70,000	4.85%	5/4/2044	50,528	0.01%
TELUS Corp.	CAD50,000	4.40%	29/1/2046	33,930	0.00%
TELUS Corp.	\$45,000	4.60%	16/11/2048	40,201	0.00%
TELUS Corp.	CAD100,000	3.95%	16/2/2050	62,426	0.01%
TELUS Corp.	CAD56,000	4.10%	5/4/2051	35,783	0.00%
TELUS Corp.	CAD50,000	5.65%	13/9/2052	40,527	0.00%
Thomson Reuters Corp.	CAD110,000	2.24%	14/5/2025	80,624	0.01%
Toromont Industries Ltd.	CAD115,000	3.84%	27/10/2027	85,614	0.01%
Toronto-Dominion Bank	\$150,000	1.45%	10/1/2025	144,521	0.02%
Toronto-Dominion Bank	CAD195,000	1.94%	13/3/2025	142,922	0.02%
Toronto-Dominion Bank	\$75,000	3.77%	6/6/2025	73,778	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Toronto-Dominion Bank	\$150,000	1.15%	12/6/2025	142,018	0.02%
Toronto-Dominion Bank	CAD225,000	2.67%	9/9/2025	165,053	0.02%
Toronto-Dominion Bank	\$170,000	0.75%	11/9/2025	158,656	0.02%
Toronto-Dominion Bank	CAD182,000	1.13%	9/12/2025	129,672	0.02%
Toronto-Dominion Bank	\$185,000	0.75%	6/1/2026	170,864	0.02%
Toronto-Dominion Bank	\$50,000	5.10%	9/1/2026	50,346	0.01%
Toronto-Dominion Bank	CAD160,000	4.34%	27/1/2026	120,899	0.01%
Toronto-Dominion Bank	\$200,000	1.20%	3/6/2026	183,620	0.02%
Toronto-Dominion Bank	CAD110,000	5.42%	10/7/2026	85,222	0.01%
Toronto-Dominion Bank	\$200,000	5.53%	17/7/2026	203,837	0.02%
Toronto-Dominion Bank	\$110,000	1.25%	10/9/2026	100,505	0.01%
Toronto-Dominion Bank	CAD100,000	2.26%	7/1/2027	71,364	0.01%
Toronto-Dominion Bank	\$40,000	1.95%	12/1/2027	36,992	0.00%
Toronto-Dominion Bank	€200,000	0.50%	18/1/2027	204,544	0.02%
Toronto-Dominion Bank	\$462,000	2.80%	10/3/2027	436,299	0.05%
Toronto-Dominion Bank	£100,000	2.88%	5/4/2027	120,933	0.01%
Toronto-Dominion Bank	CAD200,000	4.21%	1/6/2027	150,591	0.02%
Toronto-Dominion Bank	\$200,000	4.11%	8/6/2027	196,480	0.02%
Toronto-Dominion Bank	\$360,000	4.69%	15/9/2027	360,085	0.04%
Toronto-Dominion Bank	CAD495,000	5.38%	21/10/2027	387,375	0.04%
Toronto-Dominion Bank	\$300,000	5.16%	10/1/2028	305,379	0.04%
Toronto-Dominion Bank	£100,000	5.29%	11/1/2028	130,584	0.02%
Toronto-Dominion Bank	CAD145,000	4.48%	18/1/2028	110,156	0.01%
Toronto-Dominion Bank	CAD120,000	1.89%	8/3/2028	83,015	0.01%
Toronto-Dominion Bank	\$50,000	5.52%	17/7/2028	51,478	0.01%
Toronto-Dominion Bank	CAD100,000	5.49%	8/9/2028	79,330	0.01%
Toronto-Dominion Bank	CAD89,000	1.90%	11/9/2028	60,985	0.01%
Toronto-Dominion Bank	CAD450,000	4.68%	8/1/2029	345,429	0.04%
Toronto-Dominion Bank	€200,000	3.63%	13/12/2029	223,523	0.03%
Toronto-Dominion Bank	€300,000	1.95%	8/4/2030	304,204	0.04%
Toronto-Dominion Bank	CAD717,000	3.11%	22/4/2030	529,040	0.06%
Toronto-Dominion Bank	CAD219,000	4.86%	4/3/2031	166,315	0.02%
Toronto-Dominion Bank	\$80,000	2.00%	10/9/2031	66,523	0.01%
Toronto-Dominion Bank	\$105,000	3.63%	15/9/2031	100,873	0.01%
Toronto-Dominion Bank	CAD383,000	3.06%	26/1/2032	275,489	0.03%
Toronto-Dominion Bank	\$206,000	3.20%	10/3/2032	182,477	0.02%
Toronto-Dominion Bank	\$165,000	4.46%	8/6/2032	160,334	0.02%
Toronto-Dominion Bank	€100,000	3.13%	3/8/2032	108,042	0.01%
Waste Connections, Inc.	\$82,000	2.95%	15/1/2052	57,802	0.01%
				41,239,024	4.78%
China 0.20% (30 June 2023: 0.25%)					
Alibaba Group Holding Ltd.	\$550,000	3.40%	6/12/2027	521,410	0.06%
Alibaba Group Holding Ltd.	\$200,000	2.13%	9/2/2031	165,626	0.02%
Alibaba Group Holding Ltd.	\$200,000	4.20%	6/12/2047	163,285	0.02%
Alibaba Group Holding Ltd.	\$200,000	3.15%	9/2/2051	132,701	0.01%
Alibaba Group Holding Ltd.	\$175,000	4.40%	6/12/2057	142,281	0.02%
Alibaba Group Holding Ltd.	\$225,000	3.25%	9/2/2061	142,174	0.02%
Prosus NV	€300,000	1.54%	3/8/2028	285,876	0.03%
Prosus NV	€100,000	1.29%	13/7/2029	89,744	0.01%
Weibo Corp.	\$55,000	3.38%	8/7/2030	47,284	0.01%
				1,690,381	0.20%
Czech Republic 0.04% (30 June 2023: 0.05%)					
CPI Property Group SA	€100,000	2.75%	22/1/2028	89,332	0.01%
CPI Property Group SA	€100,000	1.75%	14/1/2030	62,966	0.01%
CPI Property Group SA	€100,000	1.50%	27/1/2031	57,523	0.01%
Raiffeisenbank A.S.	€100,000	7.13%	19/1/2026	111,655	0.01%
				321,476	0.04%
Denmark 0.71% (30 June 2023: 0.57%)					
AP Moller-Maersk A/S	€400,000	1.75%	16/3/2026	427,628	0.05%
Danica Pension Livsforsikrings AB	€100,000	4.38%	29/9/2045	109,095	0.01%
Danske Bank A/S	€300,000	0.63%	26/5/2025	318,570	0.04%
Danske Bank A/S	€100,000	4.00%	12/1/2027	111,338	0.01%
Danske Bank A/S	€100,000	1.38%	17/2/2027	105,266	0.01%
Danske Bank A/S	€100,000	4.63%	13/4/2027	126,447	0.02%
Danske Bank A/S	€100,000	2.25%	14/1/2028	116,429	0.01%
Danske Bank A/S	€100,000	6.50%	23/8/2028	134,225	0.02%
Danske Bank A/S	€200,000	1.38%	12/2/2030	213,006	0.03%
Danske Bank A/S	€400,000	4.75%	21/6/2030	465,910	0.05%
Danske Bank A/S	€100,000	1.50%	2/9/2030	105,360	0.01%
Danske Bank A/S	€100,000	4.13%	10/1/2031	114,446	0.01%
Danske Bank A/S	€200,000	1.00%	15/5/2031	206,146	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
DSV A/S	€400,000	0.38%	26/2/2027	407,063	0.05%
DSV Finance BV	€150,000	0.75%	5/7/2033	132,220	0.02%
Heidelberg Materials Finance Luxembourg SA	€200,000	4.88%	21/11/2033	235,370	0.03%
ISS Global A/S	€250,000	1.50%	31/8/2027	257,819	0.03%
Jyske Bank A/S	€600,000	4.63%	11/4/2026	668,752	0.08%
Jyske Bank A/S	€100,000	5.50%	16/11/2027	115,875	0.01%
Jyske Bank A/S	€100,000	4.88%	10/11/2029	114,949	0.01%
Novo Nordisk Finance Netherlands BV	€150,000	0.75%	31/3/2025	160,646	0.02%
Novo Nordisk Finance Netherlands BV	€300,000	1.13%	30/9/2027	314,065	0.04%
Nykredit Realkredit A/S	€200,000	0.50%	10/7/2025	211,214	0.03%
Nykredit Realkredit A/S	€200,000	0.25%	13/1/2026	207,451	0.03%
Nykredit Realkredit A/S	€100,000	0.75%	20/1/2027	101,638	0.01%
Nykredit Realkredit A/S	€100,000	0.38%	17/1/2028	97,283	0.01%
Nykredit Realkredit A/S	€100,000	4.00%	17/7/2028	111,864	0.01%
Nykredit Realkredit A/S	€100,000	4.63%	19/1/2029	114,178	0.01%
Nykredit Realkredit A/S	€100,000	0.88%	28/7/2031	100,768	0.01%
Pandora A/S	€100,000	4.50%	10/4/2028	114,646	0.01%
TDC Net A/S	€100,000	5.62%	6/2/2030	113,816	0.01%
				6,133,483	0.71%
Finland 0.54% (30 June 2023: 0.53%)					
Balder Finland OYJ	€100,000	1.00%	18/1/2027	93,575	0.01%
Castellum Helsinki Finance Holding Abp	€100,000	0.88%	17/9/2029	85,205	0.01%
Kojamo OYJ	€100,000	1.63%	7/3/2025	105,761	0.01%
Nokia OYJ	€100,000	3.13%	15/5/2028	107,991	0.01%
Nordea Bank Abp	€100,000	1.13%	12/2/2025	107,662	0.01%
Nordea Bank Abp	€100,000	3.63%	10/2/2026	110,178	0.01%
Nordea Bank Abp	€100,000	6.00%	2/6/2026	128,853	0.02%
Nordea Bank Abp	€400,000	1.13%	16/2/2027	415,069	0.05%
Nordea Bank Abp	€400,000	0.50%	14/5/2027	407,927	0.05%
Nordea Bank Abp	€200,000	0.50%	2/11/2028	194,059	0.02%
Nordea Bank Abp	€100,000	2.50%	23/5/2029	106,237	0.01%
Nordea Bank Abp	€250,000	0.63%	18/8/2031	253,816	0.03%
Nordea Bank Abp	€150,000	2.88%	24/8/2032	160,531	0.02%
Nordea Bank Abp	€100,000	1.63%	9/12/2032	109,199	0.01%
Nordea Bank Abp	€100,000	4.88%	23/2/2034	114,796	0.01%
OP Corporate Bank plc	€100,000	1.00%	22/5/2025	106,771	0.01%
OP Corporate Bank plc	€200,000	2.88%	15/12/2025	219,824	0.03%
OP Corporate Bank plc	€300,000	3.38%	14/1/2026	372,671	0.04%
OP Corporate Bank plc	€100,000	0.60%	18/1/2027	101,351	0.01%
OP Corporate Bank plc	€100,000	4.13%	18/4/2027	113,632	0.01%
OP Corporate Bank plc	€300,000	0.63%	27/7/2027	300,965	0.04%
OP Corporate Bank plc	€300,000	4.00%	13/6/2028	342,407	0.04%
OP Corporate Bank plc	€150,000	0.38%	8/12/2028	143,245	0.02%
OP Corporate Bank plc	€100,000	0.63%	12/11/2029	94,676	0.01%
OP Corporate Bank plc	€100,000	1.63%	9/6/2030	105,569	0.01%
Sampo OYJ	€200,000	3.38%	23/5/2049	207,943	0.03%
Stora Enso OYJ	€100,000	0.63%	2/12/2030	89,926	0.01%
				4,699,839	0.54%
France 7.35% (30 June 2023: 7.10%)					
Accor SA	€200,000	3.00%	4/2/2026	212,429	0.03%
Air Liquide Finance SA	€100,000	1.25%	13/6/2028	105,179	0.01%
Air Liquide Finance SA	€100,000	2.88%	16/9/2032	110,125	0.01%
Air Liquide Finance SA	€100,000	0.38%	20/9/2033	87,325	0.01%
ALD SA	€100,000	4.75%	13/10/2025	112,616	0.01%
ALD SA	€100,000	4.00%	5/7/2027	112,884	0.01%
ALD SA	€200,000	4.88%	6/10/2028	233,888	0.03%
Alstom SA	€100,000	0.25%	14/10/2026	100,066	0.01%
Alstom SA	€100,000	0.13%	27/7/2027	96,925	0.01%
Alstom SA	€100,000	0.00%	11/1/2029	90,990	0.01%
APRR SA	€100,000	1.13%	9/1/2026	106,592	0.01%
APRR SA	€200,000	1.25%	18/1/2028	207,727	0.03%
APRR SA	€200,000	0.00%	19/6/2028	195,358	0.02%
APRR SA	€200,000	1.88%	3/1/2029	210,448	0.03%
APRR SA	€400,000	3.13%	24/1/2030	445,340	0.05%
APRR SA	€100,000	1.63%	13/1/2032	99,797	0.01%
Arkema SA	€200,000	1.50%	20/1/2025	216,169	0.03%
Arkema SA	€200,000	1.50%	20/4/2027	210,455	0.03%
Arkema SA	€100,000	4.25%	20/5/2030	115,326	0.01%
Arval Service Lease SA	€100,000	0.88%	17/2/2025	106,794	0.01%
Arval Service Lease SA	€200,000	0.00%	1/10/2025	207,767	0.03%
Arval Service Lease SA	€100,000	4.13%	13/4/2026	111,771	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Autoroutes du Sud de la France SA	€400,000	1.13%	20/4/2026	424,027	0.05%
Autoroutes du Sud de la France SA	€100,000	1.25%	18/1/2027	105,400	0.01%
Autoroutes du Sud de la France SA	€100,000	1.38%	22/1/2030	101,513	0.01%
Autoroutes du Sud de la France SA	€200,000	1.38%	21/2/2031	198,521	0.02%
Autoroutes du Sud de la France SA	€100,000	3.25%	19/1/2033	111,089	0.01%
AXA SA	€100,000	3.88%	Perpetual	108,997	0.01%
AXA SA	€300,000	3.75%	12/10/2030	349,488	0.04%
AXA SA	\$150,000	8.60%	15/12/2030	180,475	0.02%
AXA SA	€100,000	3.63%	10/1/2033	116,945	0.01%
AXA SA	€100,000	1.88%	10/7/2042	90,854	0.01%
AXA SA	€300,000	4.25%	10/3/2043	327,221	0.04%
AXA SA	€250,000	5.50%	11/7/2043	295,765	0.04%
AXA SA	€200,000	3.25%	28/5/2049	211,858	0.03%
AXA SA	£125,000	6.69%	Perpetual	161,841	0.02%
AXA SA	£100,000	5.45%	Perpetual	126,010	0.02%
Banque Federative du Credit Mutuel SA	€100,000	1.25%	14/1/2025	107,669	0.01%
Banque Federative du Credit Mutuel SA	€300,000	0.01%	7/3/2025	317,520	0.04%
Banque Federative du Credit Mutuel SA	€400,000	1.00%	23/5/2025	426,983	0.05%
Banque Federative du Credit Mutuel SA	£100,000	4.88%	25/9/2025	127,467	0.02%
Banque Federative du Credit Mutuel SA	£200,000	5.00%	19/1/2026	255,699	0.03%
Banque Federative du Credit Mutuel SA	€500,000	0.01%	11/5/2026	513,212	0.06%
Banque Federative du Credit Mutuel SA	€500,000	0.75%	8/6/2026	519,817	0.06%
Banque Federative du Credit Mutuel SA	€200,000	1.88%	4/11/2026	211,464	0.03%
Banque Federative du Credit Mutuel SA	€400,000	1.25%	26/5/2027	414,451	0.05%
Banque Federative du Credit Mutuel SA	€100,000	1.63%	15/11/2027	102,612	0.01%
Banque Federative du Credit Mutuel SA	€100,000	3.88%	26/1/2028	112,094	0.01%
Banque Federative du Credit Mutuel SA	£300,000	5.38%	25/5/2028	395,781	0.05%
Banque Federative du Credit Mutuel SA	€200,000	0.63%	3/11/2028	193,248	0.02%
Banque Federative du Credit Mutuel SA	€400,000	4.13%	13/3/2029	458,667	0.05%
Banque Federative du Credit Mutuel SA	€200,000	1.75%	15/3/2029	202,143	0.02%
Banque Federative du Credit Mutuel SA	€300,000	1.88%	18/6/2029	302,324	0.04%
Banque Federative du Credit Mutuel SA	€100,000	2.63%	6/11/2029	104,966	0.01%
Banque Federative du Credit Mutuel SA	€100,000	4.00%	21/11/2029	114,414	0.01%
Banque Federative du Credit Mutuel SA	€200,000	0.75%	17/1/2030	186,999	0.02%
Banque Federative du Credit Mutuel SA	€400,000	4.38%	2/5/2030	458,866	0.05%
Banque Federative du Credit Mutuel SA	€100,000	1.25%	3/6/2030	95,505	0.01%
Banque Federative du Credit Mutuel SA	€300,000	0.63%	21/2/2031	271,241	0.03%
Banque Federative du Credit Mutuel SA	€100,000	4.75%	10/11/2031	117,247	0.01%
Banque Federative du Credit Mutuel SA	€200,000	1.13%	19/1/2032	184,142	0.02%
Banque Federative du Credit Mutuel SA	€200,000	3.88%	16/6/2032	218,219	0.03%
Banque Federative du Credit Mutuel SA	€200,000	5.13%	13/1/2033	236,532	0.03%
Banque Federative du Credit Mutuel SA	€100,000	4.00%	26/1/2033	113,376	0.01%
Banque Federative du Credit Mutuel SA	€200,000	3.75%	1/2/2033	225,522	0.03%
Banque Federative du Credit Mutuel SA	€300,000	4.13%	14/6/2033	347,637	0.04%
BNP Paribas Cardif SA	€100,000	4.03%	Perpetual	108,852	0.01%
BNP Paribas SA	€100,000	2.38%	17/2/2025	108,903	0.01%
BNP Paribas SA	€500,000	1.50%	17/11/2025	535,290	0.06%
BNP Paribas SA	£250,000	3.38%	23/1/2026	309,072	0.04%
BNP Paribas SA	€200,000	2.75%	27/1/2026	218,957	0.03%
BNP Paribas SA	€200,000	0.13%	4/9/2026	203,888	0.02%
BNP Paribas SA	€500,000	2.13%	23/1/2027	536,604	0.06%
BNP Paribas SA	€100,000	0.25%	13/4/2027	102,513	0.01%
BNP Paribas SA	£100,000	1.88%	14/12/2027	114,763	0.01%
BNP Paribas SA	€200,000	0.50%	19/2/2028	201,039	0.02%
BNP Paribas SA	€100,000	1.50%	23/5/2028	103,541	0.01%
BNP Paribas SA	€200,000	2.75%	25/7/2028	215,133	0.03%
BNP Paribas SA	€300,000	4.38%	13/1/2029	343,100	0.04%
BNP Paribas SA	€200,000	3.88%	23/2/2029	225,956	0.03%
BNP Paribas SA	£100,000	2.88%	24/2/2029	116,360	0.01%
BNP Paribas SA	€200,000	1.13%	17/4/2029	199,425	0.02%
BNP Paribas SA	€100,000	1.38%	28/5/2029	99,343	0.01%
BNP Paribas SA	CAD45,000	2.54%	13/7/2029	30,647	0.00%
BNP Paribas SA	€100,000	3.63%	1/9/2029	110,869	0.01%
BNP Paribas SA	€300,000	0.88%	11/7/2030	285,631	0.03%
BNP Paribas SA	€100,000	2.38%	20/11/2030	107,266	0.01%
BNP Paribas SA	€400,000	3.88%	10/1/2031	454,963	0.05%
BNP Paribas SA	€200,000	4.25%	13/4/2031	228,474	0.03%
BNP Paribas SA	£100,000	2.00%	24/5/2031	115,597	0.01%
BNP Paribas SA	€100,000	1.63%	2/7/2031	94,337	0.01%
BNP Paribas SA	€100,000	1.25%	13/7/2031	99,355	0.01%
BNP Paribas SA	€300,000	1.13%	15/1/2032	302,190	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BNP Paribas SA	€200,000	2.50%	31/3/2032	209,098	0.03%
BNP Paribas SA	€300,000	2.10%	7/4/2032	295,995	0.04%
BNP Paribas SA	£100,000	5.75%	13/6/2032	134,434	0.02%
BNP Paribas SA	€300,000	4.75%	13/11/2032	351,579	0.04%
BNP Paribas SA	€200,000	0.63%	3/12/2032	172,108	0.02%
BNP Paribas SA	€200,000	4.13%	24/5/2033	232,927	0.03%
BNP Paribas SA	€100,000	0.88%	31/8/2033	94,796	0.01%
BNP Paribas SA	£100,000	2.00%	13/9/2036	94,703	0.01%
BPCE SA	€100,000	0.63%	28/4/2025	106,367	0.01%
BPCE SA	€200,000	0.38%	2/2/2026	208,257	0.03%
BPCE SA	€100,000	1.38%	23/3/2026	105,988	0.01%
BPCE SA	€200,000	3.63%	17/4/2026	222,831	0.03%
BPCE SA	€300,000	2.88%	22/4/2026	327,851	0.04%
BPCE SA	£100,000	1.38%	23/12/2026	116,412	0.01%
BPCE SA	€300,000	0.01%	14/1/2027	302,062	0.04%
BPCE SA	€300,000	1.75%	26/4/2027	317,237	0.04%
BPCE SA	€100,000	0.50%	15/9/2027	101,913	0.01%
BPCE SA	€200,000	3.50%	25/1/2028	223,368	0.03%
BPCE SA	€300,000	1.63%	31/1/2028	309,976	0.04%
BPCE SA	€100,000	4.13%	10/7/2028	114,559	0.01%
BPCE SA	€300,000	4.38%	13/7/2028	342,582	0.04%
BPCE SA	€200,000	1.00%	5/10/2028	201,897	0.02%
BPCE SA	€100,000	1.63%	2/3/2029	102,016	0.01%
BPCE SA	€200,000	0.25%	14/1/2031	177,871	0.02%
BPCE SA	€100,000	0.75%	3/3/2031	91,658	0.01%
BPCE SA	€100,000	2.25%	2/3/2032	103,430	0.01%
BPCE SA	€100,000	4.00%	29/11/2032	115,407	0.01%
BPCE SA	£200,000	2.50%	30/11/2032	223,374	0.03%
BPCE SA	€200,000	4.50%	13/1/2033	232,171	0.03%
BPCE SA	€100,000	5.75%	1/6/2033	116,751	0.01%
BPCE SA	€200,000	4.75%	14/6/2034	234,937	0.03%
BPCE SA	€200,000	5.13%	25/1/2035	227,222	0.03%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	€100,000	0.75%	7/7/2028	97,985	0.01%
Capgemini SE	€100,000	1.63%	15/4/2026	106,972	0.01%
Capgemini SE	€100,000	2.00%	15/4/2029	105,708	0.01%
Capgemini SE	€100,000	1.13%	23/6/2030	98,640	0.01%
Capgemini SE	€300,000	2.38%	15/4/2032	313,916	0.04%
Carrefour SA	€300,000	1.88%	30/10/2026	320,348	0.04%
Carrefour SA	€200,000	4.13%	12/10/2028	229,878	0.03%
Carrefour SA	€200,000	2.38%	30/10/2029	211,732	0.03%
Carrefour SA	€100,000	3.75%	10/10/2030	112,760	0.01%
Carrefour SA	€100,000	4.38%	14/11/2031	117,127	0.01%
Cie de Saint-Gobain SA	€200,000	1.63%	10/8/2025	215,099	0.03%
Cie de Saint-Gobain SA	€300,000	3.75%	29/11/2026	336,927	0.04%
Cie de Saint-Gobain SA	€100,000	2.38%	4/10/2027	108,311	0.01%
Cie de Saint-Gobain SA	€200,000	2.13%	10/6/2028	212,247	0.03%
Cie de Saint-Gobain SA	€300,000	3.88%	29/11/2030	342,452	0.04%
Cie de Saint-Gobain SA	€100,000	2.63%	10/8/2032	106,043	0.01%
Cie Generale des Etablissements Michelin SCA	€100,000	0.88%	3/9/2025	106,405	0.01%
Cie Generale des Etablissements Michelin SCA	€400,000	1.75%	3/9/2030	412,666	0.05%
Cie Generale des Etablissements Michelin SCA	€100,000	2.50%	3/9/2038	103,134	0.01%
Cofiroute SA	€200,000	0.38%	7/2/2025	213,517	0.03%
Cofiroute SA	€200,000	1.00%	19/5/2031	191,325	0.02%
Covivio SA	€100,000	1.13%	17/9/2031	90,894	0.01%
Covivio SA	€100,000	4.63%	5/6/2032	114,460	0.01%
Credit Agricole Assurances SA	€100,000	4.25%	Perpetual	109,839	0.01%
Credit Agricole Assurances SA	€200,000	1.50%	6/10/2031	180,218	0.02%
Credit Agricole Assurances SA	€100,000	5.88%	25/10/2033	121,367	0.02%
Credit Agricole Assurances SA	€100,000	2.63%	29/1/2048	102,685	0.01%
Credit Agricole Assurances SA	€100,000	4.75%	27/9/2048	111,313	0.01%
Credit Agricole SA	€100,000	1.00%	18/9/2025	106,680	0.01%
Credit Agricole SA	€100,000	0.38%	21/10/2025	105,274	0.01%
Credit Agricole SA	€300,000	1.25%	14/4/2026	317,567	0.04%
Credit Agricole SA	€300,000	1.00%	22/4/2026	319,763	0.04%
Credit Agricole SA	€100,000	1.88%	20/12/2026	106,346	0.01%
Credit Agricole SA	€350,000	2.63%	17/3/2027	375,031	0.04%
Credit Agricole SA	€500,000	1.88%	22/4/2027	532,652	0.06%
Credit Agricole SA	€300,000	1.38%	3/5/2027	314,036	0.04%
Credit Agricole SA	€100,000	3.38%	28/7/2027	111,238	0.01%
Credit Agricole SA	£100,000	5.75%	29/11/2027	130,449	0.02%
Credit Agricole SA	€200,000	0.13%	9/12/2027	196,013	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Credit Agricole SA	€100,000	0.63%	12/1/2028	101,582	0.01%
Credit Agricole SA	€100,000	0.38%	20/4/2028	97,593	0.01%
Credit Agricole SA	€100,000	1.13%	24/2/2029	100,617	0.01%
Credit Agricole SA	€100,000	2.00%	25/3/2029	102,422	0.01%
Credit Agricole SA	€200,000	4.25%	11/7/2029	227,937	0.03%
Credit Agricole SA	€200,000	2.50%	29/8/2029	212,988	0.03%
Credit Agricole SA	€100,000	0.50%	21/9/2029	96,377	0.01%
Credit Agricole SA	£100,000	4.88%	23/10/2029	130,636	0.02%
Credit Agricole SA	€200,000	1.63%	5/6/2030	213,471	0.03%
Credit Agricole SA	€500,000	3.88%	20/4/2031	570,828	0.07%
Credit Agricole SA	£100,000	6.38%	14/6/2031	137,388	0.02%
Credit Agricole SA	€400,000	0.88%	14/1/2032	363,423	0.04%
Credit Agricole SA	€100,000	4.00%	18/1/2033	116,178	0.01%
Credit Agricole SA	€200,000	5.50%	28/8/2033	231,977	0.03%
Credit Agricole SA	€200,000	4.38%	27/11/2033	232,008	0.03%
Credit Agricole SA	€100,000	3.88%	28/11/2034	115,664	0.01%
Credit Mutuel Arkea SA	€200,000	1.63%	15/4/2026	212,481	0.03%
Credit Mutuel Arkea SA	€300,000	3.38%	19/9/2027	332,757	0.04%
Credit Mutuel Arkea SA	€200,000	3.88%	22/5/2028	225,788	0.03%
Credit Mutuel Arkea SA	€100,000	1.13%	23/5/2029	98,893	0.01%
Credit Mutuel Arkea SA	€100,000	0.75%	18/1/2030	94,936	0.01%
Credit Mutuel Arkea SA	€100,000	3.38%	11/3/2031	106,396	0.01%
Credit Mutuel Arkea SA	€200,000	0.88%	25/10/2031	181,522	0.02%
Credit Mutuel Arkea SA	€100,000	0.88%	11/3/2033	87,775	0.01%
Credit Mutuel Arkea SA	€100,000	4.13%	1/2/2034	116,127	0.01%
Danone SA	€100,000	1.00%	Perpetual	100,936	0.01%
Danone SA	€500,000	0.00%	1/12/2025	521,496	0.06%
Danone SA	€100,000	1.21%	3/11/2028	102,924	0.01%
Danone SA	€100,000	3.71%	13/11/2029	115,133	0.01%
Danone SA	€200,000	3.47%	22/5/2031	226,831	0.03%
Dassault Systemes SE	€100,000	0.13%	16/9/2026	102,950	0.01%
Dassault Systemes SE	€100,000	0.38%	16/9/2029	97,318	0.01%
Edenred SE	€200,000	1.38%	10/3/2025	215,450	0.03%
Edenred SE	€100,000	1.38%	18/6/2029	101,593	0.01%
Edenred SE	€100,000	3.63%	13/6/2031	112,380	0.01%
ELO SACA	€100,000	4.88%	8/12/2028	109,376	0.01%
ELO SACA	€100,000	6.00%	22/3/2029	112,239	0.01%
EssilorLuxottica SA	€500,000	0.13%	27/5/2025	527,939	0.06%
EssilorLuxottica SA	€200,000	0.38%	27/11/2027	202,076	0.02%
EssilorLuxottica SA	€100,000	0.50%	5/6/2028	100,768	0.01%
EssilorLuxottica SA	€100,000	0.75%	27/11/2031	95,270	0.01%
Gecina SA	€100,000	1.00%	30/1/2029	100,559	0.01%
Gecina SA	€100,000	0.88%	25/1/2033	91,209	0.01%
Gecina SA	€100,000	0.88%	30/6/2036	81,652	0.01%
Groupe des Assurances du Credit Mutuel SADIR	€200,000	1.85%	21/4/2042	178,294	0.02%
Holding d'Infrastructures de Transport SASU	€200,000	0.63%	14/9/2028	195,132	0.02%
Holding d'Infrastructures de Transport SASU	€100,000	4.25%	18/3/2030	113,558	0.01%
Holding d'Infrastructures de Transport SASU	€200,000	1.48%	18/1/2031	189,388	0.02%
ICADE	€100,000	1.13%	17/11/2025	105,156	0.01%
ICADE	€100,000	1.50%	13/9/2027	102,768	0.01%
ICADE	€100,000	1.00%	19/1/2030	93,963	0.01%
ICADE	€100,000	0.63%	18/1/2031	87,069	0.01%
Imerys SA	€100,000	1.50%	15/1/2027	103,558	0.01%
JCDecaux SE	€100,000	1.63%	7/2/2030	96,273	0.01%
Kering SA	€200,000	1.25%	5/5/2025	214,698	0.03%
Kering SA	€400,000	3.75%	5/9/2025	445,226	0.05%
Kering SA	€200,000	1.25%	10/5/2026	212,337	0.03%
Kering SA	€100,000	3.63%	5/9/2027	112,971	0.01%
Kering SA	€400,000	3.25%	27/2/2029	449,403	0.05%
Kering SA	£200,000	5.00%	23/11/2032	266,600	0.03%
Kering SA	€200,000	3.38%	27/2/2033	225,055	0.03%
Kering SA	€100,000	3.88%	5/9/2035	115,808	0.01%
Klepierre SA	€100,000	1.88%	19/2/2026	107,479	0.01%
Klepierre SA	€100,000	1.38%	16/2/2027	104,686	0.01%
Klepierre SA	€300,000	0.63%	1/7/2030	276,172	0.03%
Legrand SA	€100,000	3.50%	29/5/2029	114,137	0.01%
Legrand SA	€100,000	0.75%	20/5/2030	96,811	0.01%
L'Oreal SA	€200,000	0.88%	29/6/2026	210,648	0.03%
L'Oreal SA	€300,000	3.38%	23/1/2027	336,818	0.04%
MMS USA Holdings, Inc.	€600,000	0.63%	13/6/2025	635,073	0.07%
MMS USA Holdings, Inc.	€300,000	1.75%	13/6/2031	299,900	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nerval SAS	€100,000	2.88%	14/4/2032	99,451	0.01%
Orange SA	€500,000	1.75%	Perpetual	513,524	0.06%
Orange SA	€100,000	5.38%	Perpetual	115,698	0.01%
Orange SA	€100,000	5.00%	Perpetual	112,754	0.01%
Orange SA	€300,000	1.00%	12/9/2025	319,432	0.04%
Orange SA	€300,000	0.00%	29/6/2026	308,579	0.04%
Orange SA	€200,000	0.00%	4/9/2026	204,805	0.02%
Orange SA	€100,000	1.38%	20/3/2028	104,142	0.01%
Orange SA	€100,000	2.00%	15/1/2029	106,128	0.01%
Orange SA	€300,000	1.38%	16/1/2030	304,585	0.04%
Orange SA	\$535,000	9.00%	1/3/2031	661,264	0.08%
Orange SA	€100,000	3.63%	16/11/2031	115,267	0.01%
Orange SA	£200,000	3.25%	15/1/2032	237,442	0.03%
Orange SA	€100,000	1.63%	7/4/2032	99,958	0.01%
Orange SA	€200,000	2.38%	18/5/2032	211,807	0.03%
Orange SA	€330,000	8.13%	28/1/2033	511,114	0.06%
Orange SA	€100,000	0.63%	16/12/2033	88,396	0.01%
Orange SA	€100,000	0.75%	29/6/2034	87,958	0.01%
Orange SA	€200,000	3.88%	11/9/2035	235,077	0.03%
Orange SA	\$50,000	5.38%	13/1/2042	50,948	0.01%
Orange SA	\$65,000	5.50%	6/2/2044	67,571	0.01%
Orange SA	€100,000	1.38%	4/9/2049	80,194	0.01%
Orange SA	£100,000	5.38%	22/11/2050	138,350	0.02%
PSA Tresorerie GIE	€50,000	6.00%	19/9/2033	65,271	0.01%
RCI Banque SA	€300,000	1.63%	11/4/2025	323,464	0.04%
RCI Banque SA	€130,000	0.50%	14/7/2025	137,191	0.02%
RCI Banque SA	€200,000	4.13%	1/12/2025	222,526	0.03%
RCI Banque SA	€100,000	1.75%	10/4/2026	106,097	0.01%
RCI Banque SA	€100,000	1.63%	26/5/2026	105,661	0.01%
RCI Banque SA	€400,000	4.63%	13/7/2026	451,694	0.05%
RCI Banque SA	€70,000	4.63%	2/10/2026	79,338	0.01%
RCI Banque SA	€89,000	4.50%	6/4/2027	100,996	0.01%
RCI Banque SA	€50,000	4.88%	14/6/2028	58,124	0.01%
RCI Banque SA	€100,000	4.88%	21/9/2028	116,875	0.01%
RCI Banque SA	€100,000	4.88%	2/10/2029	116,167	0.01%
Sanofi SA	€500,000	1.00%	1/4/2025	536,516	0.06%
Sanofi SA	€200,000	0.88%	6/4/2025	214,363	0.03%
Sanofi SA	\$120,000	3.63%	19/6/2028	117,569	0.01%
Sanofi SA	€100,000	1.25%	6/4/2029	102,808	0.01%
Sanofi SA	€500,000	1.38%	21/3/2030	510,071	0.06%
Sanofi SA	€300,000	1.50%	1/4/2030	308,029	0.04%
Sanofi SA	€100,000	1.25%	21/3/2034	96,077	0.01%
SCOR SE	€200,000	3.00%	8/6/2046	214,667	0.03%
Societe Fonciere Lyonnaise SA	€100,000	1.50%	5/6/2027	105,799	0.01%
Societe Generale SA	€100,000	1.13%	23/1/2025	107,356	0.01%
Societe Generale SA	€300,000	0.13%	24/2/2026	310,386	0.04%
Societe Generale SA	€100,000	1.13%	21/4/2026	106,622	0.01%
Societe Generale SA	€200,000	4.25%	28/9/2026	226,469	0.03%
Societe Generale SA	€300,000	0.75%	25/1/2027	304,797	0.04%
Societe Generale SA	€200,000	4.13%	2/6/2027	226,638	0.03%
Societe Generale SA	€200,000	0.25%	8/7/2027	198,900	0.02%
Societe Generale SA	€400,000	0.63%	2/12/2027	405,077	0.05%
Societe Generale SA	€100,000	1.25%	7/12/2027	110,644	0.01%
Societe Generale SA	€100,000	0.88%	22/9/2028	100,256	0.01%
Societe Generale SA	€300,000	2.13%	27/9/2028	313,082	0.04%
Societe Generale SA	€100,000	4.13%	21/11/2028	114,409	0.01%
Societe Generale SA	€100,000	2.63%	30/5/2029	107,422	0.01%
Societe Generale SA	€400,000	0.50%	12/6/2029	383,187	0.05%
Societe Generale SA	€100,000	1.25%	12/6/2030	95,004	0.01%
Societe Generale SA	€200,000	1.00%	24/11/2030	207,225	0.03%
Societe Generale SA	€400,000	4.25%	6/12/2030	449,131	0.05%
Societe Generale SA	€300,000	1.13%	30/6/2031	304,689	0.04%
Societe Generale SA	€100,000	4.88%	21/11/2031	115,527	0.01%
Societe Generale SA	€200,000	4.25%	16/11/2032	234,907	0.03%
Societe Generale SA	€100,000	5.63%	2/6/2033	117,777	0.01%
Sodexo SA	€300,000	2.50%	24/6/2026	326,266	0.04%
Sodexo SA	€100,000	1.00%	27/4/2029	100,346	0.01%
Sogecap SA	€100,000	6.50%	16/5/2044	119,246	0.01%
Suez SACA	€100,000	1.88%	24/5/2027	105,671	0.01%
Suez SACA	€100,000	4.63%	3/11/2028	117,022	0.01%
Suez SACA	€200,000	5.00%	3/11/2032	244,227	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Suez SACA	€100,000	4.50%	13/11/2033	117,844	0.01%
Suez SACA	€100,000	2.88%	24/5/2034	102,979	0.01%
Suez SACA	£100,000	6.63%	5/10/2043	148,019	0.02%
Teleperformance SE	€100,000	1.88%	2/7/2025	107,043	0.01%
Teleperformance SE	€100,000	5.75%	22/11/2031	117,355	0.01%
Unibail-Rodamco-Westfield SE	€100,000	7.25%	Perpetual	110,308	0.01%
Unibail-Rodamco-Westfield SE	€100,000	2.88%	Perpetual	97,000	0.01%
Unibail-Rodamco-Westfield SE	€100,000	2.50%	4/6/2026	108,803	0.01%
Unibail-Rodamco-Westfield SE	€400,000	0.63%	4/5/2027	404,067	0.05%
Unibail-Rodamco-Westfield SE	€200,000	0.75%	25/10/2028	198,133	0.02%
Unibail-Rodamco-Westfield SE	€200,000	1.50%	29/5/2029	200,661	0.02%
Unibail-Rodamco-Westfield SE	€200,000	4.13%	11/12/2030	227,514	0.03%
Unibail-Rodamco-Westfield SE	€500,000	0.88%	29/3/2032	441,631	0.05%
Unibail-Rodamco-Westfield SE	€100,000	1.38%	25/5/2033	90,846	0.01%
Unibail-Rodamco-Westfield SE	€100,000	2.25%	14/5/2038	90,678	0.01%
Verallia SA	€100,000	1.63%	14/5/2028	103,107	0.01%
Verallia SA	€100,000	1.88%	10/11/2031	96,945	0.01%
Vivendi SE	€100,000	1.88%	26/5/2026	108,040	0.01%
				63,436,501	7.35%
Germany 4.32% (30 June 2023: 4.58%)					
Aareal Bank AG	€100,000	4.50%	25/7/2025	110,716	0.01%
Aareal Bank AG	€200,000	0.50%	7/4/2027	195,505	0.02%
Aareal Bank AG	€100,000	0.75%	18/4/2028	95,303	0.01%
adidas AG	€200,000	0.00%	5/10/2028	195,008	0.02%
adidas AG	€100,000	3.13%	21/11/2029	112,422	0.01%
Allianz Finance II BV	€200,000	0.00%	22/11/2026	205,000	0.02%
Allianz Finance II BV	€100,000	0.88%	6/12/2027	103,666	0.01%
Allianz Finance II BV	€200,000	1.50%	15/1/2030	206,299	0.02%
Allianz Finance II BV	€400,000	0.50%	14/1/2031	381,135	0.05%
Allianz Finance II BV	£300,000	4.50%	13/3/2043	382,643	0.05%
Allianz SE	€100,000	4.60%	7/9/2038	113,184	0.01%
Allianz SE	€100,000	2.24%	7/7/2045	107,194	0.01%
Allianz SE	€300,000	2.12%	8/7/2050	292,020	0.03%
Allianz SE	€200,000	4.25%	5/7/2052	218,874	0.03%
Allianz SE	€200,000	5.82%	25/7/2053	241,849	0.03%
Aroundtown SA	€100,000	1.00%	7/1/2025	105,217	0.01%
Aroundtown SA	€100,000	0.63%	9/7/2025	102,111	0.01%
Aroundtown SA	€100,000	1.50%	28/5/2026	98,535	0.01%
Aroundtown SA	€100,000	0.00%	16/7/2026	92,730	0.01%
Aroundtown SA	€200,000	0.38%	15/4/2027	177,572	0.02%
Aroundtown SA	€300,000	1.45%	9/7/2028	258,269	0.03%
Aroundtown SA	£100,000	3.00%	16/10/2029	91,870	0.01%
Bayer AG	€100,000	0.05%	12/1/2025	106,250	0.01%
Bayer AG	€50,000	4.00%	26/8/2026	55,987	0.01%
Bayer AG	€400,000	0.75%	6/1/2027	410,284	0.05%
Bayer AG	€200,000	0.38%	12/1/2029	189,443	0.02%
Bayer AG	€50,000	4.25%	26/8/2029	57,209	0.01%
Bayer AG	€200,000	1.13%	6/1/2030	190,196	0.02%
Bayer AG	€200,000	0.63%	12/7/2031	174,522	0.02%
Bayer AG	€100,000	1.38%	6/7/2032	90,086	0.01%
Bayer AG	€240,000	4.63%	26/5/2033	276,626	0.03%
Bayer AG	€100,000	1.00%	12/1/2036	77,735	0.01%
Bayer Capital Corp. BV	€100,000	2.13%	15/12/2029	101,175	0.01%
Berlin Hyp AG	€100,000	1.25%	22/1/2025	106,927	0.01%
Berlin Hyp AG	€100,000	1.00%	5/2/2026	104,762	0.01%
Berlin Hyp AG	€100,000	0.38%	25/1/2027	101,802	0.01%
Berlin Hyp AG	€100,000	1.13%	25/10/2027	101,123	0.01%
Bertelsmann SE & Co. KGaA	€100,000	3.50%	29/5/2029	111,922	0.01%
BMW Finance NV	€175,000	0.50%	22/2/2025	186,838	0.02%
BMW Finance NV	€300,000	3.50%	6/4/2025	332,030	0.04%
BMW Finance NV	€200,000	1.00%	22/5/2028	204,902	0.02%
BMW Finance NV	€200,000	1.50%	6/2/2029	206,609	0.02%
BMW Finance NV	€150,000	0.20%	11/1/2033	130,516	0.02%
BMW Finance NV	€125,000	3.63%	22/5/2035	143,600	0.02%
BMW US Capital LLC	€100,000	1.00%	20/4/2027	104,205	0.01%
Brenntag Finance BV	€200,000	1.13%	27/9/2025	212,793	0.03%
Bundesrepublik Deutschland Bundesanleihe	€119	0.00%	15/8/2050	73	0.00%
Commerzbank AG	€100,000	0.10%	11/9/2025	104,695	0.01%
Commerzbank AG	€400,000	1.00%	4/3/2026	422,126	0.05%
Commerzbank AG	€100,000	0.88%	22/1/2027	102,644	0.01%
Commerzbank AG	€100,000	0.38%	1/9/2027	101,011	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Commerzbank AG	€100,000	3.00%	14/9/2027	108,136	0.01%
Commerzbank AG	€300,000	5.13%	18/1/2030	346,803	0.04%
Continental AG	€100,000	4.00%	1/6/2028	113,992	0.01%
Covestro AG	€100,000	0.88%	3/2/2026	105,864	0.01%
Covestro AG	€100,000	4.75%	15/11/2028	117,672	0.01%
Covestro AG	€20,000	1.38%	12/6/2030	19,919	0.00%
Deutsche Bank AG	€200,000	2.75%	17/2/2025	218,067	0.03%
Deutsche Bank AG	€100,000	1.13%	17/3/2025	107,054	0.01%
Deutsche Bank AG	\$100,000	4.50%	1/4/2025	98,208	0.01%
Deutsche Bank AG	€100,000	2.63%	12/2/2026	108,378	0.01%
Deutsche Bank AG	€70,000	1.69%	19/3/2026	65,160	0.01%
Deutsche Bank AG	€300,000	4.50%	19/5/2026	336,392	0.04%
Deutsche Bank AG	€100,000	4.00%	24/6/2026	123,907	0.02%
Deutsche Bank AG	\$255,000	6.12%	14/7/2026	257,624	0.03%
Deutsche Bank AG	€100,000	1.38%	3/9/2026	105,795	0.01%
Deutsche Bank AG	\$255,000	2.13%	24/11/2026	238,999	0.03%
Deutsche Bank AG	€400,000	1.63%	20/1/2027	415,201	0.05%
Deutsche Bank AG	€100,000	0.75%	17/2/2027	103,153	0.01%
Deutsche Bank AG	\$375,000	2.31%	16/11/2027	342,832	0.04%
Deutsche Bank AG	€200,000	4.00%	29/11/2027	227,127	0.03%
Deutsche Bank AG	\$170,000	2.55%	7/1/2028	156,126	0.02%
Deutsche Bank AG	€200,000	1.75%	17/1/2028	204,826	0.02%
Deutsche Bank AG	€200,000	1.88%	23/2/2028	207,649	0.02%
Deutsche Bank AG	€100,000	3.25%	24/5/2028	108,108	0.01%
Deutsche Bank AG	€100,000	1.88%	22/12/2028	110,520	0.01%
Deutsche Bank AG	€100,000	5.38%	11/1/2029	115,612	0.01%
Deutsche Bank AG	\$360,000	6.72%	18/1/2029	377,043	0.04%
Deutsche Bank AG	\$150,000	6.82%	20/11/2029	157,802	0.02%
Deutsche Bank AG	€300,000	5.00%	5/9/2030	342,291	0.04%
Deutsche Bank AG	€100,000	1.75%	19/11/2030	95,997	0.01%
Deutsche Bank AG	€200,000	6.13%	12/12/2030	258,228	0.03%
Deutsche Bank AG	€100,000	5.63%	19/5/2031	111,759	0.01%
Deutsche Bank AG	\$180,000	3.55%	18/9/2031	157,948	0.02%
Deutsche Bank AG	\$315,000	3.73%	14/1/2032	264,055	0.03%
Deutsche Bank AG	€200,000	1.38%	17/2/2032	181,474	0.02%
Deutsche Bank AG	\$80,000	3.04%	28/5/2032	66,815	0.01%
Deutsche Bank AG	€200,000	4.00%	24/6/2032	212,469	0.03%
Deutsche Bank AG	\$80,000	4.88%	1/12/2032	74,765	0.01%
Deutsche Bank AG	\$110,000	3.74%	7/1/2033	90,298	0.01%
Deutsche Bank AG	\$125,000	7.08%	10/2/2034	128,434	0.02%
Deutsche Boerse AG	€500,000	3.75%	28/9/2029	574,428	0.07%
Deutsche Boerse AG	€100,000	1.50%	4/4/2032	100,197	0.01%
Deutsche Boerse AG	€100,000	3.88%	28/9/2033	117,544	0.01%
Deutsche Boerse AG	€100,000	1.25%	16/6/2047	99,799	0.01%
Deutsche Lufthansa AG	€200,000	3.00%	29/5/2026	214,965	0.03%
Deutsche Lufthansa AG	€400,000	2.88%	16/5/2027	424,545	0.05%
Deutsche Pfandbriefbank AG	€100,000	0.25%	17/1/2025	104,574	0.01%
Deutsche Pfandbriefbank AG	€100,000	5.00%	5/2/2027	113,127	0.01%
Deutsche Post AG	€50,000	0.38%	20/5/2026	51,961	0.01%
Deutsche Post AG	€100,000	1.63%	5/12/2028	105,184	0.01%
Deutsche Post AG	€60,000	1.00%	20/5/2032	58,960	0.01%
Deutsche Post AG	€100,000	3.38%	3/7/2033	112,787	0.01%
Deutsche Telekom AG	€100,000	1.75%	25/3/2031	103,781	0.01%
Deutsche Telekom AG	€30,000	3.13%	6/2/2034	34,216	0.00%
Deutsche Telekom AG	€83,000	1.75%	9/12/2049	72,085	0.01%
Deutsche Telekom International Finance BV	€300,000	1.38%	30/1/2027	318,620	0.04%
Deutsche Telekom International Finance BV	€300,000	1.50%	3/4/2028	314,418	0.04%
Deutsche Telekom International Finance BV	\$479,000	8.75%	15/6/2030	577,430	0.07%
Deutsche Telekom International Finance BV	€40,000	7.63%	15/6/2030	60,489	0.01%
Deutsche Telekom International Finance BV	€100,000	7.50%	24/1/2033	148,357	0.02%
Deutsche Wohnen SE	€100,000	1.50%	30/4/2030	96,557	0.01%
Eurogrid GmbH	€200,000	3.72%	27/4/2030	225,333	0.03%
Eurogrid GmbH	€100,000	1.11%	15/5/2032	92,704	0.01%
Eurogrid GmbH	€200,000	0.74%	21/4/2033	174,166	0.02%
Evonik Industries AG	€100,000	0.75%	7/9/2028	101,388	0.01%
Fresenius Finance Ireland plc	€250,000	0.00%	1/10/2025	260,052	0.03%
Fresenius Finance Ireland plc	€200,000	0.50%	1/10/2028	195,759	0.02%
Fresenius Finance Ireland plc	€100,000	0.88%	1/10/2031	89,306	0.01%
Fresenius Medical Care AG	€100,000	1.25%	29/11/2029	96,149	0.01%
Fresenius SE & Co. KGaA	€400,000	4.25%	28/5/2026	451,725	0.05%
Fresenius SE & Co. KGaA	€100,000	5.00%	28/11/2029	117,927	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fresenius SE & Co. KGaA	€150,000	5.13%	5/10/2030	178,413	0.02%
Fresenius SE & Co. KGaA	€270,000	1.13%	28/1/2033	242,693	0.03%
Grand City Properties SA	€100,000	1.50%	Perpetual	49,731	0.01%
Grand City Properties SA	€200,000	1.38%	3/8/2026	203,592	0.02%
Grand City Properties SA	€100,000	0.13%	11/1/2028	92,701	0.01%
Hamburg Commercial Bank AG	€100,000	4.88%	17/3/2025	110,751	0.01%
Hamburg Commercial Bank AG	€100,000	4.88%	30/3/2027	111,668	0.01%
Hannover Rueck SE	€100,000	3.38%	Perpetual	108,507	0.01%
Hannover Rueck SE	€100,000	1.75%	8/10/2040	95,136	0.01%
Hannover Rueck SE	€200,000	5.88%	26/8/2043	246,498	0.03%
Heidelberg Materials AG	€100,000	1.50%	7/2/2025	108,399	0.01%
Heidelberg Materials AG	€100,000	3.75%	31/5/2032	111,575	0.01%
Heidelberg Materials Finance Luxembourg SA	€300,000	1.50%	14/6/2027	317,990	0.04%
Hella GmbH & Co. KGaA	€100,000	0.50%	26/1/2027	100,656	0.01%
Henkel AG & Co. KGaA	€300,000	2.63%	13/9/2027	329,510	0.04%
Infineon Technologies AG	€100,000	1.13%	24/6/2026	105,100	0.01%
Infineon Technologies AG	€300,000	1.63%	24/6/2029	307,101	0.04%
LANXESS AG	€200,000	1.13%	16/5/2025	213,224	0.03%
LANXESS AG	€100,000	1.00%	7/10/2026	103,991	0.01%
LANXESS AG	€200,000	0.00%	8/9/2027	191,599	0.02%
LEG Immobilien SE	€100,000	0.88%	17/1/2029	96,542	0.01%
LEG Immobilien SE	€100,000	1.00%	19/11/2032	85,957	0.01%
LEG Immobilien SE	€100,000	0.88%	30/3/2033	83,365	0.01%
LEG Immobilien SE	€100,000	1.50%	17/1/2034	86,668	0.01%
Mercedes-Benz Finance Canada, Inc.	CAD30,000	1.65%	22/9/2025	21,681	0.00%
Mercedes-Benz Finance Canada, Inc.	CAD30,000	5.14%	29/6/2026	23,150	0.00%
Mercedes-Benz Finance Canada, Inc.	€350,000	3.00%	23/2/2027	387,057	0.05%
Mercedes-Benz Finance North America LLC	\$125,000	8.50%	18/1/2031	156,721	0.02%
Mercedes-Benz Group AG	€150,000	1.50%	3/7/2029	155,004	0.02%
Mercedes-Benz Group AG	€150,000	2.38%	22/5/2030	159,845	0.02%
Mercedes-Benz Group AG	€200,000	2.00%	27/2/2031	211,244	0.03%
Mercedes-Benz Group AG	€200,000	1.13%	6/11/2031	193,324	0.02%
Mercedes-Benz Group AG	€310,000	0.75%	11/3/2033	282,568	0.03%
Mercedes-Benz Group AG	€30,000	2.13%	3/7/2037	29,951	0.00%
Mercedes-Benz International Finance BV	€525,000	2.00%	22/8/2026	567,880	0.07%
Merck Financial Services GmbH	€500,000	0.50%	16/7/2028	496,636	0.06%
Merck Financial Services GmbH	€100,000	2.38%	15/6/2030	106,991	0.01%
Merck KGaA	€100,000	1.63%	9/9/2080	102,486	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	€300,000	1.00%	26/5/2042	261,273	0.03%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	€200,000	3.25%	26/5/2049	213,943	0.03%
Robert Bosch GmbH	€200,000	3.63%	2/6/2027	225,633	0.03%
Robert Bosch GmbH	€200,000	3.63%	2/6/2030	226,725	0.03%
Robert Bosch GmbH	€100,000	4.00%	2/6/2035	117,054	0.01%
Robert Bosch GmbH	€200,000	4.38%	2/6/2043	237,057	0.03%
Santander Consumer Bank AG	€200,000	4.50%	30/6/2026	225,880	0.03%
SAP SE	€200,000	1.00%	13/3/2026	212,882	0.03%
SAP SE	€200,000	0.13%	18/5/2026	207,862	0.02%
SAP SE	€100,000	1.25%	10/3/2028	104,664	0.01%
SAP SE	€300,000	0.38%	18/5/2029	294,806	0.04%
SAP SE	€100,000	1.63%	10/3/2031	103,050	0.01%
Siemens Financieringsmaatschappij NV	€200,000	2.25%	10/3/2025	218,011	0.03%
Siemens Financieringsmaatschappij NV	£100,000	2.75%	10/9/2025	124,412	0.02%
Siemens Financieringsmaatschappij NV	€200,000	0.00%	20/2/2026	208,141	0.03%
Siemens Financieringsmaatschappij NV	€100,000	0.38%	5/6/2026	104,208	0.01%
Siemens Financieringsmaatschappij NV	€40,000	1.00%	6/9/2027	42,059	0.01%
Siemens Financieringsmaatschappij NV	€100,000	0.25%	20/2/2029	97,560	0.01%
Siemens Financieringsmaatschappij NV	€400,000	0.13%	5/9/2029	394,122	0.05%
Siemens Financieringsmaatschappij NV	€120,000	1.38%	6/9/2030	121,647	0.01%
Siemens Financieringsmaatschappij NV	€100,000	2.75%	9/9/2030	109,987	0.01%
Siemens Financieringsmaatschappij NV	€100,000	0.50%	5/9/2034	85,908	0.01%
Siemens Financieringsmaatschappij NV	€100,000	3.50%	24/2/2036	114,270	0.01%
Siemens Financieringsmaatschappij NV	€160,000	1.75%	28/2/2039	146,503	0.02%
Siemens Financieringsmaatschappij NV	£100,000	3.75%	10/9/2042	116,542	0.01%
Talanx AG	€100,000	4.00%	25/10/2029	115,052	0.01%
Talanx AG	€100,000	2.25%	5/12/2047	103,019	0.01%
Volkswagen Bank GmbH	€300,000	4.25%	7/1/2026	335,335	0.04%
Volkswagen Bank GmbH	€100,000	4.38%	3/5/2028	113,899	0.01%
Volkswagen Financial Services AG	€400,000	0.13%	12/2/2027	401,202	0.05%
Volkswagen Financial Services AG	€200,000	0.88%	31/1/2028	199,904	0.02%
Volkswagen Financial Services NV	£200,000	1.38%	14/9/2028	216,803	0.03%
Volkswagen Leasing GmbH	€800,000	0.25%	12/1/2026	828,608	0.10%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Volkswagen Leasing GmbH	€330,000	4.75%	25/9/2031	388,828	0.05%
Vonovia Finance BV	€100,000	1.25%	6/12/2024	107,635	0.01%
Vonovia Finance BV	€100,000	0.63%	7/10/2027	98,873	0.01%
Vonovia Finance BV	€100,000	1.00%	9/7/2030	91,566	0.01%
Vonovia Finance BV	€100,000	1.63%	7/10/2039	76,117	0.01%
Vonovia SE	€200,000	0.00%	1/12/2025	205,994	0.02%
Vonovia SE	€100,000	0.38%	16/6/2027	98,756	0.01%
Vonovia SE	€300,000	1.88%	28/6/2028	306,169	0.04%
Vonovia SE	€100,000	0.25%	1/9/2028	93,794	0.01%
Vonovia SE	€400,000	0.63%	14/12/2029	364,460	0.04%
Vonovia SE	€200,000	5.00%	23/11/2030	233,534	0.03%
Vonovia SE	€200,000	2.38%	25/3/2032	193,708	0.02%
Vonovia SE	€200,000	0.75%	1/9/2032	167,873	0.02%
Vonovia SE	€200,000	1.00%	16/6/2033	167,773	0.02%
Vonovia SE	€100,000	1.50%	14/6/2041	71,836	0.01%
VW Credit Canada, Inc.	CAD80,000	2.45%	10/12/2026	57,049	0.01%
Wurth Finance International BV	€200,000	1.00%	26/5/2025	214,105	0.03%
Wurth Finance International BV	€200,000	0.75%	22/11/2027	204,102	0.02%
				37,332,346	4.32%
Hong Kong 0.01% (30 June 2023: 0.00%)					
AIA Group Ltd.	€100,000	0.88%	9/9/2033	94,221	0.01%
				94,221	0.01%
Hungary 0.01% (30 June 2023: 0.00%)					
OTP Bank Nyrt	€100,000	6.13%	5/10/2027	114,228	0.01%
				114,228	0.01%
Ireland 1.11% (30 June 2023: 0.80%)					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$45,000	3.50%	15/1/2025	44,017	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$275,000	6.50%	15/7/2025	279,092	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$305,000	1.75%	30/1/2026	283,612	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$620,000	2.45%	29/10/2026	574,315	0.07%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$300,000	6.10%	15/1/2027	306,446	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$180,000	6.45%	15/4/2027	186,399	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$60,000	3.65%	21/7/2027	57,042	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$250,000	5.75%	6/6/2028	256,006	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$255,000	3.00%	29/10/2028	232,789	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$50,000	6.15%	30/9/2030	52,752	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$570,000	3.30%	30/1/2032	496,382	0.06%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$230,000	3.40%	29/10/2033	197,608	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$217,000	3.85%	29/10/2041	175,494	0.02%
AIB Group plc	€200,000	3.63%	4/7/2026	220,939	0.03%
AIB Group plc	€100,000	2.25%	4/4/2028	105,935	0.01%
AIB Group plc	€200,000	5.75%	16/2/2029	237,463	0.03%
AIB Group plc	€300,000	4.63%	23/7/2029	341,957	0.04%
AIB Group plc	€100,000	5.25%	23/10/2031	119,325	0.01%
Atlas Copco Finance DAC	€100,000	0.75%	8/2/2032	92,757	0.01%
Bank of Ireland Group plc	€200,000	1.88%	5/6/2026	214,865	0.03%
Bank of Ireland Group plc	€300,000	4.88%	16/7/2028	346,475	0.04%
Bank of Ireland Group plc	€200,000	5.00%	4/7/2031	235,707	0.03%
Bank of Ireland Group plc	€200,000	7.59%	6/12/2032	266,003	0.03%
Bank of Ireland Group plc	€100,000	6.75%	1/3/2033	119,366	0.01%
CA Auto Bank SpA	€300,000	4.38%	8/6/2026	336,622	0.04%
CRH Finance DAC	€100,000	1.38%	18/10/2028	102,176	0.01%
CRH Funding BV	€100,000	1.63%	5/5/2030	100,641	0.01%
CRH SMW Finance DAC	€300,000	1.25%	5/11/2026	315,753	0.04%
CRH SMW Finance DAC	€100,000	4.00%	11/7/2031	114,725	0.01%
CRH SMW Finance DAC	€100,000	4.25%	11/7/2035	116,082	0.01%
Dell Bank International DAC	€300,000	0.50%	27/10/2026	306,581	0.04%
DXC Capital Funding DAC	€300,000	0.45%	15/9/2027	294,171	0.04%
Grenke Finance plc	€100,000	7.88%	6/4/2027	119,178	0.01%
Hammerson Ireland Finance DAC	€100,000	1.75%	3/6/2027	101,146	0.01%
Kerry Group Financial Services Unltd Co.	€300,000	2.38%	10/9/2025	326,955	0.04%
Kerry Group Financial Services Unltd Co.	€100,000	0.88%	1/12/2031	93,654	0.01%
Linde plc	€100,000	0.00%	30/9/2026	101,998	0.01%
Linde plc	€100,000	3.38%	12/6/2029	113,488	0.01%
Linde plc	€200,000	1.38%	31/3/2031	199,180	0.02%
Linde plc	€100,000	3.63%	12/6/2034	115,653	0.01%
Linde plc	€100,000	1.63%	31/3/2035	94,841	0.01%
Ryanair DAC	€200,000	0.88%	25/5/2026	208,567	0.03%
Securitas Treasury Ireland DAC	€100,000	4.38%	6/3/2029	114,232	0.01%
Smurfit Kappa Acquisitions ULC	€300,000	2.88%	15/1/2026	326,486	0.04%
Smurfit Kappa Treasury ULC	€200,000	1.50%	15/9/2027	207,452	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Smurfit Kappa Treasury ULC	€100,000	0.50%	22/9/2029	94,479	0.01%
Vodafone International Financing DAC	€100,000	3.25%	2/3/2029	111,848	0.01%
Vodafone International Financing DAC	€100,000	4.00%	10/2/2043	111,905	0.01%
				9,570,559	1.11%
Italy 1.10% (30 June 2023: 1.08%)					
Aeroporti di Roma SpA	€100,000	1.75%	30/7/2031	95,269	0.01%
Assicurazioni Generali SpA	€100,000	4.60%	Perpetual	109,954	0.01%
Assicurazioni Generali SpA	€100,000	2.12%	1/10/2030	97,315	0.01%
Assicurazioni Generali SpA	€100,000	2.43%	14/7/2031	96,468	0.01%
Assicurazioni Generali SpA	€200,000	5.27%	12/9/2033	232,901	0.03%
Assicurazioni Generali SpA	€500,000	5.50%	27/10/2047	573,823	0.07%
Assicurazioni Generali SpA	€100,000	5.00%	8/6/2048	113,811	0.01%
ASTM SpA	€100,000	1.00%	25/11/2026	102,970	0.01%
ASTM SpA	€100,000	1.63%	8/2/2028	103,610	0.01%
ASTM SpA	€150,000	1.50%	25/1/2030	144,069	0.02%
ASTM SpA	€100,000	2.38%	25/11/2033	92,684	0.01%
Banco BPM SpA	€100,000	4.88%	18/1/2027	114,032	0.01%
Banco BPM SpA	€100,000	4.63%	29/11/2027	113,870	0.01%
Intesa Sanpaolo SpA	€250,000	1.63%	21/4/2025	269,459	0.03%
Intesa Sanpaolo SpA	€200,000	2.13%	26/5/2025	216,519	0.03%
Intesa Sanpaolo SpA	€100,000	4.50%	2/10/2025	112,530	0.01%
Intesa Sanpaolo SpA	€250,000	0.63%	24/2/2026	259,603	0.03%
Intesa Sanpaolo SpA	€250,000	4.00%	19/5/2026	280,205	0.03%
Intesa Sanpaolo SpA	€600,000	1.00%	19/11/2026	621,312	0.07%
Intesa Sanpaolo SpA	€150,000	4.75%	6/9/2027	171,761	0.02%
Intesa Sanpaolo SpA	€150,000	5.00%	8/3/2028	171,421	0.02%
Intesa Sanpaolo SpA	€150,000	0.75%	16/3/2028	149,258	0.02%
Intesa Sanpaolo SpA	€200,000	1.75%	20/3/2028	206,297	0.03%
Intesa Sanpaolo SpA	€150,000	6.50%	14/3/2029	194,196	0.02%
Intesa Sanpaolo SpA	€100,000	1.75%	4/7/2029	100,634	0.01%
Intesa Sanpaolo SpA	€100,000	5.25%	13/1/2030	118,501	0.02%
Intesa Sanpaolo SpA	€100,000	4.88%	19/5/2030	116,186	0.01%
Intesa Sanpaolo SpA	€200,000	5.13%	29/8/2031	235,763	0.03%
Intesa Sanpaolo SpA	€150,000	5.63%	8/3/2033	178,434	0.02%
Intesa Sanpaolo SpA	€100,000	6.63%	31/5/2033	134,641	0.02%
Mediobanca Banca di Credito Finanziario SpA	€100,000	1.13%	15/7/2025	106,327	0.01%
Mediobanca Banca di Credito Finanziario SpA	€100,000	0.88%	15/1/2026	105,096	0.01%
Mediobanca Banca di Credito Finanziario SpA	€300,000	4.88%	13/9/2027	340,696	0.04%
Mediobanca Banca di Credito Finanziario SpA	€300,000	4.63%	7/2/2029	344,917	0.04%
Pirelli & C SpA	€100,000	4.25%	18/1/2028	114,708	0.01%
Terna - Rete Elettrica Nazionale	€300,000	0.13%	25/7/2025	314,381	0.04%
Terna - Rete Elettrica Nazionale	€100,000	1.00%	10/4/2026	105,378	0.01%
Terna - Rete Elettrica Nazionale	€150,000	1.00%	11/10/2028	151,028	0.02%
Terna - Rete Elettrica Nazionale	€150,000	3.63%	21/4/2029	169,118	0.02%
Terna - Rete Elettrica Nazionale	€125,000	0.38%	25/9/2030	114,267	0.01%
Terna - Rete Elettrica Nazionale	€150,000	3.88%	24/7/2033	170,841	0.02%
UniCredit SpA	€250,000	1.20%	20/1/2026	268,049	0.03%
UniCredit SpA	€200,000	1.25%	16/6/2026	213,248	0.03%
UniCredit SpA	€250,000	2.20%	22/7/2027	266,782	0.03%
UniCredit SpA	€150,000	5.85%	15/11/2027	175,545	0.02%
UniCredit SpA	€200,000	0.93%	18/1/2028	205,143	0.03%
UniCredit SpA	€200,000	4.80%	17/1/2029	231,229	0.03%
UniCredit SpA	€250,000	1.80%	20/1/2030	247,851	0.03%
UniCredit SpA	€100,000	4.60%	14/2/2030	115,298	0.01%
UniCredit SpA	€100,000	0.85%	19/1/2031	91,073	0.01%
UniCredit SpA	€100,000	1.63%	18/1/2032	94,435	0.01%
				9,472,906	1.10%
Japan 2.97% (30 June 2023: 2.89%)					
Bridgestone Corp.	¥100,000,000	0.30%	21/4/2027	707,171	0.08%
East Japan Railway Co.	£200,000	1.16%	15/9/2028	222,913	0.03%
East Japan Railway Co.	£100,000	4.75%	8/12/2031	131,111	0.02%
East Japan Railway Co.	€100,000	3.98%	5/9/2032	117,584	0.01%
East Japan Railway Co.	€200,000	1.85%	13/4/2033	197,683	0.02%
East Japan Railway Co.	€250,000	1.10%	15/9/2039	199,109	0.02%
East Japan Railway Co.	€100,000	4.39%	5/9/2043	120,029	0.01%
Honda Motor Co., Ltd.	\$75,000	2.27%	10/3/2025	72,715	0.01%
Honda Motor Co., Ltd.	\$175,000	2.53%	10/3/2027	165,184	0.02%
Honda Motor Co., Ltd.	\$30,000	2.97%	10/3/2032	27,424	0.00%
Japan Government Bond	¥3,600,000	0.70%	20/6/2051	20,289	0.00%
Japan Government Bond	¥13,000,000	1.00%	20/3/2062	73,106	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$465,000	2.19%	25/2/2025	449,237	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mitsubishi UFJ Financial Group, Inc.	\$235,000	1.41%	17/7/2025	221,949	0.03%
Mitsubishi UFJ Financial Group, Inc.	\$210,000	5.72%	20/2/2026	210,883	0.03%
Mitsubishi UFJ Financial Group, Inc.	\$235,000	3.85%	1/3/2026	229,511	0.03%
Mitsubishi UFJ Financial Group, Inc.	\$325,000	3.68%	22/2/2027	315,119	0.04%
Mitsubishi UFJ Financial Group, Inc.	\$250,000	1.54%	20/7/2027	228,498	0.03%
Mitsubishi UFJ Financial Group, Inc.	\$45,000	3.29%	25/7/2027	42,911	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$215,000	1.64%	13/10/2027	195,821	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$85,000	2.34%	19/1/2028	78,584	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$270,000	3.96%	2/3/2028	262,905	0.03%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	5.02%	20/7/2028	200,203	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$195,000	4.05%	11/9/2028	189,546	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$100,000	5.35%	13/9/2028	101,448	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	5.42%	22/2/2029	203,661	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$140,000	3.74%	7/3/2029	133,712	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$425,000	3.20%	18/7/2029	390,749	0.05%
Mitsubishi UFJ Financial Group, Inc.	€200,000	0.85%	19/7/2029	197,963	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$125,000	2.05%	17/7/2030	104,944	0.01%
Mitsubishi UFJ Financial Group, Inc.	¥30,000,000	0.89%	31/1/2031	208,467	0.02%
Mitsubishi UFJ Financial Group, Inc.	€250,000	3.56%	15/6/2032	282,432	0.03%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	2.31%	20/7/2032	166,050	0.02%
Mitsubishi UFJ Financial Group, Inc.	¥21,000,000	0.90%	29/7/2032	142,239	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$150,000	2.85%	19/1/2033	128,602	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$375,000	5.44%	22/2/2034	387,266	0.05%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	5.41%	19/4/2034	206,158	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$300,000	3.75%	18/7/2039	262,927	0.03%
Mitsui Fudosan Co., Ltd.	¥100,000,000	0.81%	6/6/2033	693,318	0.08%
Mizuho Financial Group, Inc.	€100,000	0.21%	7/10/2025	104,840	0.01%
Mizuho Financial Group, Inc.	\$10,000	2.23%	25/5/2026	9,556	0.00%
Mizuho Financial Group, Inc.	\$25,000	2.84%	13/9/2026	23,740	0.00%
Mizuho Financial Group, Inc.	¥7,000,000	0.65%	26/1/2027	49,314	0.01%
Mizuho Financial Group, Inc.	€300,000	1.63%	8/4/2027	313,773	0.04%
Mizuho Financial Group, Inc.	\$215,000	1.23%	22/5/2027	195,916	0.02%
Mizuho Financial Group, Inc.	\$105,000	1.55%	9/7/2027	95,990	0.01%
Mizuho Financial Group, Inc.	\$215,000	3.17%	11/9/2027	202,011	0.02%
Mizuho Financial Group, Inc.	\$200,000	4.02%	5/3/2028	194,102	0.02%
Mizuho Financial Group, Inc.	£150,000	5.63%	13/6/2028	198,406	0.02%
Mizuho Financial Group, Inc.	\$215,000	5.41%	13/9/2028	217,715	0.03%
Mizuho Financial Group, Inc.	\$100,000	5.78%	6/7/2029	102,935	0.01%
Mizuho Financial Group, Inc.	\$80,000	4.25%	11/9/2029	77,317	0.01%
Mizuho Financial Group, Inc.	€100,000	0.80%	15/4/2030	93,700	0.01%
Mizuho Financial Group, Inc.	\$200,000	3.15%	16/7/2030	180,174	0.02%
Mizuho Financial Group, Inc.	€100,000	4.61%	28/8/2030	117,024	0.01%
Mizuho Financial Group, Inc.	€200,000	0.69%	7/10/2030	183,982	0.02%
Mizuho Financial Group, Inc.	\$130,000	2.20%	10/7/2031	108,349	0.01%
Mizuho Financial Group, Inc.	\$25,000	1.98%	8/9/2031	20,432	0.00%
Mizuho Financial Group, Inc.	\$260,000	2.56%	13/9/2031	211,728	0.03%
Mizuho Financial Group, Inc.	€200,000	2.10%	8/4/2032	198,121	0.02%
Mizuho Financial Group, Inc.	¥50,000,000	0.98%	28/10/2032	340,321	0.04%
Mizuho Financial Group, Inc.	€200,000	4.42%	20/5/2033	232,413	0.03%
Mizuho Financial Group, Inc.	\$270,000	5.67%	13/9/2033	278,767	0.03%
Mizuho Financial Group, Inc.	\$100,000	5.75%	27/5/2034	103,763	0.01%
Mizuho Financial Group, Inc.	\$100,000	5.75%	6/7/2034	103,683	0.01%
Nissan Motor Co., Ltd.	€200,000	2.65%	17/3/2026	215,648	0.03%
Nissan Motor Co., Ltd.	€100,000	3.20%	17/9/2028	106,006	0.01%
Nomura Holdings, Inc.	\$25,000	2.65%	16/1/2025	24,247	0.00%
Nomura Holdings, Inc.	\$335,000	5.10%	3/7/2025	332,912	0.04%
Nomura Holdings, Inc.	\$200,000	1.85%	16/7/2025	189,220	0.02%
Nomura Holdings, Inc.	\$45,000	1.65%	14/7/2026	41,138	0.01%
Nomura Holdings, Inc.	\$205,000	2.33%	22/1/2027	188,028	0.02%
Nomura Holdings, Inc.	\$275,000	6.07%	12/7/2028	284,148	0.03%
Nomura Holdings, Inc.	\$360,000	2.17%	14/7/2028	316,249	0.04%
Nomura Holdings, Inc.	\$115,000	3.10%	16/1/2030	101,674	0.01%
Nomura Holdings, Inc.	\$80,000	2.68%	16/7/2030	68,154	0.01%
Nomura Holdings, Inc.	\$75,000	2.61%	14/7/2031	62,231	0.01%
Nomura Holdings, Inc.	\$40,000	3.00%	22/1/2032	33,731	0.00%
Nomura Holdings, Inc.	\$50,000	6.18%	18/1/2033	53,254	0.01%
NTT Finance Corp.	€450,000	0.01%	3/3/2025	477,109	0.06%
NTT Finance Corp.	€100,000	0.08%	13/12/2025	104,060	0.01%
NTT Finance Corp.	¥100,000,000	0.18%	19/12/2025	707,263	0.08%
NTT Finance Corp.	¥100,000,000	0.28%	20/12/2027	704,377	0.08%
NTT Finance Corp.	€100,000	0.34%	3/3/2030	95,039	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Panasonic Holdings Corp.	¥100,000,000	0.71%	14/9/2028	710,548	0.08%
Sompo Japan Insurance, Inc.	¥100,000,000	0.43%	14/10/2027	706,079	0.08%
Sumitomo Mitsui Financial Group, Inc.	\$20,000	2.35%	15/1/2025	19,412	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$460,000	1.47%	8/7/2025	435,355	0.05%
Sumitomo Mitsui Financial Group, Inc.	\$75,000	0.95%	12/1/2026	69,106	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	5.46%	13/1/2026	201,644	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	3.78%	9/3/2026	195,007	0.02%
Sumitomo Mitsui Financial Group, Inc.	€100,000	1.55%	15/6/2026	105,915	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$275,000	5.88%	13/7/2026	281,316	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$240,000	2.63%	14/7/2026	227,554	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$325,000	1.40%	17/9/2026	295,833	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$125,000	3.01%	19/10/2026	119,056	0.01%
Sumitomo Mitsui Financial Group, Inc.	€200,000	1.41%	14/6/2027	207,430	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$135,000	3.36%	12/7/2027	128,428	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	3.35%	18/10/2027	236,802	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	5.52%	13/1/2028	204,743	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$70,000	3.54%	17/1/2028	66,624	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$75,000	5.80%	13/7/2028	77,683	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$70,000	3.94%	19/7/2028	67,521	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	5.72%	14/9/2028	206,970	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$95,000	1.90%	17/9/2028	83,160	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$485,000	3.04%	16/7/2029	442,925	0.05%
Sumitomo Mitsui Financial Group, Inc.	€100,000	0.63%	23/10/2029	94,513	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$540,000	5.71%	13/1/2030	561,119	0.07%
Sumitomo Mitsui Financial Group, Inc.	\$60,000	2.75%	15/1/2030	53,082	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$120,000	2.13%	8/7/2030	101,150	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$82,000	2.14%	23/9/2030	68,142	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$75,000	2.22%	17/9/2031	61,920	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	5.77%	13/1/2033	211,244	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$75,000	5.81%	14/9/2033	79,867	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$95,000	2.93%	17/9/2041	71,081	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$155,000	6.18%	13/7/2043	172,675	0.02%
Takeda Pharmaceutical Co., Ltd.	€150,000	2.25%	21/11/2026	161,889	0.02%
Takeda Pharmaceutical Co., Ltd.	€200,000	0.75%	9/7/2027	204,615	0.02%
Takeda Pharmaceutical Co., Ltd.	\$555,000	5.00%	26/11/2028	563,371	0.07%
Takeda Pharmaceutical Co., Ltd.	\$200,000	2.05%	31/3/2030	171,468	0.02%
Takeda Pharmaceutical Co., Ltd.	€150,000	3.00%	21/11/2030	163,429	0.02%
Takeda Pharmaceutical Co., Ltd.	¥100,000,000	0.40%	14/10/2031	677,607	0.08%
Takeda Pharmaceutical Co., Ltd.	€300,000	1.38%	9/7/2032	283,547	0.03%
Takeda Pharmaceutical Co., Ltd.	\$460,000	3.03%	9/7/2040	354,136	0.04%
Takeda Pharmaceutical Co., Ltd.	€100,000	2.00%	9/7/2040	87,640	0.01%
Takeda Pharmaceutical Co., Ltd.	\$80,000	3.38%	9/7/2060	56,165	0.01%
				25,639,752	2.97%
Luxembourg 0.20% (30 June 2023: 0.17%)					
Acef Holding SCA	€100,000	1.25%	26/4/2030	88,570	0.01%
Eurofins Scientific SE	€100,000	4.00%	6/7/2029	111,911	0.01%
Eurofins Scientific SE	€100,000	4.75%	6/9/2030	116,340	0.02%
JAB Holdings BV	€300,000	5.00%	12/6/2033	357,244	0.04%
Nestle Finance International Ltd.	€606,000	3.75%	14/11/2035	714,663	0.08%
Segro Capital Sarl	€100,000	1.88%	23/3/2030	101,385	0.01%
SES SA	€200,000	3.50%	14/1/2029	217,696	0.03%
				1,707,809	0.20%
Mexico 0.29% (30 June 2023: 0.29%)					
America Movil SAB de CV	€100,000	0.75%	26/6/2027	101,842	0.01%
America Movil SAB de CV	€100,000	2.13%	10/3/2028	105,733	0.01%
America Movil SAB de CV	\$100,000	2.88%	7/5/2030	89,005	0.01%
America Movil SAB de CV	£100,000	5.75%	28/6/2030	136,659	0.02%
America Movil SAB de CV	\$120,000	4.70%	21/7/2032	117,645	0.01%
America Movil SAB de CV	£100,000	4.95%	22/7/2033	130,703	0.02%
America Movil SAB de CV	\$170,000	6.38%	1/3/2035	189,463	0.02%
America Movil SAB de CV	\$300,000	6.13%	30/3/2040	326,369	0.04%
America Movil SAB de CV	\$200,000	4.38%	16/7/2042	180,538	0.02%
America Movil SAB de CV	\$115,000	4.38%	22/4/2049	101,966	0.01%
Coca-Cola Femsa SAB de CV	\$240,000	2.75%	22/1/2030	215,456	0.03%
Grupo Televisa SAB	\$150,000	6.13%	31/1/2046	149,752	0.02%
Southern Copper Corp.	\$100,000	7.50%	27/7/2035	115,785	0.01%
Southern Copper Corp.	\$255,000	6.75%	16/4/2040	285,209	0.03%
Southern Copper Corp.	\$105,000	5.25%	8/11/2042	101,384	0.01%
Southern Copper Corp.	\$125,000	5.88%	23/4/2045	127,127	0.02%
				2,474,636	0.29%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Netherlands 2.90% (30 June 2023: 2.88%)					
ABN AMRO Bank NV	€100,000	1.00%	16/4/2025	107,220	0.01%
ABN AMRO Bank NV	€300,000	3.75%	20/4/2025	332,638	0.04%
ABN AMRO Bank NV	€200,000	3.63%	10/1/2026	222,697	0.03%
ABN AMRO Bank NV	£300,000	5.25%	26/5/2026	385,421	0.05%
ABN AMRO Bank NV	€300,000	3.88%	21/12/2026	338,146	0.04%
ABN AMRO Bank NV	€200,000	4.00%	16/1/2028	226,559	0.03%
ABN AMRO Bank NV	£100,000	5.13%	22/2/2028	129,594	0.02%
ABN AMRO Bank NV	€300,000	4.38%	20/10/2028	343,629	0.04%
ABN AMRO Bank NV	€500,000	4.25%	21/2/2030	573,368	0.07%
ABN AMRO Bank NV	€200,000	5.13%	22/2/2033	227,262	0.03%
ABN AMRO Bank NV	€100,000	1.00%	2/6/2033	91,401	0.01%
ABN AMRO Bank NV	€100,000	5.50%	21/9/2033	115,581	0.01%
ABN AMRO Bank NV	€100,000	1.25%	20/1/2034	89,414	0.01%
ABN AMRO Bank NV	€200,000	4.50%	21/11/2034	237,076	0.03%
Achmea BV	€100,000	3.63%	29/11/2025	110,936	0.01%
Aegon Ltd.	\$100,000	5.50%	11/4/2048	95,245	0.01%
AGCO International Holdings BV	€150,000	0.80%	6/10/2028	145,108	0.02%
Akzo Nobel NV	€100,000	1.50%	28/3/2028	103,765	0.01%
Akzo Nobel NV	€300,000	1.63%	14/4/2030	299,448	0.04%
American Medical Systems Europe BV	€100,000	1.63%	8/3/2031	99,822	0.01%
Arcadis NV	€150,000	4.88%	28/2/2028	171,614	0.02%
ASML Holding NV	€200,000	3.50%	6/12/2025	222,689	0.03%
ASML Holding NV	€100,000	1.38%	7/7/2026	106,495	0.01%
ASML Holding NV	€100,000	0.25%	25/2/2030	94,851	0.01%
ASML Holding NV	€200,000	2.25%	17/5/2032	213,636	0.03%
ASR Nederland NV	€200,000	7.00%	7/12/2043	248,989	0.03%
Athora Netherlands NV	€100,000	5.38%	31/8/2032	105,898	0.01%
BMW Finance NV	€100,000	3.25%	22/7/2030	112,929	0.01%
Coloplast Finance BV	€200,000	2.25%	19/5/2027	214,401	0.03%
Cooperatieve Rabobank UA	\$20,000	1.38%	10/1/2025	19,249	0.00%
Cooperatieve Rabobank UA	\$75,000	3.38%	21/5/2025	73,528	0.01%
Cooperatieve Rabobank UA	€100,000	4.13%	14/7/2025	111,735	0.01%
Cooperatieve Rabobank UA	\$375,000	4.38%	4/8/2025	368,256	0.04%
Cooperatieve Rabobank UA	€400,000	1.25%	23/3/2026	425,963	0.05%
Cooperatieve Rabobank UA	\$320,000	3.75%	21/7/2026	306,743	0.04%
Cooperatieve Rabobank UA	€300,000	3.91%	3/11/2026	338,894	0.04%
Cooperatieve Rabobank UA	€200,000	1.38%	3/2/2027	210,059	0.03%
Cooperatieve Rabobank UA	€100,000	0.38%	1/12/2027	101,327	0.01%
Cooperatieve Rabobank UA	€200,000	4.63%	27/1/2028	228,765	0.03%
Cooperatieve Rabobank UA	€200,000	0.88%	5/5/2028	203,646	0.02%
Cooperatieve Rabobank UA	£100,000	1.88%	12/7/2028	116,051	0.01%
Cooperatieve Rabobank UA	€400,000	4.23%	25/4/2029	454,719	0.05%
Cooperatieve Rabobank UA	£100,000	4.63%	23/5/2029	123,549	0.01%
Cooperatieve Rabobank UA	€300,000	4.00%	10/1/2030	342,181	0.04%
Cooperatieve Rabobank UA	€100,000	3.88%	30/11/2032	110,441	0.01%
Cooperatieve Rabobank UA	£20,000	5.25%	23/5/2041	28,239	0.00%
Cooperatieve Rabobank UA	\$185,000	5.25%	24/5/2041	195,753	0.02%
Cooperatieve Rabobank UA	\$130,000	5.75%	1/12/2043	134,147	0.02%
Cooperatieve Rabobank UA	\$165,000	5.25%	4/8/2045	163,404	0.02%
CTP NV	€100,000	0.50%	21/6/2025	104,025	0.01%
CTP NV	€100,000	0.63%	27/9/2026	99,376	0.01%
CTP NV	€100,000	1.25%	21/6/2029	91,228	0.01%
Digital Intrepid Holding BV	€100,000	1.38%	18/7/2032	89,927	0.01%
DSM BV	€100,000	0.25%	23/6/2028	99,433	0.01%
DSM BV	€100,000	0.63%	23/6/2032	91,216	0.01%
DSV Finance BV	€100,000	0.88%	17/9/2036	81,898	0.01%
Euronext NV	€100,000	0.13%	17/5/2026	102,715	0.01%
Euronext NV	€300,000	0.75%	17/5/2031	276,284	0.03%
EXOR NV	€100,000	1.75%	18/1/2028	105,710	0.01%
EXOR NV	€100,000	0.88%	19/1/2031	95,151	0.01%
GSK Capital BV	€100,000	3.13%	28/11/2032	111,725	0.01%
H&M Finance BV	€100,000	4.88%	25/10/2031	118,013	0.01%
IMCD NV	€100,000	4.88%	18/9/2028	115,786	0.01%
ING Groep NV	€200,000	1.13%	14/2/2025	215,150	0.03%
ING Groep NV	€100,000	2.13%	10/1/2026	108,198	0.01%
ING Groep NV	\$235,000	3.87%	28/3/2026	230,336	0.03%
ING Groep NV	€100,000	2.13%	23/5/2026	108,076	0.01%
ING Groep NV	£100,000	5.00%	30/8/2026	127,236	0.02%
ING Groep NV	€200,000	1.25%	16/2/2027	210,119	0.03%
ING Groep NV	\$95,000	3.95%	29/3/2027	91,996	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ING Groep NV	\$65,000	1.73%	1/4/2027	60,143	0.01%
ING Groep NV	\$100,000	6.08%	11/9/2027	102,076	0.01%
ING Groep NV	€200,000	4.88%	14/11/2027	229,136	0.03%
ING Groep NV	€200,000	1.38%	11/1/2028	207,841	0.02%
ING Groep NV	\$70,000	4.02%	28/3/2028	68,187	0.01%
ING Groep NV	€300,000	2.00%	20/9/2028	315,011	0.04%
ING Groep NV	\$170,000	4.55%	2/10/2028	167,851	0.02%
ING Groep NV	€400,000	0.25%	18/2/2029	383,420	0.05%
ING Groep NV	\$200,000	4.05%	9/4/2029	193,308	0.02%
ING Groep NV	€100,000	4.50%	23/5/2029	113,848	0.01%
ING Groep NV	€200,000	0.25%	1/2/2030	186,309	0.02%
ING Groep NV	€100,000	2.00%	22/3/2030	106,825	0.01%
ING Groep NV	€100,000	2.50%	15/11/2030	105,758	0.01%
ING Groep NV	€200,000	0.88%	29/11/2030	188,657	0.02%
ING Groep NV	€100,000	1.75%	16/2/2031	98,731	0.01%
ING Groep NV	€300,000	2.13%	26/5/2031	316,143	0.04%
ING Groep NV	\$75,000	2.73%	1/4/2032	64,374	0.01%
ING Groep NV	€100,000	1.00%	16/11/2032	97,684	0.01%
ING Groep NV	\$60,000	4.25%	28/3/2033	56,197	0.01%
ING Groep NV	£100,000	6.25%	20/5/2033	128,400	0.02%
ING Groep NV	€100,000	4.13%	24/8/2033	110,835	0.01%
ING Groep NV	€100,000	5.25%	14/11/2033	121,269	0.01%
ING Groep NV	€200,000	4.75%	23/5/2034	235,046	0.03%
ING Groep NV	\$275,000	6.11%	11/9/2034	289,196	0.03%
JAB Holdings BV	€300,000	2.00%	18/5/2028	315,273	0.04%
JDE Peet's NV	€125,000	0.24%	16/1/2025	132,913	0.02%
JDE Peet's NV	€225,000	0.50%	16/1/2029	215,312	0.03%
JDE Peet's NV	€100,000	4.13%	23/1/2030	113,507	0.01%
JDE Peet's NV	€100,000	1.13%	16/6/2033	88,486	0.01%
Koninklijke KPN NV	€200,000	0.63%	9/4/2025	213,038	0.03%
Koninklijke KPN NV	£150,000	5.00%	18/11/2026	193,700	0.02%
Koninklijke KPN NV	£100,000	5.75%	17/9/2029	134,116	0.02%
Koninklijke KPN NV	€100,000	3.88%	3/7/2031	114,541	0.01%
Koninklijke KPN NV	€200,000	0.88%	14/12/2032	179,998	0.02%
LeasePlan Corp. NV	€270,000	0.25%	7/9/2026	273,984	0.03%
Lseg Netherlands BV	€200,000	4.23%	29/9/2030	233,216	0.03%
Mercedes-Benz International Finance BV	€150,000	3.50%	30/5/2026	167,458	0.02%
Mercedes-Benz International Finance BV	€100,000	3.70%	30/5/2031	115,460	0.01%
Mondelez International Holdings Netherlands BV	€100,000	0.63%	9/9/2032	89,167	0.01%
Nationale-Nederlanden Bank NV	€100,000	0.38%	26/2/2025	106,425	0.01%
NE Property BV	€100,000	2.00%	20/1/2030	88,986	0.01%
NIBC Bank NV	€100,000	0.25%	9/9/2026	101,024	0.01%
NIBC Bank NV	€100,000	6.00%	16/11/2028	117,384	0.01%
NN Group NV	€200,000	4.50%	Perpetual	220,057	0.03%
NN Group NV	€100,000	1.63%	1/6/2027	106,259	0.01%
NN Group NV	€200,000	6.00%	3/11/2043	235,494	0.03%
NN Group NV	€100,000	4.63%	13/1/2048	110,697	0.01%
Novo Nordisk Finance Netherlands BV	€500,000	1.38%	31/3/2030	513,354	0.06%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$75,000	4.30%	18/6/2029	72,874	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$85,000	3.40%	1/5/2030	78,100	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$90,000	2.50%	11/5/2031	76,548	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$216,000	2.65%	15/2/2032	182,068	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$130,000	5.00%	15/1/2033	129,780	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$70,000	3.25%	11/5/2041	53,487	0.01%
Prosus NV	€100,000	1.21%	19/1/2026	103,823	0.01%
Prosus NV	€100,000	2.09%	19/1/2030	92,465	0.01%
Prosus NV	€100,000	2.78%	19/1/2034	86,122	0.01%
Rentokil Initial Finance BV	€300,000	3.88%	27/6/2027	337,773	0.04%
Sartorius Finance BV	€100,000	4.25%	14/9/2026	112,933	0.01%
Sartorius Finance BV	€100,000	4.38%	14/9/2029	114,458	0.01%
Sartorius Finance BV	€300,000	4.50%	14/9/2032	345,123	0.04%
Siemens Financieringsmaatschappij NV	€200,000	1.00%	25/2/2030	199,101	0.02%
Siemens Financieringsmaatschappij NV	€200,000	3.38%	24/8/2031	227,772	0.03%
Siemens Financieringsmaatschappij NV	€300,000	3.00%	8/9/2033	331,414	0.04%
Siemens Financieringsmaatschappij NV	€100,000	3.63%	24/2/2043	114,947	0.01%
Signify NV	€100,000	2.38%	11/5/2027	107,123	0.01%
Sika Capital BV	€100,000	3.75%	3/5/2030	113,689	0.01%
Stellantis NV	€100,000	4.38%	14/3/2030	116,674	0.01%
Thermo Fisher Scientific Finance I BV	€100,000	2.00%	18/10/2051	79,060	0.01%
Unilever Finance Netherlands BV	€300,000	1.25%	28/2/2031	296,003	0.03%
Unilever Finance Netherlands BV	€100,000	2.25%	16/5/2034	103,415	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Universal Music Group NV	€100,000	3.00%	30/6/2027	110,518	0.01%
Universal Music Group NV	€100,000	4.00%	13/6/2031	115,444	0.01%
Universal Music Group NV	€100,000	3.75%	30/6/2032	113,780	0.01%
Vestas Wind Systems Finance BV	€100,000	2.00%	15/6/2034	96,658	0.01%
Wolters Kluwer NV	€300,000	1.50%	22/3/2027	316,725	0.04%
Wolters Kluwer NV	€100,000	0.25%	30/3/2028	99,136	0.01%
Wolters Kluwer NV	€100,000	3.75%	3/4/2031	114,561	0.01%
				25,063,747	2.90%
New Zealand 0.05% (30 June 2023: 0.09%)					
ANZ New Zealand Int'l Ltd.	€100,000	0.20%	23/9/2027	98,793	0.01%
ASB Bank Ltd.	€100,000	0.25%	8/9/2028	96,291	0.01%
Westpac New Zealand Ltd.	NZD60,000	2.22%	29/7/2024	37,251	0.01%
Westpac Securities NZ Ltd.	€100,000	1.10%	24/3/2026	104,801	0.01%
Westpac Securities NZ Ltd.	€100,000	0.10%	13/7/2027	98,827	0.01%
				435,963	0.05%
Norway 0.33% (30 June 2023: 0.28%)					
DNB Bank A.S.A	€100,000	1.63%	31/5/2026	107,568	0.01%
DNB Bank A.S.A	€200,000	3.63%	16/2/2027	221,627	0.03%
DNB Bank A.S.A	£200,000	4.00%	17/8/2027	248,581	0.03%
DNB Bank A.S.A	€500,000	3.13%	21/9/2027	550,571	0.07%
DNB Bank A.S.A	€200,000	0.38%	18/1/2028	202,438	0.03%
DNB Bank A.S.A	€300,000	4.50%	19/7/2028	342,475	0.04%
DNB Bank A.S.A	€100,000	4.63%	1/11/2029	116,103	0.01%
DNB Bank A.S.A	€300,000	4.63%	28/2/2033	339,324	0.04%
Santander Consumer Bank A.S.	€100,000	0.50%	11/8/2025	105,016	0.01%
Sparebank 1 Oestlandet	€100,000	0.13%	3/3/2028	97,071	0.01%
SpareBank 1 SR-Bank A.S.A	€100,000	2.88%	20/9/2025	109,460	0.01%
SpareBank 1 SR-Bank A.S.A	€100,000	0.25%	9/11/2026	101,507	0.01%
SpareBank 1 SR-Bank A.S.A	€100,000	0.38%	15/7/2027	101,230	0.01%
SpareBank 1 SR-Bank A.S.A	€150,000	4.88%	24/8/2028	174,432	0.02%
				2,817,403	0.33%
Singapore 0.02% (30 June 2023: 0.00%)					
DBS Group Holdings Ltd.	SGD250,000	3.98%	Perpetual	188,851	0.02%
				188,851	0.02%
South Africa 0.03% (30 June 2023: 0.05%)					
Anglo American Capital plc	€100,000	1.63%	11/3/2026	106,224	0.01%
Anglo American Capital plc	€100,000	5.00%	15/3/2031	117,651	0.02%
				223,875	0.03%
Spain 2.65% (30 June 2023: 2.44%)					
Abertis Infraestructuras SA	€200,000	0.63%	15/7/2025	211,569	0.03%
Abertis Infraestructuras SA	€300,000	2.38%	27/9/2027	322,819	0.04%
Abertis Infraestructuras SA	€100,000	4.13%	31/1/2028	113,623	0.01%
Abertis Infraestructuras SA	€100,000	2.25%	29/3/2029	103,720	0.01%
Abertis Infraestructuras SA	€200,000	1.63%	15/7/2029	200,423	0.02%
Abertis Infraestructuras SA	€200,000	4.13%	7/8/2029	226,926	0.03%
Abertis Infraestructuras SA	€100,000	3.00%	27/3/2031	105,314	0.01%
Acciona Energia Financiacion Filiales SA	€100,000	0.38%	7/10/2027	98,997	0.01%
Acciona Energia Financiacion Filiales SA	€100,000	3.75%	25/4/2030	109,045	0.01%
Amadeus IT Group SA	€100,000	2.88%	20/5/2027	109,498	0.01%
Banco Bilbao Vizcaya Argentaria SA	€300,000	1.38%	14/5/2025	321,476	0.04%
Banco Bilbao Vizcaya Argentaria SA	\$270,000	1.13%	18/9/2025	251,871	0.03%
Banco Bilbao Vizcaya Argentaria SA	€300,000	1.75%	26/11/2025	322,391	0.04%
Banco Bilbao Vizcaya Argentaria SA	€100,000	1.00%	21/6/2026	104,917	0.01%
Banco Bilbao Vizcaya Argentaria SA	\$55,000	5.86%	14/9/2026	55,299	0.01%
Banco Bilbao Vizcaya Argentaria SA	€200,000	0.38%	15/11/2026	204,592	0.02%
Banco Bilbao Vizcaya Argentaria SA	€100,000	0.50%	14/1/2027	101,896	0.01%
Banco Bilbao Vizcaya Argentaria SA	€200,000	3.50%	10/2/2027	221,176	0.03%
Banco Bilbao Vizcaya Argentaria SA	€100,000	0.13%	24/3/2027	102,862	0.01%
Banco Bilbao Vizcaya Argentaria SA	€200,000	3.38%	20/9/2027	223,021	0.03%
Banco Bilbao Vizcaya Argentaria SA	\$225,000	6.14%	14/9/2028	231,213	0.03%
Banco Bilbao Vizcaya Argentaria SA	€100,000	4.38%	14/10/2029	117,334	0.01%
Banco Bilbao Vizcaya Argentaria SA	€100,000	4.63%	13/1/2031	115,869	0.01%
Banco Bilbao Vizcaya Argentaria SA	€100,000	5.75%	15/9/2033	116,175	0.01%
Banco de Sabadell SA	€100,000	1.13%	11/3/2027	104,837	0.01%
Banco de Sabadell SA	€200,000	5.00%	7/6/2029	232,224	0.03%
Banco Santander SA	€100,000	1.13%	17/1/2025	107,478	0.01%
Banco Santander SA	€100,000	2.50%	18/3/2025	108,940	0.01%
Banco Santander SA	\$205,000	3.50%	24/3/2025	200,634	0.02%
Banco Santander SA	\$160,000	2.75%	28/5/2025	154,448	0.02%
Banco Santander SA	\$305,000	5.15%	18/8/2025	303,385	0.04%
Banco Santander SA	\$725,000	5.18%	19/11/2025	718,651	0.08%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Banco Santander SA	€100,000	1.38%	5/1/2026	105,953	0.01%
Banco Santander SA	€300,000	3.75%	16/1/2026	334,203	0.04%
Banco Santander SA	\$360,000	1.85%	25/3/2026	333,467	0.04%
Banco Santander SA	€300,000	3.25%	4/4/2026	329,317	0.04%
Banco Santander SA	€200,000	3.63%	27/9/2026	221,247	0.03%
Banco Santander SA	£100,000	3.13%	6/10/2026	122,460	0.01%
Banco Santander SA	€300,000	3.13%	19/1/2027	328,607	0.04%
Banco Santander SA	€300,000	0.50%	4/2/2027	304,070	0.04%
Banco Santander SA	£100,000	1.75%	17/2/2027	115,071	0.01%
Banco Santander SA	€300,000	0.50%	24/3/2027	309,275	0.04%
Banco Santander SA	\$55,000	4.25%	11/4/2027	53,292	0.01%
Banco Santander SA	€200,000	1.13%	23/6/2027	206,183	0.02%
Banco Santander SA	\$230,000	5.29%	18/8/2027	230,568	0.03%
Banco Santander SA	\$430,000	1.72%	14/9/2027	389,203	0.05%
Banco Santander SA	\$200,000	6.53%	7/11/2027	207,059	0.02%
Banco Santander SA	€200,000	3.88%	16/1/2028	226,200	0.03%
Banco Santander SA	€200,000	2.13%	8/2/2028	209,081	0.03%
Banco Santander SA	€200,000	0.20%	11/2/2028	195,386	0.02%
Banco Santander SA	\$275,000	3.80%	23/2/2028	259,709	0.03%
Banco Santander SA	\$100,000	4.18%	24/3/2028	96,199	0.01%
Banco Santander SA	\$70,000	4.38%	12/4/2028	67,977	0.01%
Banco Santander SA	\$125,000	5.59%	8/8/2028	127,578	0.02%
Banco Santander SA	\$100,000	6.61%	7/11/2028	106,546	0.01%
Banco Santander SA	\$75,000	3.31%	27/6/2029	69,242	0.01%
Banco Santander SA	£100,000	5.13%	25/1/2030	129,511	0.02%
Banco Santander SA	€100,000	4.25%	12/6/2030	115,424	0.01%
Banco Santander SA	€200,000	1.63%	22/10/2030	190,294	0.02%
Banco Santander SA	\$145,000	2.75%	3/12/2030	120,408	0.01%
Banco Santander SA	\$170,000	2.96%	25/3/2031	146,226	0.02%
Banco Santander SA	€300,000	4.88%	18/10/2031	352,874	0.04%
Banco Santander SA	€100,000	1.00%	4/11/2031	94,597	0.01%
Banco Santander SA	£100,000	2.25%	4/10/2032	110,058	0.01%
Banco Santander SA	\$75,000	3.23%	22/11/2032	62,766	0.01%
Banco Santander SA	\$150,000	6.92%	8/8/2033	160,012	0.02%
Banco Santander SA	€200,000	5.75%	23/8/2033	231,661	0.03%
Banco Santander SA	\$325,000	6.94%	7/11/2033	361,532	0.04%
Bankinter SA	€100,000	0.88%	8/7/2026	103,898	0.01%
Bankinter SA	€100,000	0.63%	6/10/2027	100,540	0.01%
Bankinter SA	€100,000	4.38%	3/5/2030	114,569	0.01%
CaixaBank SA	€300,000	0.38%	3/2/2025	319,968	0.04%
CaixaBank SA	€100,000	1.13%	27/3/2026	105,197	0.01%
CaixaBank SA	€100,000	1.63%	13/4/2026	107,509	0.01%
CaixaBank SA	€300,000	1.38%	19/6/2026	314,718	0.04%
CaixaBank SA	€100,000	0.75%	9/7/2026	103,782	0.01%
CaixaBank SA	€300,000	0.38%	18/11/2026	311,899	0.04%
CaixaBank SA	£100,000	1.50%	3/12/2026	118,722	0.01%
CaixaBank SA	€400,000	0.63%	21/1/2028	407,596	0.05%
CaixaBank SA	£100,000	3.50%	6/4/2028	120,524	0.01%
CaixaBank SA	€200,000	0.75%	26/5/2028	201,404	0.02%
CaixaBank SA	€100,000	5.00%	19/7/2029	115,495	0.01%
CaixaBank SA	€200,000	3.75%	7/9/2029	226,589	0.03%
CaixaBank SA	€100,000	2.25%	17/4/2030	106,651	0.01%
CaixaBank SA	€100,000	4.25%	6/9/2030	114,674	0.01%
CaixaBank SA	€100,000	5.38%	14/11/2030	119,187	0.01%
CaixaBank SA	€100,000	6.25%	23/2/2033	116,558	0.01%
CaixaBank SA	£100,000	6.88%	25/10/2033	130,156	0.02%
CaixaBank SA	€100,000	4.38%	29/11/2033	116,078	0.01%
CaixaBank SA	€200,000	6.13%	30/5/2034	233,704	0.03%
CaixaBank SA	€200,000	5.13%	19/7/2034	235,756	0.03%
FCC Servicios Medio Ambiente Holding SAU	€100,000	5.25%	30/10/2029	118,570	0.01%
Ferrovial Emisiones SA	€200,000	1.38%	14/5/2026	212,780	0.03%
Ibercaja Banco SA	€100,000	5.63%	7/6/2027	113,923	0.01%
Inmobiliaria Colonial Socimi SA	€200,000	2.00%	17/4/2026	213,799	0.03%
Inmobiliaria Colonial Socimi SA	€200,000	0.75%	22/6/2029	191,076	0.02%
Mapfre SA	€300,000	1.63%	19/5/2026	324,195	0.04%
Mapfre SA	€100,000	2.88%	13/4/2030	100,800	0.01%
Mapfre SA	€100,000	4.13%	7/9/2048	106,632	0.01%
Merlin Properties Socimi SA	€100,000	1.75%	26/5/2025	107,355	0.01%
Merlin Properties Socimi SA	€100,000	2.38%	13/7/2027	106,326	0.01%
Merlin Properties Socimi SA	€100,000	1.38%	1/6/2030	93,653	0.01%
Merlin Properties Socimi SA	€100,000	1.88%	4/12/2034	87,349	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Red Electrica Financiaciones SAU	€300,000	1.25%	13/3/2027	316,149	0.04%
Red Electrica Financiaciones SAU	€100,000	0.38%	24/7/2028	99,909	0.01%
Redeia Corp. SA	€100,000	4.63%	Perpetual	112,441	0.01%
Santander Consumer Finance SA	€100,000	0.38%	17/1/2025	106,816	0.01%
Santander Consumer Finance SA	€100,000	0.50%	14/1/2027	101,615	0.01%
Santander Consumer Finance SA	€100,000	4.13%	5/5/2028	114,116	0.01%
Telefonica Emisiones SA	€100,000	1.50%	11/9/2025	107,345	0.01%
Telefonica Emisiones SA	€400,000	1.46%	13/4/2026	426,442	0.05%
Telefonica Emisiones SA	€200,000	1.45%	22/1/2027	210,740	0.03%
Telefonica Emisiones SA	€200,000	4.10%	8/3/2027	196,044	0.02%
Telefonica Emisiones SA	€100,000	5.45%	8/10/2029	131,834	0.02%
Telefonica Emisiones SA	€100,000	2.93%	17/10/2029	109,274	0.01%
Telefonica Emisiones SA	€200,000	2.59%	25/5/2031	212,285	0.03%
Telefonica Emisiones SA	€300,000	4.18%	21/11/2033	348,235	0.04%
Telefonica Emisiones SA	€465,000	7.05%	20/6/2036	526,458	0.06%
Telefonica Emisiones SA	\$120,000	4.67%	6/3/2038	109,843	0.01%
Telefonica Emisiones SA	€100,000	1.96%	1/7/2039	88,570	0.01%
Telefonica Emisiones SA	\$280,000	5.21%	8/3/2047	260,490	0.03%
Telefonica Emisiones SA	\$85,000	4.90%	6/3/2048	75,151	0.01%
Telefonica Emisiones SA	\$85,000	5.52%	1/3/2049	82,257	0.01%
Telefonica Europe BV	\$120,000	8.25%	15/9/2030	140,751	0.02%
Telefonica Europe BV	€100,000	5.88%	14/2/2033	132,630	0.02%
Unicaja Banco SA	€100,000	1.00%	1/12/2026	104,367	0.01%
				22,881,273	2.65%
Supranational 0.03% (30 June 2023: 0.02%)					
Concentrix Corp.	\$275,000	6.65%	2/8/2026	281,845	0.03%
				281,845	0.03%
Sweden 0.96% (30 June 2023: 0.91%)					
Akelius Residential Property Financing BV	€100,000	1.00%	17/1/2028	95,054	0.01%
Akelius Residential Property Financing BV	€100,000	0.75%	22/2/2030	85,674	0.01%
Assa Abloy AB	€200,000	3.88%	13/9/2030	231,983	0.03%
Assa Abloy AB	€100,000	4.13%	13/9/2035	121,182	0.02%
Balder Finland OYJ	€300,000	1.00%	20/1/2029	252,981	0.03%
Electrolux AB	€100,000	4.13%	5/10/2026	112,138	0.01%
EQT AB	€100,000	0.88%	14/5/2031	87,665	0.01%
EQT AB	€100,000	2.88%	6/4/2032	98,229	0.01%
Essity AB	€100,000	1.63%	30/3/2027	105,753	0.01%
Essity AB	€100,000	0.25%	8/2/2031	94,092	0.01%
H&M Finance BV	€100,000	0.25%	25/8/2029	92,298	0.01%
Investor AB	€100,000	1.50%	12/9/2030	100,497	0.01%
Investor AB	€100,000	0.38%	29/10/2035	80,016	0.01%
Sagax Euro NL BV	€100,000	1.00%	17/5/2029	90,307	0.01%
Sandvik AB	€100,000	3.75%	27/9/2029	114,232	0.01%
Skandinaviska Enskilda Banken AB	€200,000	3.25%	24/11/2025	221,091	0.03%
Skandinaviska Enskilda Banken AB	€100,000	4.00%	9/11/2026	112,396	0.01%
Skandinaviska Enskilda Banken AB	€100,000	1.75%	11/11/2026	106,084	0.01%
Skandinaviska Enskilda Banken AB	€200,000	0.38%	11/2/2027	201,374	0.03%
Skandinaviska Enskilda Banken AB	€300,000	4.13%	29/6/2027	341,345	0.04%
Skandinaviska Enskilda Banken AB	€200,000	0.75%	9/8/2027	200,976	0.02%
Skandinaviska Enskilda Banken AB	€100,000	3.75%	7/2/2028	111,682	0.01%
Skandinaviska Enskilda Banken AB	€100,000	3.88%	9/5/2028	113,130	0.01%
Skandinaviska Enskilda Banken AB	€200,000	0.38%	21/6/2028	193,140	0.02%
Skandinaviska Enskilda Banken AB	€100,000	4.38%	6/11/2028	114,598	0.01%
Skandinaviska Enskilda Banken AB	€200,000	0.75%	3/11/2031	201,102	0.03%
Svenska Handelsbanken AB	€200,000	1.00%	15/4/2025	214,366	0.03%
Svenska Handelsbanken AB	€400,000	3.75%	5/5/2026	447,465	0.05%
Svenska Handelsbanken AB	€100,000	0.13%	3/11/2026	101,517	0.01%
Svenska Handelsbanken AB	€100,000	3.75%	1/11/2027	113,342	0.01%
Svenska Handelsbanken AB	€100,000	3.38%	17/2/2028	111,484	0.01%
Svenska Handelsbanken AB	€100,000	0.05%	6/9/2028	96,130	0.01%
Svenska Handelsbanken AB	€300,000	1.38%	23/2/2029	302,652	0.04%
Svenska Handelsbanken AB	€100,000	2.63%	5/9/2029	107,897	0.01%
Svenska Handelsbanken AB	€100,000	0.50%	18/2/2030	93,544	0.01%
Svenska Handelsbanken AB	€100,000	4.63%	23/8/2032	122,333	0.02%
Svenska Handelsbanken AB	€100,000	3.25%	1/6/2033	107,702	0.01%
Swedbank AB	€100,000	0.75%	5/5/2025	106,491	0.01%
Swedbank AB	€200,000	3.75%	14/11/2025	222,813	0.03%
Swedbank AB	€200,000	1.30%	17/2/2027	205,670	0.03%
Swedbank AB	€200,000	2.10%	25/5/2027	212,651	0.03%
Swedbank AB	€100,000	1.38%	8/12/2027	115,125	0.02%
Swedbank AB	€200,000	0.20%	12/1/2028	192,602	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Swedbank AB	€100,000	4.13%	13/11/2028	114,443	0.01%
Swedbank AB	€100,000	4.38%	5/9/2030	114,504	0.01%
Swedbank AB	€100,000	3.63%	23/8/2032	107,988	0.01%
Swedbank AB	£100,000	7.27%	15/11/2032	131,585	0.02%
Tele2 AB	€100,000	2.13%	15/5/2028	105,763	0.01%
Telefonaktiebolaget LM Ericsson	€100,000	1.13%	8/2/2027	102,062	0.01%
Telefonaktiebolaget LM Ericsson	€100,000	1.00%	26/5/2029	93,588	0.01%
Telia Co. AB	€50,000	3.88%	1/10/2025	55,880	0.01%
Telia Co. AB	€100,000	0.13%	27/11/2030	90,331	0.01%
Telia Co. AB	€500,000	3.63%	22/2/2032	571,725	0.07%
Telia Co. AB	€100,000	3.50%	5/9/2033	113,291	0.01%
Telia Co. AB	€100,000	4.63%	21/12/2082	110,181	0.01%
				8,264,144	0.96%
Switzerland 2.05% (30 June 2023: 2.11%)					
Adecco International Financial Services BV	€100,000	0.13%	21/9/2028	97,875	0.01%
Adecco International Financial Services BV	€100,000	1.00%	21/3/2082	95,871	0.01%
Coca-Cola HBC Finance BV	€250,000	1.00%	14/5/2027	258,755	0.03%
Credit Suisse AG	\$150,000	7.95%	9/1/2025	153,260	0.02%
Credit Suisse AG	\$250,000	3.70%	21/2/2025	244,857	0.03%
Credit Suisse AG	\$575,000	2.95%	9/4/2025	557,152	0.07%
Credit Suisse AG	€200,000	0.45%	19/5/2025	212,091	0.03%
Credit Suisse AG	€100,000	0.25%	5/1/2026	103,657	0.01%
Credit Suisse AG	€100,000	7.75%	10/3/2026	134,165	0.02%
Credit Suisse AG	€500,000	1.50%	10/4/2026	528,885	0.06%
Credit Suisse AG	€195,000	1.25%	7/8/2026	176,882	0.02%
Credit Suisse AG	\$100,000	5.00%	9/7/2027	100,009	0.01%
Credit Suisse AG	\$250,000	7.50%	15/2/2028	274,017	0.03%
Credit Suisse AG	€100,000	0.25%	1/9/2028	96,068	0.01%
Firmenich Productions Participations SAS	€200,000	1.75%	30/4/2030	204,602	0.02%
Givaudan Finance Europe BV	€100,000	1.63%	22/4/2032	98,692	0.01%
Helvetia Europe SA	€100,000	2.75%	30/9/2041	95,724	0.01%
Holcim Finance Luxembourg SA	€100,000	2.38%	9/4/2025	109,020	0.01%
Holcim Finance Luxembourg SA	€100,000	0.50%	29/11/2026	102,956	0.01%
Holcim Finance Luxembourg SA	€100,000	2.25%	26/5/2028	107,074	0.01%
Holcim Finance Luxembourg SA	€100,000	0.63%	6/4/2030	93,721	0.01%
Holcim Finance Luxembourg SA	€300,000	0.50%	23/4/2031	269,817	0.03%
Holcim Finance Luxembourg SA	€100,000	0.63%	19/1/2033	86,254	0.01%
Holcim Sterling Finance Netherlands BV	€100,000	3.00%	12/5/2032	110,699	0.01%
Nestle Finance International Ltd.	€50,000	0.00%	3/12/2025	52,426	0.01%
Nestle Finance International Ltd.	€550,000	0.00%	14/6/2026	569,932	0.07%
Nestle Finance International Ltd.	€500,000	0.88%	29/3/2027	523,319	0.06%
Nestle Finance International Ltd.	€40,000	1.50%	1/4/2030	41,073	0.01%
Nestle Finance International Ltd.	€400,000	1.25%	29/3/2031	397,412	0.05%
Nestle Finance International Ltd.	€100,000	0.38%	12/5/2032	91,171	0.01%
Nestle Finance International Ltd.	€150,000	0.00%	3/3/2033	128,161	0.02%
Nestle Finance International Ltd.	€375,000	1.75%	2/11/2037	357,883	0.04%
Nestle Finance International Ltd.	€75,000	0.38%	3/12/2040	55,108	0.01%
Nestle Finance International Ltd.	€142,000	0.88%	14/6/2041	112,830	0.01%
Nestle SA	CHF15,000	2.00%	28/6/2033	18,791	0.00%
Novartis AG	CHF150,000	0.63%	13/11/2029	172,184	0.02%
Novartis Capital Corp.	\$185,000	3.00%	20/11/2025	180,021	0.02%
Novartis Capital Corp.	\$45,000	2.00%	14/2/2027	42,152	0.01%
Novartis Capital Corp.	\$175,000	3.10%	17/5/2027	168,428	0.02%
Novartis Capital Corp.	\$240,000	2.20%	14/8/2030	211,352	0.02%
Novartis Capital Corp.	\$380,000	4.40%	6/5/2044	364,598	0.04%
Novartis Capital Corp.	\$140,000	4.00%	20/11/2045	126,200	0.02%
Novartis Capital Corp.	\$245,000	2.75%	14/8/2050	177,041	0.02%
Novartis Finance SA	€100,000	0.63%	20/9/2028	101,543	0.01%
Novartis Finance SA	€300,000	0.00%	23/9/2028	293,191	0.03%
Novartis Finance SA	€400,000	1.38%	14/8/2030	405,980	0.05%
Novartis Finance SA	€200,000	1.70%	14/8/2038	190,011	0.02%
Raiffeisen Schweiz Genossenschaft	€100,000	4.84%	3/11/2028	115,220	0.01%
Richemont International Holding SA	€550,000	1.00%	26/3/2026	582,477	0.07%
Richemont International Holding SA	€200,000	1.50%	26/3/2030	204,339	0.02%
Richemont International Holding SA	€100,000	1.13%	26/5/2032	95,709	0.01%
Richemont International Holding SA	€200,000	2.00%	26/3/2038	191,130	0.02%
Sika Capital BV	€300,000	3.75%	3/11/2026	336,882	0.04%
Swiss Life Finance I Ltd.	€100,000	3.25%	31/8/2029	110,698	0.01%
Swiss Re Finance UK plc	€200,000	2.71%	4/6/2052	195,861	0.02%
Tyco Electronics Group SA	€200,000	0.00%	16/2/2029	190,919	0.02%
UBS AG	\$75,000	5.80%	11/9/2025	75,884	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UBS AG	\$100,000	5.65%	11/9/2028	103,727	0.01%
UBS AG	€400,000	0.50%	31/3/2031	361,293	0.04%
UBS AG	\$400,000	4.50%	26/6/2048	394,474	0.05%
UBS Group AG	\$200,000	3.75%	26/3/2025	195,924	0.02%
UBS Group AG	£240,000	2.75%	8/8/2025	294,075	0.03%
UBS Group AG	€400,000	0.25%	29/1/2026	423,473	0.05%
UBS Group AG	€100,000	3.25%	2/4/2026	109,482	0.01%
UBS Group AG	\$120,000	4.55%	17/4/2026	118,379	0.01%
UBS Group AG	€200,000	2.13%	13/10/2026	214,649	0.03%
UBS Group AG	€200,000	2.75%	15/6/2027	216,456	0.03%
UBS Group AG	€100,000	1.00%	24/6/2027	103,703	0.01%
UBS Group AG	£100,000	7.00%	30/9/2027	132,718	0.02%
UBS Group AG	€300,000	0.65%	14/1/2028	302,864	0.04%
UBS Group AG	€500,000	0.25%	24/2/2028	485,829	0.06%
UBS Group AG	£100,000	2.25%	9/6/2028	115,594	0.01%
UBS Group AG	€500,000	7.75%	1/3/2029	636,488	0.07%
UBS Group AG	€200,000	0.65%	10/9/2029	188,028	0.02%
UBS Group AG	£100,000	2.13%	15/11/2029	112,977	0.01%
UBS Group AG	€200,000	4.38%	11/1/2031	227,913	0.03%
UBS Group AG	€200,000	4.75%	17/3/2032	232,764	0.03%
UBS Group AG	€300,000	2.88%	2/4/2032	309,589	0.04%
UBS Group AG	€100,000	0.63%	18/1/2033	83,337	0.01%
UBS Group AG	€200,000	0.63%	24/2/2033	169,440	0.02%
UBS Group AG	£100,000	7.38%	7/9/2033	146,950	0.02%
UBS Group AG	\$280,000	4.88%	15/5/2045	266,746	0.03%
Zurich Finance Ireland Designated Activity Co.	€200,000	1.63%	17/6/2039	178,555	0.02%
Zurich Finance Ireland Designated Activity Co.	€100,000	1.88%	17/9/2050	96,146	0.01%
Zurich Finance Ireland Designated Activity Co.	£200,000	5.13%	23/11/2052	245,810	0.03%
				17,659,412	2.05%
Taiwan 0.09% (30 June 2023: 0.12%)					
TSMC Arizona Corp.	\$200,000	3.88%	22/4/2027	195,804	0.02%
TSMC Arizona Corp.	\$200,000	2.50%	25/10/2031	171,293	0.02%
TSMC Arizona Corp.	\$250,000	3.13%	25/10/2041	202,011	0.02%
TSMC Arizona Corp.	\$200,000	3.25%	25/10/2051	157,204	0.02%
TSMC Arizona Corp.	\$50,000	4.50%	22/4/2052	49,434	0.01%
				775,746	0.09%
Tanzania 0.00% (30 June 2023: 0.01%)					
AngloGold Ashanti Holdings plc	\$50,000	3.38%	1/11/2028	45,030	0.00%
				45,030	0.00%
United Kingdom 8.28% (30 June 2023: 8.49%)					
3i Group plc	£140,000	5.75%	3/12/2032	190,999	0.02%
Anglian Water Services Financing plc	£100,000	5.88%	20/6/2031	134,603	0.02%
Anglian Water Services Financing plc	£100,000	6.00%	20/6/2039	137,679	0.02%
Anglo American Capital plc	£100,000	3.38%	11/3/2029	117,628	0.01%
Annington Funding plc	£100,000	3.18%	12/7/2029	114,008	0.01%
Annington Funding plc	£200,000	4.75%	9/8/2033	237,762	0.03%
Assura Financing plc	£100,000	3.00%	19/7/2028	118,055	0.01%
Aster Treasury plc	£100,000	4.50%	18/12/2043	123,683	0.02%
Astrazeneca Finance LLC	\$105,000	1.20%	28/5/2026	97,190	0.01%
Astrazeneca Finance LLC	\$135,000	1.75%	28/5/2028	120,924	0.01%
Astrazeneca Finance LLC	\$90,000	2.25%	28/5/2031	77,652	0.01%
AstraZeneca plc	\$140,000	3.38%	16/11/2025	136,988	0.02%
AstraZeneca plc	\$125,000	0.70%	8/4/2026	115,110	0.01%
AstraZeneca plc	€300,000	3.63%	3/3/2027	339,020	0.04%
AstraZeneca plc ¹	\$295,000	3.13%	12/6/2027	283,586	0.03%
AstraZeneca plc	€100,000	0.38%	3/6/2029	97,192	0.01%
AstraZeneca plc	\$225,000	1.38%	6/8/2030	187,057	0.02%
AstraZeneca plc	£50,000	5.75%	13/11/2031	71,660	0.01%
AstraZeneca plc	\$377,000	6.45%	15/9/2037	440,773	0.05%
AstraZeneca plc	\$40,000	4.00%	18/9/2042	36,333	0.00%
AstraZeneca plc	\$120,000	4.38%	16/11/2045	112,920	0.01%
AstraZeneca plc	\$250,000	4.38%	17/8/2048	235,138	0.03%
AstraZeneca plc	\$250,000	3.00%	28/5/2051	186,847	0.02%
Aviva plc	£150,000	6.13%	14/11/2036	195,571	0.02%
Aviva plc	£100,000	4.38%	12/9/2049	119,051	0.01%
Aviva plc	£100,000	5.13%	4/6/2050	121,670	0.01%
Aviva plc	£150,000	4.00%	3/6/2055	157,210	0.02%
Barclays plc	\$400,000	3.65%	16/3/2025	391,061	0.05%
Barclays plc	\$320,000	4.38%	12/1/2026	315,919	0.04%
Barclays plc	€100,000	1.38%	24/1/2026	107,288	0.01%
Barclays plc	\$275,000	2.85%	7/5/2026	265,459	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Barclays plc	£100,000	3.00%	8/5/2026	120,891	0.01%
Barclays plc	\$315,000	5.20%	12/5/2026	312,838	0.04%
Barclays plc	€100,000	2.89%	31/1/2027	108,619	0.01%
Barclays plc	£220,000	3.25%	12/2/2027	264,861	0.03%
Barclays plc	\$200,000	5.83%	9/5/2027	201,730	0.02%
Barclays plc	\$235,000	2.28%	24/11/2027	215,542	0.03%
Barclays plc	\$300,000	4.34%	10/1/2028	291,448	0.03%
Barclays plc	\$160,000	4.84%	9/5/2028	156,025	0.02%
Barclays plc	\$195,000	5.50%	9/8/2028	196,029	0.02%
Barclays plc	\$340,000	7.39%	2/11/2028	363,350	0.04%
Barclays plc	\$265,000	4.97%	16/5/2029	260,396	0.03%
Barclays plc	€250,000	0.58%	9/8/2029	237,708	0.03%
Barclays plc	\$200,000	6.49%	13/9/2029	208,595	0.02%
Barclays plc	£100,000	7.09%	6/11/2029	135,832	0.02%
Barclays plc	\$280,000	5.09%	20/6/2030	271,265	0.03%
Barclays plc	€300,000	4.92%	8/8/2030	345,446	0.04%
Barclays plc	£100,000	3.75%	22/11/2030	121,258	0.01%
Barclays plc	£200,000	6.37%	31/1/2031	264,487	0.03%
Barclays plc	€100,000	1.13%	22/3/2031	101,780	0.01%
Barclays plc	\$25,000	2.65%	24/6/2031	21,103	0.00%
Barclays plc	\$195,000	2.67%	10/3/2032	160,937	0.02%
Barclays plc	£100,000	8.41%	14/11/2032	135,931	0.02%
Barclays plc	\$220,000	2.89%	24/11/2032	180,895	0.02%
Barclays plc	£150,000	3.25%	17/1/2033	163,722	0.02%
Barclays plc	\$70,000	5.75%	9/8/2033	70,613	0.01%
Barclays plc	\$130,000	7.44%	2/11/2033	145,692	0.02%
Barclays plc	€300,000	5.26%	29/1/2034	354,805	0.04%
Barclays plc	\$200,000	6.22%	9/5/2034	207,420	0.02%
Barclays plc	\$325,000	7.12%	27/6/2034	345,906	0.04%
Barclays plc	\$300,000	6.69%	13/9/2034	320,761	0.04%
Barclays plc	\$80,000	3.56%	23/9/2035	68,671	0.01%
Barclays plc	\$100,000	3.81%	10/3/2042	75,140	0.01%
Barclays plc	\$120,000	3.33%	24/11/2042	88,937	0.01%
Barclays plc	\$290,000	5.25%	17/8/2045	284,194	0.03%
Barclays plc	\$238,000	4.95%	10/1/2047	222,894	0.03%
Bazalgette Finance plc	£125,000	2.75%	10/3/2034	131,518	0.02%
Blend Funding plc	£100,000	3.46%	21/9/2047	101,147	0.01%
British Telecommunications plc	€100,000	0.50%	12/9/2025	105,234	0.01%
British Telecommunications plc	€300,000	1.50%	23/6/2027	313,427	0.04%
British Telecommunications plc	\$315,000	9.63%	15/12/2030	389,894	0.05%
British Telecommunications plc	€100,000	3.75%	13/5/2031	113,566	0.01%
British Telecommunications plc	£100,000	3.13%	21/11/2031	114,751	0.01%
British Telecommunications plc	€100,000	4.25%	6/1/2033	116,330	0.01%
Bromford Housing Group Ltd.	£100,000	3.13%	3/5/2048	95,572	0.01%
BUPA Finance plc	£100,000	5.00%	8/12/2026	125,331	0.02%
BUPA Finance plc	£100,000	1.75%	14/6/2027	114,901	0.01%
BUPA Finance plc	€100,000	5.00%	12/10/2030	118,668	0.01%
CCEP Finance Ireland DAC	€100,000	0.00%	6/9/2025	104,476	0.01%
CCEP Finance Ireland DAC	€200,000	0.50%	6/9/2029	191,337	0.02%
CCEP Finance Ireland DAC	€100,000	0.88%	6/5/2033	89,244	0.01%
CCEP Finance Ireland DAC	€150,000	1.50%	6/5/2041	122,887	0.01%
Circle Anglia Social Housing plc	£100,000	7.25%	12/11/2038	155,308	0.02%
Clarion Funding plc	£100,000	2.63%	18/1/2029	116,528	0.01%
Clarion Funding plc	£100,000	3.13%	19/4/2048	92,339	0.01%
Coca-Cola Europacific Partners plc	€300,000	1.75%	27/3/2026	322,189	0.04%
Coca-Cola Europacific Partners plc	€300,000	0.20%	2/12/2028	289,181	0.03%
Coca-Cola Europacific Partners plc	€250,000	1.88%	18/3/2030	256,032	0.03%
CPUK Finance Ltd.	£200,000	5.88%	28/8/2027	260,991	0.03%
CPUK Finance Ltd.	£100,000	6.14%	28/8/2031	132,488	0.02%
Crh Finance UK plc	£100,000	4.13%	2/12/2029	123,818	0.02%
DS Smith plc	€100,000	4.38%	27/7/2027	113,671	0.01%
DS Smith plc	€100,000	4.50%	27/7/2030	115,082	0.01%
easyJet FinCo BV	€100,000	1.88%	3/3/2028	103,249	0.01%
Eversholt Funding plc	£82,143	6.70%	22/2/2035	112,355	0.01%
Experian Finance plc	€200,000	1.38%	25/6/2026	211,284	0.03%
Gatwick Funding Ltd.	£200,000	6.13%	2/3/2026	260,662	0.03%
Gatwick Funding Ltd.	£100,000	2.50%	15/4/2030	112,044	0.01%
Gatwick Funding Ltd.	£100,000	3.13%	28/9/2039	97,698	0.01%
GlaxoSmithKline Capital plc	€400,000	1.25%	21/5/2026	425,119	0.05%
GlaxoSmithKline Capital plc	£200,000	1.25%	12/10/2028	227,601	0.03%
GlaxoSmithKline Capital plc	\$120,000	3.38%	1/6/2029	115,621	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
GlaxoSmithKline Capital plc	£50,000	5.25%	19/12/2033	69,703	0.01%
GlaxoSmithKline Capital plc	£150,000	6.38%	9/3/2039	228,517	0.03%
GlaxoSmithKline Capital plc	£100,000	4.25%	18/12/2045	119,190	0.01%
GlaxoSmithKline Capital, Inc.	\$820,000	3.63%	15/5/2025	806,391	0.09%
GlaxoSmithKline Capital, Inc.	\$210,000	3.88%	15/5/2028	207,336	0.02%
GlaxoSmithKline Capital, Inc.	\$375,000	6.38%	15/5/2038	436,068	0.05%
Grainger plc	£100,000	3.38%	24/4/2028	117,589	0.01%
Grainger plc	£100,000	3.00%	3/7/2030	109,189	0.01%
Great Rolling Stock Co. plc	£54,280	6.88%	27/7/2035	74,631	0.01%
GSK Capital BV	€300,000	3.00%	28/11/2027	334,052	0.04%
Haleon UK Capital plc	£100,000	3.38%	29/3/2038	108,862	0.01%
Hammerson plc	£100,000	7.25%	21/4/2028	132,347	0.02%
Heathrow Funding Ltd.	CAD300,000	3.25%	21/5/2025	222,006	0.03%
Heathrow Funding Ltd.	€100,000	1.50%	12/10/2025	107,002	0.01%
Heathrow Funding Ltd.	CAD265,000	2.69%	13/10/2027	187,941	0.02%
Heathrow Funding Ltd.	£200,000	2.63%	16/3/2028	226,696	0.03%
Heathrow Funding Ltd.	€200,000	1.13%	8/10/2030	188,992	0.02%
Heathrow Funding Ltd.	CAD20,000	3.66%	13/1/2031	14,084	0.00%
Heathrow Funding Ltd.	£100,000	6.45%	10/12/2031	141,281	0.02%
Heathrow Funding Ltd.	CAD60,000	3.73%	13/4/2033	40,921	0.01%
Heathrow Funding Ltd.	€100,000	4.50%	11/7/2033	117,536	0.01%
Heathrow Funding Ltd.	€100,000	1.88%	14/3/2034	93,069	0.01%
Heathrow Funding Ltd.	£300,000	5.88%	13/5/2041	413,262	0.05%
HSBC Bank Capital Funding Sterling 1 LP	£60,000	5.84%	Perpetual	79,864	0.01%
HSBC Holdings plc	€200,000	3.00%	30/6/2025	218,645	0.03%
HSBC Holdings plc	\$200,000	4.25%	18/8/2025	195,709	0.02%
HSBC Holdings plc	\$225,000	4.30%	8/3/2026	221,317	0.03%
HSBC Holdings plc	\$425,000	3.00%	10/3/2026	412,271	0.05%
HSBC Holdings plc	\$200,000	1.65%	18/4/2026	190,083	0.02%
HSBC Holdings plc	\$275,000	3.90%	25/5/2026	267,814	0.03%
HSBC Holdings plc	\$450,000	4.29%	12/9/2026	440,566	0.05%
HSBC Holdings plc	\$320,000	7.34%	3/11/2026	332,316	0.04%
HSBC Holdings plc	€200,000	0.31%	13/11/2026	208,163	0.02%
HSBC Holdings plc	£100,000	2.26%	13/11/2026	120,832	0.01%
HSBC Holdings plc	\$660,000	4.38%	23/11/2026	644,893	0.08%
HSBC Holdings plc	€250,000	2.50%	15/3/2027	270,868	0.03%
HSBC Holdings plc	\$430,000	1.59%	24/5/2027	394,169	0.05%
HSBC Holdings plc	€100,000	3.02%	15/6/2027	109,111	0.01%
HSBC Holdings plc	£100,000	1.75%	24/7/2027	117,085	0.01%
HSBC Holdings plc	\$200,000	5.89%	14/8/2027	202,825	0.02%
HSBC Holdings plc	\$220,000	2.25%	22/11/2027	201,974	0.02%
HSBC Holdings plc	€122,000	4.75%	10/3/2028	139,776	0.02%
HSBC Holdings plc	\$230,000	4.04%	13/3/2028	221,639	0.03%
HSBC Holdings plc	€200,000	3.13%	7/6/2028	217,219	0.03%
HSBC Holdings plc	\$200,000	4.76%	9/6/2028	197,191	0.02%
HSBC Holdings plc	£150,000	3.00%	22/7/2028	178,004	0.02%
HSBC Holdings plc	\$200,000	5.21%	11/8/2028	199,924	0.02%
HSBC Holdings plc	£100,000	2.63%	16/8/2028	117,347	0.01%
HSBC Holdings plc	\$315,000	2.01%	22/9/2028	280,412	0.03%
HSBC Holdings plc	\$250,000	7.39%	3/11/2028	267,868	0.03%
HSBC Holdings plc	\$200,000	6.16%	9/3/2029	206,657	0.02%
HSBC Holdings plc	\$305,000	4.58%	19/6/2029	295,953	0.04%
HSBC Holdings plc	\$220,000	2.21%	17/8/2029	192,059	0.02%
HSBC Holdings plc	€100,000	0.64%	24/9/2029	96,912	0.01%
HSBC Holdings plc	\$810,000	4.95%	31/3/2030	802,956	0.09%
HSBC Holdings plc	\$250,000	3.97%	22/5/2030	233,620	0.03%
HSBC Holdings plc	£220,000	3.00%	29/5/2030	252,253	0.03%
HSBC Holdings plc	\$205,000	2.85%	4/6/2031	176,484	0.02%
HSBC Holdings plc	£200,000	6.80%	14/9/2031	275,026	0.03%
HSBC Holdings plc	€100,000	0.77%	13/11/2031	92,591	0.01%
HSBC Holdings plc	€300,000	4.79%	10/3/2032	350,381	0.04%
HSBC Holdings plc	\$712,000	2.80%	24/5/2032	594,231	0.07%
HSBC Holdings plc	€200,000	6.36%	16/11/2032	237,731	0.03%
HSBC Holdings plc	\$200,000	2.87%	22/11/2032	166,444	0.02%
HSBC Holdings plc	\$160,000	4.76%	29/3/2033	149,117	0.02%
HSBC Holdings plc	€200,000	4.86%	23/5/2033	234,221	0.03%
HSBC Holdings plc	\$205,000	5.40%	11/8/2033	205,978	0.02%
HSBC Holdings plc	\$105,000	8.11%	3/11/2033	120,967	0.01%
HSBC Holdings plc	\$400,000	6.25%	9/3/2034	423,747	0.05%
HSBC Holdings plc	\$150,000	6.55%	20/6/2034	157,014	0.02%
HSBC Holdings plc	\$470,000	7.40%	13/11/2034	516,012	0.06%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HSBC Holdings plc	£400,000	8.20%	16/11/2034	562,930	0.07%
HSBC Holdings plc	\$250,000	6.50%	2/5/2036	264,471	0.03%
HSBC Holdings plc	\$425,000	6.50%	15/9/2037	453,599	0.05%
HSBC Holdings plc	£100,000	7.00%	7/4/2038	140,121	0.02%
HSBC Holdings plc	£50,000	6.00%	29/3/2040	64,044	0.01%
HSBC Holdings plc	\$75,000	6.10%	14/1/2042	85,322	0.01%
HSBC Holdings plc	\$400,000	6.33%	9/3/2044	432,130	0.05%
HSBC Holdings plc	\$205,000	5.25%	14/3/2044	200,197	0.02%
Hyde Housing Association Ltd.	£400,000	1.75%	18/8/2055	259,233	0.03%
Inchcape plc	£100,000	6.50%	9/6/2028	132,686	0.02%
Informa plc	£100,000	1.25%	22/4/2028	101,162	0.01%
InterContinental Hotels Group plc	€250,000	2.13%	15/5/2027	266,228	0.03%
Intermediate Capital Group plc	€100,000	1.63%	17/2/2027	101,927	0.01%
International Distributions Services plc	€100,000	5.25%	14/9/2028	114,649	0.01%
Investec plc	£100,000	1.88%	16/7/2028	109,252	0.01%
Land Securities Capital Markets plc	£100,000	4.88%	15/9/2032	130,909	0.02%
Legal & General Group plc	£100,000	5.38%	27/10/2045	126,667	0.02%
Legal & General Group plc	£200,000	5.50%	27/6/2064	251,860	0.03%
Linde Finance BV	€300,000	0.25%	19/5/2027	304,349	0.04%
Linde Finance BV	€200,000	0.55%	19/5/2032	182,974	0.02%
Lloyds Bank Corporate Markets plc	€300,000	2.38%	9/4/2026	325,475	0.04%
Lloyds Bank plc	£100,000	6.50%	17/9/2040	152,225	0.02%
Lloyds Banking Group plc	CAD45,000	3.50%	3/2/2025	33,254	0.00%
Lloyds Banking Group plc	\$225,000	4.45%	8/5/2025	222,326	0.03%
Lloyds Banking Group plc	\$200,000	4.58%	10/12/2025	195,910	0.02%
Lloyds Banking Group plc	£100,000	1.88%	15/1/2026	122,471	0.01%
Lloyds Banking Group plc	\$200,000	2.44%	5/2/2026	193,051	0.02%
Lloyds Banking Group plc	\$200,000	3.51%	18/3/2026	195,256	0.02%
Lloyds Banking Group plc	\$195,000	4.65%	24/3/2026	191,618	0.02%
Lloyds Banking Group plc	€200,000	3.50%	1/4/2026	220,266	0.03%
Lloyds Banking Group plc	\$135,000	4.72%	11/8/2026	133,243	0.02%
Lloyds Banking Group plc	\$360,000	3.75%	11/1/2027	345,907	0.04%
Lloyds Banking Group plc	\$90,000	1.63%	11/5/2027	82,492	0.01%
Lloyds Banking Group plc	\$200,000	5.99%	7/8/2027	203,631	0.02%
Lloyds Banking Group plc	€100,000	1.50%	12/9/2027	104,371	0.01%
Lloyds Banking Group plc	\$15,000	3.75%	18/3/2028	14,362	0.00%
Lloyds Banking Group plc	\$50,000	4.38%	22/3/2028	48,898	0.01%
Lloyds Banking Group plc	\$285,000	4.55%	16/8/2028	280,660	0.03%
Lloyds Banking Group plc	\$150,000	3.57%	7/11/2028	141,140	0.02%
Lloyds Banking Group plc	\$100,000	5.87%	6/3/2029	102,504	0.01%
Lloyds Banking Group plc	€300,000	3.13%	24/8/2030	322,544	0.04%
Lloyds Banking Group plc	€100,000	4.75%	21/9/2031	116,713	0.01%
Lloyds Banking Group plc	£200,000	6.63%	2/6/2033	260,599	0.03%
Lloyds Banking Group plc	\$230,000	4.98%	11/8/2033	224,470	0.03%
Lloyds Banking Group plc	\$75,000	7.95%	15/11/2033	86,037	0.01%
Lloyds Banking Group plc	£200,000	2.71%	3/12/2035	205,668	0.02%
Lloyds Banking Group plc	\$65,000	5.30%	1/12/2045	62,210	0.01%
Lloyds Banking Group plc	\$300,000	3.37%	14/12/2046	208,902	0.02%
Lloyds Banking Group plc	\$125,000	4.34%	9/1/2048	100,514	0.01%
London Power Networks plc	£40,000	6.13%	7/6/2027	53,480	0.01%
London Power Networks plc	£100,000	5.88%	15/11/2040	140,589	0.02%
London Stock Exchange Group plc	€100,000	0.88%	19/9/2024	108,198	0.01%
London Stock Exchange Group plc	€100,000	1.75%	6/12/2027	105,791	0.01%
London Stock Exchange Group plc	£200,000	1.63%	6/4/2030	220,623	0.03%
Lseg Netherlands BV	€100,000	0.75%	6/4/2033	88,813	0.01%
M&G plc	£200,000	5.63%	20/10/2051	243,020	0.03%
M&G plc	£220,000	5.56%	20/7/2055	256,235	0.03%
Manchester Airport Group Funding plc	£100,000	6.13%	30/9/2041	141,748	0.02%
Martlet Homes Ltd.	£100,000	3.00%	9/5/2052	91,627	0.01%
Mead Johnson Nutrition Co.	\$25,000	4.13%	15/11/2025	24,662	0.00%
Morhomes plc	£200,000	3.40%	19/2/2038	208,304	0.02%
Motability Operations Group plc	€100,000	0.13%	20/7/2028	97,204	0.01%
Motability Operations Group plc	£100,000	1.75%	3/7/2029	112,205	0.01%
Motability Operations Group plc	€100,000	3.50%	17/7/2031	113,249	0.01%
Motability Operations Group plc	€200,000	2.38%	14/3/2032	220,309	0.03%
Motability Operations Group plc	£100,000	5.63%	11/9/2035	138,482	0.02%
Motability Operations Group plc	£100,000	5.75%	11/9/2048	143,668	0.02%
National Grid Electricity Distribution East Midlands plc	€200,000	3.95%	20/9/2032	227,252	0.03%
National Grid Electricity Distribution plc	£150,000	3.50%	16/10/2026	184,727	0.02%
National Grid Electricity Distribution West Midlands plc	£300,000	5.75%	16/4/2032	407,302	0.05%
National Grid Electricity Transmission plc	£100,000	1.13%	7/7/2028	110,664	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
National Grid Electricity Transmission plc	CAD65,000	2.30%	22/6/2029	44,057	0.01%
National Grid Electricity Transmission plc	CAD35,000	5.22%	16/9/2031	27,298	0.00%
National Grid Electricity Transmission plc	€100,000	0.82%	7/7/2032	89,624	0.01%
National Grid Electricity Transmission plc	€100,000	0.87%	26/11/2040	73,521	0.01%
Nationwide Building Society	€100,000	1.25%	3/3/2025	107,508	0.01%
Nationwide Building Society	€100,000	0.25%	22/7/2025	105,137	0.01%
Nationwide Building Society	€100,000	1.50%	8/3/2026	107,512	0.01%
Nationwide Building Society	€419,000	4.50%	1/11/2026	477,399	0.06%
Nationwide Building Society	£100,000	6.18%	7/12/2027	131,004	0.02%
Nationwide Building Society	€100,000	0.25%	14/9/2028	96,408	0.01%
Nationwide Building Society	€100,000	3.25%	5/9/2029	110,278	0.01%
NatWest Group plc	\$30,000	4.80%	5/4/2026	29,748	0.00%
NatWest Group plc	\$80,000	7.47%	10/11/2026	82,786	0.01%
NatWest Group plc	\$390,000	1.64%	14/6/2027	356,139	0.04%
NatWest Group plc	€100,000	4.70%	14/3/2028	113,668	0.01%
NatWest Group plc	\$40,000	3.07%	22/5/2028	37,163	0.01%
NatWest Group plc	€200,000	4.07%	6/9/2028	224,979	0.03%
NatWest Group plc	\$235,000	5.52%	30/9/2028	236,571	0.03%
NatWest Group plc	£100,000	2.06%	9/11/2028	113,746	0.01%
NatWest Group plc	€200,000	4.77%	16/2/2029	229,747	0.03%
NatWest Group plc	£100,000	3.62%	29/3/2029	119,482	0.01%
NatWest Group plc	\$245,000	4.89%	18/5/2029	240,819	0.03%
NatWest Group plc	\$100,000	5.81%	13/9/2029	102,625	0.01%
NatWest Group plc	€100,000	0.67%	14/9/2029	95,934	0.01%
NatWest Group plc	\$200,000	5.08%	27/1/2030	197,325	0.02%
NatWest Group plc	€100,000	0.78%	26/2/2030	95,127	0.01%
NatWest Group plc	\$345,000	4.45%	8/5/2030	330,069	0.04%
NatWest Group plc	£200,000	3.62%	14/8/2030	243,966	0.03%
NatWest Group plc	£100,000	2.11%	28/11/2031	113,567	0.01%
NatWest Group plc	£100,000	7.42%	6/6/2033	133,195	0.02%
NatWest Group plc	€100,000	5.76%	28/2/2034	116,219	0.01%
NatWest Group plc	\$75,000	6.02%	2/3/2034	78,867	0.01%
NatWest Group plc	\$100,000	3.03%	28/11/2035	83,199	0.01%
NatWest Markets plc	€100,000	2.75%	2/4/2025	109,443	0.01%
NatWest Markets plc	€100,000	2.00%	27/8/2025	107,718	0.01%
NatWest Markets plc	€500,000	0.13%	12/11/2025	520,337	0.06%
NatWest Markets plc	€100,000	1.38%	2/3/2027	103,965	0.01%
NatWest Markets plc	€100,000	6.38%	8/11/2027	134,355	0.02%
NatWest Markets plc	€100,000	4.25%	13/1/2028	114,178	0.01%
Northumbrian Water Finance plc	€100,000	4.50%	14/2/2031	122,843	0.01%
Northumbrian Water Finance plc	£50,000	5.63%	29/4/2033	65,465	0.01%
Notting Hill Genesis	£100,000	5.25%	7/7/2042	127,758	0.02%
Optivo Finance plc	£100,000	2.86%	7/10/2035	102,742	0.01%
Orbit Capital plc	£100,000	3.38%	14/6/2048	96,418	0.01%
OSB Group plc	£100,000	9.50%	7/9/2028	131,056	0.02%
Peabody Capital No 2 plc	£100,000	3.25%	14/9/2048	94,021	0.01%
Phoenix Group Holdings plc	€100,000	4.38%	24/1/2029	105,672	0.01%
Phoenix Group Holdings plc	£200,000	5.87%	13/6/2029	250,190	0.03%
Places For People Treasury plc	£100,000	6.25%	6/12/2041	137,391	0.02%
Prudential Funding Asia plc	£130,000	3.13%	14/4/2030	116,858	0.01%
Prudential Funding Asia plc	£100,000	6.13%	19/12/2031	133,486	0.02%
Reckitt Benckiser Treasury Services Nederland BV	€100,000	0.38%	19/5/2026	104,177	0.01%
Reckitt Benckiser Treasury Services plc	€100,000	3.63%	14/9/2028	114,237	0.01%
Reckitt Benckiser Treasury Services plc	€100,000	3.88%	14/9/2033	116,953	0.01%
Reckitt Benckiser Treasury Services plc	€100,000	5.63%	14/12/2038	143,223	0.02%
RELX Capital, Inc.	€200,000	1.30%	12/5/2025	214,665	0.03%
RELX Capital, Inc.	\$310,000	4.00%	18/3/2029	304,818	0.04%
RELX Capital, Inc.	\$95,000	3.00%	22/5/2030	87,343	0.01%
RELX Finance BV	€200,000	1.38%	12/5/2026	213,440	0.03%
RELX Finance BV	€100,000	0.50%	10/3/2028	100,177	0.01%
RELX Finance BV	€100,000	3.75%	12/6/2031	114,890	0.01%
RELX Finance BV	€100,000	0.88%	10/3/2032	93,209	0.01%
Rentokil Initial plc	€300,000	0.88%	30/5/2026	313,620	0.04%
RL Finance Bonds No 4 plc	£100,000	4.88%	7/10/2049	102,188	0.01%
Rothsay Life plc	£300,000	3.38%	12/7/2026	361,287	0.04%
Rothsay Life plc	£100,000	7.73%	16/5/2033	135,877	0.02%
Sage Group plc	£100,000	1.63%	25/2/2031	104,497	0.01%
Sanctuary Capital plc	£110,000	6.70%	23/3/2039	169,347	0.02%
Santander UK Group Holdings plc	\$75,000	1.53%	21/8/2026	69,972	0.01%
Santander UK Group Holdings plc	\$125,000	6.83%	21/11/2026	127,404	0.02%
Santander UK Group Holdings plc	\$255,000	1.67%	14/6/2027	232,112	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Santander UK Group Holdings plc	£200,000	7.10%	16/11/2027	265,067	0.03%
Santander UK Group Holdings plc	\$100,000	2.47%	11/1/2028	91,139	0.01%
Santander UK Group Holdings plc	€100,000	3.53%	25/8/2028	109,646	0.01%
Santander UK Group Holdings plc	\$70,000	3.82%	3/11/2028	65,779	0.01%
Santander UK Group Holdings plc	€100,000	7.48%	29/8/2029	138,633	0.02%
Santander UK Group Holdings plc	€100,000	0.60%	13/9/2029	95,022	0.01%
Segro plc	€100,000	5.13%	6/12/2041	127,866	0.02%
Severn Trent Utilities Finance plc	€100,000	3.63%	16/1/2026	124,765	0.02%
Severn Trent Utilities Finance plc	£50,000	6.25%	7/6/2029	68,259	0.01%
Severn Trent Utilities Finance plc	€125,000	2.75%	5/12/2031	138,910	0.02%
Severn Trent Utilities Finance plc	€450,000	5.25%	4/4/2036	592,993	0.07%
Smith & Nephew plc	\$75,000	2.03%	14/10/2030	61,985	0.01%
Smiths Group plc	€100,000	2.00%	23/2/2027	107,051	0.01%
South Eastern Power Networks plc	€100,000	5.63%	30/9/2030	135,557	0.02%
South Eastern Power Networks plc	€100,000	1.75%	30/9/2034	96,662	0.01%
Southern Electric Power Distribution plc	€225,000	5.50%	7/6/2032	306,770	0.04%
Southern Water Services Finance Ltd.	€550,000	1.63%	30/3/2027	618,701	0.07%
Southern Water Services Finance Ltd.	£50,000	5.13%	30/9/2056	58,933	0.01%
SP Transmission plc	€100,000	2.00%	13/11/2031	108,655	0.01%
Standard Chartered plc	€200,000	1.63%	3/10/2027	209,429	0.03%
Standard Chartered plc	€100,000	2.50%	9/9/2030	106,914	0.01%
Standard Chartered plc	€100,000	4.87%	10/5/2031	115,600	0.01%
Standard Chartered plc	€100,000	1.20%	23/9/2031	100,203	0.01%
Standard Chartered plc	€100,000	5.13%	6/6/2034	120,841	0.01%
Standard Chartered plc	€100,000	4.38%	18/1/2038	120,122	0.01%
Thames Water Utilities Finance plc	€700,000	4.00%	19/6/2025	853,793	0.10%
Thames Water Utilities Finance plc	€100,000	4.00%	18/4/2027	106,910	0.01%
Thames Water Utilities Finance plc	£40,000	6.75%	16/11/2028	51,818	0.01%
Thames Water Utilities Finance plc	€100,000	4.38%	18/1/2031	104,251	0.01%
Thames Water Utilities Finance plc	€150,000	5.13%	28/9/2037	166,969	0.02%
Thames Water Utilities Finance plc	€100,000	2.38%	22/4/2040	78,162	0.01%
Thames Water Utilities Finance plc	€100,000	5.50%	11/2/2041	113,252	0.01%
Together Housing Finance plc	€350,000	4.50%	17/12/2042	409,335	0.05%
Unilever Capital Corp.	\$100,000	2.90%	5/5/2027	95,474	0.01%
Unilever Capital Corp.	€125,000	3.50%	22/3/2028	121,244	0.01%
Unilever Capital Corp.	€100,000	3.30%	6/6/2029	112,974	0.01%
Unilever Capital Corp.	\$175,000	5.90%	15/11/2032	195,058	0.02%
Unilever Capital Corp.	€200,000	3.40%	6/6/2033	227,679	0.03%
Unilever Capital Corp.	€100,000	5.00%	8/12/2033	103,956	0.01%
Unilever Finance Netherlands BV	€300,000	0.75%	28/2/2026	316,663	0.04%
Unilever Finance Netherlands BV	€300,000	1.13%	12/2/2027	315,415	0.04%
Unilever Finance Netherlands BV	€300,000	1.00%	14/2/2027	314,202	0.04%
Unilever Finance Netherlands BV	€100,000	1.75%	25/3/2030	103,656	0.01%
Unilever Finance Netherlands BV	€100,000	3.50%	23/2/2035	115,288	0.01%
United Kingdom Gilt	£141,000	1.25%	22/10/2041	116,717	0.01%
United Kingdom Gilt	£300,000	1.25%	31/7/2051	203,740	0.02%
United Utilities Water Finance plc	€100,000	0.88%	28/10/2029	103,758	0.01%
United Utilities Water Finance plc	€100,000	5.75%	26/6/2036	137,678	0.02%
Virgin Money UK plc	€200,000	3.38%	24/4/2026	243,881	0.03%
Virgin Money UK plc	€100,000	4.63%	29/10/2028	110,201	0.01%
Virgin Money UK plc	€100,000	5.13%	11/12/2030	122,322	0.01%
Vodafone Group plc	\$390,000	4.13%	30/5/2025	385,180	0.05%
Vodafone Group plc	€100,000	1.88%	11/9/2025	107,676	0.01%
Vodafone Group plc	€200,000	1.13%	20/11/2025	212,679	0.03%
Vodafone Group plc	\$320,000	4.38%	30/5/2028	319,486	0.04%
Vodafone Group plc	€200,000	1.88%	20/11/2029	206,220	0.02%
Vodafone Group plc	€200,000	1.63%	24/11/2030	200,376	0.02%
Vodafone Group plc	€400,000	1.60%	29/7/2031	395,908	0.05%
Vodafone Group plc	€180,000	5.90%	26/11/2032	251,594	0.03%
Vodafone Group plc	\$128,000	6.15%	27/2/2037	138,588	0.02%
Vodafone Group plc	€100,000	2.88%	20/11/2037	101,925	0.01%
Vodafone Group plc	\$300,000	4.38%	19/2/2043	261,881	0.03%
Vodafone Group plc	\$80,000	5.25%	30/5/2048	78,044	0.01%
Vodafone Group plc ¹	\$325,000	4.88%	19/6/2049	294,855	0.03%
Vodafone Group plc	€200,000	3.38%	8/8/2049	184,103	0.02%
Vodafone Group plc ¹	\$181,000	4.25%	17/9/2050	150,697	0.02%
Vodafone Group plc	€150,000	5.13%	2/12/2052	181,600	0.02%
Vodafone International Financing DAC	€100,000	3.75%	2/12/2034	113,951	0.01%
Wellcome Trust Finance plc	€100,000	4.63%	25/7/2036	132,290	0.02%
Wellcome Trust Ltd.	£130,000	1.50%	14/7/2071	74,512	0.01%
Whitbread Group plc	€100,000	2.38%	31/5/2027	116,132	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Yorkshire Building Society	£100,000	3.50%	21/4/2026	122,875	0.01%
Yorkshire Water Finance plc	£100,000	1.75%	26/11/2026	115,587	0.01%
				71,465,859	8.28%
United States 55.08% (30 June 2023: 55.71%)					
Abbott Ireland Financing DAC	€300,000	1.50%	27/9/2026	319,814	0.04%
Abbott Ireland Financing DAC	€100,000	0.38%	19/11/2027	101,174	0.01%
Abbott Laboratories	\$25,000	3.75%	30/11/2026	24,667	0.00%
Abbott Laboratories	\$190,000	4.75%	30/11/2036	194,692	0.02%
Abbott Laboratories	\$500,000	4.90%	30/11/2046	512,674	0.06%
AbbVie, Inc. ¹	\$705,000	3.60%	14/5/2025	692,565	0.08%
AbbVie, Inc.	\$650,000	3.20%	14/5/2026	630,694	0.07%
AbbVie, Inc. ¹	\$590,000	2.95%	21/11/2026	565,836	0.07%
AbbVie, Inc.	€150,000	0.75%	18/11/2027	152,872	0.02%
AbbVie, Inc.	\$158,000	4.25%	14/11/2028	157,276	0.02%
AbbVie, Inc.	€500,000	2.13%	1/6/2029	527,666	0.06%
AbbVie, Inc.	\$494,000	3.20%	21/11/2029	461,562	0.05%
AbbVie, Inc.	€100,000	1.25%	18/11/2031	96,444	0.01%
AbbVie, Inc.	\$560,000	4.55%	15/3/2035	549,691	0.06%
AbbVie, Inc.	\$190,000	4.50%	14/5/2035	185,828	0.02%
AbbVie, Inc.	\$50,000	4.30%	14/5/2036	47,941	0.01%
AbbVie, Inc.	\$610,000	4.05%	21/11/2039	551,669	0.06%
AbbVie, Inc.	\$195,000	4.40%	6/11/2042	181,091	0.02%
AbbVie, Inc.	\$95,000	4.85%	15/6/2044	92,549	0.01%
AbbVie, Inc.	\$90,000	4.75%	15/3/2045	86,548	0.01%
AbbVie, Inc.	\$230,000	4.70%	14/5/2045	219,527	0.03%
AbbVie, Inc.	\$125,000	4.45%	14/5/2046	114,943	0.01%
AbbVie, Inc.	\$370,000	4.88%	14/11/2048	361,822	0.04%
AbbVie, Inc.	\$898,000	4.25%	21/11/2049	801,447	0.09%
Adobe, Inc.	\$100,000	3.25%	1/2/2025	98,285	0.01%
Adobe, Inc.	\$210,000	2.15%	1/2/2027	196,996	0.02%
Adobe, Inc.	\$100,000	2.30%	1/2/2030	89,709	0.01%
Aetna, Inc.	\$68,000	6.63%	15/6/2036	76,150	0.01%
Aetna, Inc.	\$90,000	3.88%	15/8/2047	70,505	0.01%
Aflac, Inc.	\$195,000	3.60%	1/4/2030	184,272	0.02%
Agilent Technologies, Inc.	\$70,000	2.30%	12/3/2031	60,681	0.01%
Air Lease Corp.	\$60,000	3.38%	1/7/2025	58,111	0.01%
Air Lease Corp.	\$45,000	2.88%	15/1/2026	42,899	0.01%
Air Lease Corp.	\$100,000	3.75%	1/6/2026	96,621	0.01%
Air Lease Corp.	\$130,000	1.88%	15/8/2026	119,715	0.01%
Air Lease Corp.	\$55,000	2.20%	15/1/2027	50,401	0.01%
Air Lease Corp.	CAD95,000	5.40%	1/6/2028	73,742	0.01%
Air Lease Corp.	\$70,000	3.13%	1/12/2030	61,300	0.01%
Air Lease Corp.	\$100,000	2.88%	15/1/2032	84,772	0.01%
Air Products & Chemicals, Inc.	€200,000	0.50%	5/5/2028	199,552	0.02%
Air Products & Chemicals, Inc.	\$84,000	2.05%	15/5/2030	73,436	0.01%
Air Products & Chemicals, Inc.	€200,000	0.80%	5/5/2032	183,374	0.02%
Air Products & Chemicals, Inc.	€200,000	4.00%	3/3/2035	233,089	0.03%
Air Products & Chemicals, Inc.	\$95,000	2.70%	15/5/2040	72,558	0.01%
Air Products & Chemicals, Inc.	\$75,000	2.80%	15/5/2050	53,727	0.01%
Albemarle New Holding GmbH	€100,000	1.63%	25/11/2028	100,868	0.01%
Alexandria Real Estate Equities, Inc.	\$95,000	3.38%	15/8/2031	85,710	0.01%
Alexandria Real Estate Equities, Inc.	\$80,000	2.00%	18/5/2032	64,118	0.01%
Alexandria Real Estate Equities, Inc.	\$185,000	1.88%	1/2/2033	144,172	0.02%
Alexandria Real Estate Equities, Inc.	\$105,000	2.95%	15/3/2034	87,617	0.01%
Alexandria Real Estate Equities, Inc.	\$140,000	3.00%	18/5/2051	92,704	0.01%
Alexandria Real Estate Equities, Inc.	\$96,000	3.55%	15/3/2052	70,136	0.01%
Allstate Corp.	\$170,000	5.25%	30/3/2033	173,663	0.02%
Ally Financial, Inc.	\$50,000	5.80%	1/5/2025	50,041	0.01%
Ally Financial, Inc.	\$40,000	4.75%	9/6/2027	38,559	0.00%
Ally Financial, Inc.	\$60,000	7.10%	15/11/2027	62,537	0.01%
Ally Financial, Inc.	\$185,000	2.20%	2/11/2028	158,209	0.02%
Ally Financial, Inc.	\$115,000	6.99%	13/6/2029	118,954	0.01%
Ally Financial, Inc.	\$290,000	8.00%	1/11/2031	317,677	0.04%
Alphabet, Inc.	\$100,000	0.45%	15/8/2025	93,867	0.01%
Alphabet, Inc.	\$315,000	2.00%	15/8/2026	297,475	0.03%
Alphabet, Inc. ¹	\$270,000	0.80%	15/8/2027	241,377	0.03%
Alphabet, Inc.	\$195,000	1.10%	15/8/2030	161,737	0.02%
Alphabet, Inc.	\$60,000	1.90%	15/8/2040	41,677	0.00%
Alphabet, Inc.	\$220,000	2.05%	15/8/2050	137,686	0.02%
Alphabet, Inc.	\$370,000	2.25%	15/8/2060	229,812	0.03%
Amazon.com, Inc.	\$655,000	3.00%	13/4/2025	641,482	0.07%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Amazon.com, Inc.	\$40,000	0.80%	3/6/2025	37,911	0.00%
Amazon.com, Inc.	\$200,000	4.60%	1/12/2025	200,720	0.02%
Amazon.com, Inc.	\$30,000	5.20%	3/12/2025	30,366	0.00%
Amazon.com, Inc.	\$465,000	1.00%	12/5/2026	429,698	0.05%
Amazon.com, Inc.	\$175,000	3.30%	13/4/2027	169,944	0.02%
Amazon.com, Inc.	\$210,000	1.20%	3/6/2027	189,397	0.02%
Amazon.com, Inc.	\$450,000	3.15%	22/8/2027	432,454	0.05%
Amazon.com, Inc. ¹	\$450,000	4.55%	1/12/2027	456,617	0.05%
Amazon.com, Inc.	\$285,000	3.45%	13/4/2029	276,124	0.03%
Amazon.com, Inc.	\$110,000	4.65%	1/12/2029	112,835	0.01%
Amazon.com, Inc.	\$150,000	1.50%	3/6/2030	127,071	0.01%
Amazon.com, Inc.	\$685,000	2.10%	12/5/2031	590,814	0.07%
Amazon.com, Inc.	\$125,000	3.60%	13/4/2032	118,991	0.01%
Amazon.com, Inc.	\$150,000	4.70%	1/12/2032	154,110	0.02%
Amazon.com, Inc.	\$90,000	4.80%	5/12/2034	93,143	0.01%
Amazon.com, Inc.	\$285,000	3.88%	22/8/2037	264,524	0.03%
Amazon.com, Inc.	\$210,000	2.88%	12/5/2041	164,943	0.02%
Amazon.com, Inc.	\$140,000	4.95%	5/12/2044	144,496	0.02%
Amazon.com, Inc.	\$320,000	4.05%	22/8/2047	288,601	0.03%
Amazon.com, Inc. ¹	\$585,000	2.50%	3/6/2050	389,749	0.05%
Amazon.com, Inc.	\$555,000	3.10%	12/5/2051	414,821	0.05%
Amazon.com, Inc.	\$380,000	3.95%	13/4/2052	333,105	0.04%
Amazon.com, Inc.	\$285,000	4.25%	22/8/2057	262,821	0.03%
Amazon.com, Inc.	\$227,000	2.70%	3/6/2060	150,419	0.02%
Amazon.com, Inc.	\$256,000	3.25%	12/5/2061	188,407	0.02%
Amazon.com, Inc.	\$200,000	4.10%	13/4/2062	176,844	0.02%
American Express Co.	\$224,000	2.25%	4/3/2025	216,755	0.03%
American Express Co.	\$295,000	3.95%	1/8/2025	290,291	0.03%
American Express Co.	\$45,000	4.20%	6/11/2025	44,483	0.01%
American Express Co.	\$155,000	4.90%	13/2/2026	155,344	0.02%
American Express Co.	\$110,000	4.99%	1/5/2026	109,742	0.01%
American Express Co.	\$135,000	3.13%	20/5/2026	130,258	0.02%
American Express Co.	\$255,000	6.34%	30/10/2026	260,132	0.03%
American Express Co.	\$205,000	1.65%	4/11/2026	189,215	0.02%
American Express Co.	\$185,000	2.55%	4/3/2027	173,317	0.02%
American Express Co.	\$135,000	3.30%	3/5/2027	129,054	0.01%
American Express Co.	\$75,000	5.39%	28/7/2027	75,879	0.01%
American Express Co.	\$280,000	5.85%	5/11/2027	292,168	0.03%
American Express Co.	\$105,000	4.05%	3/5/2029	104,017	0.01%
American Express Co.	\$75,000	5.28%	27/7/2029	76,504	0.01%
American Express Co.	\$405,000	6.49%	30/10/2031	439,102	0.05%
American Express Co.	\$120,000	4.99%	26/5/2033	119,697	0.01%
American Express Co.	\$260,000	4.42%	3/8/2033	250,374	0.03%
American Express Co.	\$165,000	5.04%	1/5/2034	164,769	0.02%
American Express Co.	\$62,000	4.05%	3/12/2042	56,042	0.01%
American Honda Finance Corp.	\$100,000	1.50%	13/1/2025	96,481	0.01%
American Honda Finance Corp.	\$265,000	4.60%	17/4/2025	264,241	0.03%
American Honda Finance Corp.	\$360,000	5.00%	23/5/2025	361,091	0.04%
American Honda Finance Corp.	\$5,000	1.20%	8/7/2025	4,743	0.00%
American Honda Finance Corp.	\$85,000	1.00%	10/9/2025	79,923	0.01%
American Honda Finance Corp.	\$55,000	5.25%	7/7/2026	55,982	0.01%
American Honda Finance Corp.	\$150,000	1.30%	9/9/2026	137,884	0.02%
American Honda Finance Corp.	€200,000	0.75%	25/11/2026	230,432	0.03%
American Honda Finance Corp.	€300,000	3.75%	25/10/2027	339,950	0.04%
American Honda Finance Corp.	\$65,000	2.00%	24/3/2028	58,927	0.01%
American Honda Finance Corp.	€100,000	0.30%	7/7/2028	97,795	0.01%
American Honda Finance Corp.	\$235,000	5.65%	15/11/2028	246,055	0.03%
American International Group, Inc.	€100,000	1.88%	21/6/2027	105,737	0.01%
American International Group, Inc.	\$280,000	5.13%	27/3/2033	284,181	0.03%
American International Group, Inc.	\$75,000	4.80%	10/7/2045	70,772	0.01%
American International Group, Inc.	\$70,000	5.75%	1/4/2048	69,194	0.01%
American International Group, Inc.	\$70,000	4.75%	1/4/2048	66,325	0.01%
American International Group, Inc.	\$84,000	4.38%	30/6/2050	75,150	0.01%
American Medical Systems Europe BV	€200,000	0.75%	8/3/2025	213,581	0.02%
American Medical Systems Europe BV	€200,000	1.38%	8/3/2028	206,773	0.02%
American Medical Systems Europe BV	€100,000	1.88%	8/3/2034	96,096	0.01%
American Tower Corp.	\$155,000	2.40%	15/3/2025	149,927	0.02%
American Tower Corp.	\$20,000	4.00%	1/6/2025	19,665	0.00%
American Tower Corp.	€100,000	1.95%	22/5/2026	106,543	0.01%
American Tower Corp.	\$95,000	3.38%	15/10/2026	91,111	0.01%
American Tower Corp.	\$85,000	2.75%	15/1/2027	79,693	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American Tower Corp.	€100,000	0.40%	15/2/2027	100,668	0.01%
American Tower Corp.	\$15,000	3.55%	15/7/2027	14,402	0.00%
American Tower Corp.	€400,000	0.50%	15/1/2028	394,057	0.05%
American Tower Corp.	\$490,000	5.80%	15/11/2028	509,996	0.06%
American Tower Corp.	€200,000	0.88%	21/5/2029	192,592	0.02%
American Tower Corp.	\$120,000	3.80%	15/8/2029	113,909	0.01%
American Tower Corp.	\$50,000	2.90%	15/1/2030	44,667	0.01%
American Tower Corp.	\$145,000	2.10%	15/6/2030	121,712	0.01%
American Tower Corp.	\$175,000	1.88%	15/10/2030	143,517	0.02%
American Tower Corp.	€100,000	4.63%	16/5/2031	116,378	0.01%
American Tower Corp.	\$55,000	5.65%	15/3/2033	57,191	0.01%
American Tower Corp.	\$70,000	5.55%	15/7/2033	72,527	0.01%
American Tower Corp.	\$87,000	3.10%	15/6/2050	59,574	0.01%
American Tower Corp.	\$175,000	2.95%	15/1/2051	116,791	0.01%
American Water Capital Corp.	\$65,000	4.45%	1/6/2032	64,605	0.01%
American Water Capital Corp.	\$120,000	6.59%	15/10/2037	139,270	0.02%
American Water Capital Corp.	\$70,000	3.75%	1/9/2047	57,225	0.01%
Ameriprise Financial, Inc.	\$75,000	5.15%	15/5/2033	77,377	0.01%
Amgen, Inc.	\$125,000	5.25%	2/3/2025	125,291	0.01%
Amgen, Inc.	\$35,000	3.13%	1/5/2025	34,123	0.00%
Amgen, Inc.	\$225,000	5.51%	2/3/2026	225,101	0.03%
Amgen, Inc.	\$100,000	2.60%	19/8/2026	95,017	0.01%
Amgen, Inc.	\$795,000	2.20%	21/2/2027	739,141	0.09%
Amgen, Inc.	\$60,000	3.20%	2/11/2027	57,330	0.01%
Amgen, Inc.	\$250,000	5.15%	2/3/2028	255,618	0.03%
Amgen, Inc.	\$305,000	1.65%	15/8/2028	269,712	0.03%
Amgen, Inc.	\$25,000	3.00%	22/2/2029	23,508	0.00%
Amgen, Inc.	\$25,000	4.05%	18/8/2029	24,477	0.00%
Amgen, Inc.	\$720,000	5.25%	2/3/2030	740,401	0.09%
Amgen, Inc.	\$575,000	2.30%	25/2/2031	491,642	0.06%
Amgen, Inc.	\$100,000	2.00%	15/1/2032	81,950	0.01%
Amgen, Inc.	\$25,000	3.35%	22/2/2032	22,821	0.00%
Amgen, Inc.	\$20,000	4.20%	1/3/2033	19,030	0.00%
Amgen, Inc.	\$375,000	5.25%	2/3/2033	384,354	0.04%
Amgen, Inc.	\$105,000	3.15%	21/2/2040	81,805	0.01%
Amgen, Inc.	\$100,000	2.80%	15/8/2041	72,814	0.01%
Amgen, Inc.	\$330,000	5.60%	2/3/2043	341,251	0.04%
Amgen, Inc.	\$350,000	4.40%	1/5/2045	311,140	0.04%
Amgen, Inc.	\$185,000	4.56%	15/6/2048	166,993	0.02%
Amgen, Inc.	\$490,000	3.38%	21/2/2050	365,749	0.04%
Amgen, Inc.	\$610,000	4.66%	15/6/2051	555,962	0.06%
Amgen, Inc.	\$5,000	3.00%	15/1/2052	3,502	0.00%
Amgen, Inc.	\$275,000	4.20%	22/2/2052	232,638	0.03%
Amgen, Inc.	\$240,000	4.88%	1/3/2053	224,709	0.03%
Amgen, Inc.	\$440,000	5.65%	2/3/2053	463,839	0.05%
Amgen, Inc.	\$80,000	2.77%	1/9/2053	51,468	0.01%
Amgen, Inc.	\$125,000	4.40%	22/2/2062	105,693	0.01%
Amgen, Inc.	\$470,000	5.75%	2/3/2063	494,341	0.06%
Amphenol Corp.	\$20,000	2.80%	15/2/2030	18,226	0.00%
Amphenol Corp.	\$180,000	2.20%	15/9/2031	151,572	0.02%
Aon Corp.	\$265,000	3.75%	2/5/2029	253,573	0.03%
Aon Corp.	\$75,000	2.80%	15/5/2030	66,524	0.01%
Aon Corp./Aon Global Holdings plc	\$180,000	5.35%	28/2/2033	184,913	0.02%
Aon Corp./Aon Global Holdings plc	\$110,000	3.90%	28/2/2052	87,207	0.01%
Aon Global Ltd.	\$25,000	3.88%	15/12/2025	24,479	0.00%
Apple, Inc.	\$100,000	2.75%	13/1/2025	97,977	0.01%
Apple, Inc.	\$380,000	1.13%	11/5/2025	362,377	0.04%
Apple, Inc.	\$310,000	3.20%	13/5/2025	303,872	0.04%
Apple, Inc.	€200,000	0.88%	24/5/2025	214,063	0.02%
Apple, Inc.	\$210,000	0.55%	20/8/2025	197,492	0.02%
Apple, Inc.	\$200,000	0.70%	8/2/2026	185,276	0.02%
Apple, Inc.	\$490,000	3.25%	23/2/2026	478,259	0.06%
Apple, Inc.	\$175,000	2.45%	4/8/2026	166,942	0.02%
Apple, Inc.	\$355,000	2.05%	11/9/2026	334,724	0.04%
Apple, Inc.	\$300,000	3.35%	9/2/2027	292,202	0.03%
Apple, Inc.	\$300,000	3.20%	11/5/2027	290,522	0.03%
Apple, Inc.	\$280,000	3.00%	20/6/2027	269,193	0.03%
Apple, Inc.	\$250,000	2.90%	12/9/2027	239,312	0.03%
Apple, Inc.	\$170,000	3.00%	13/11/2027	163,061	0.02%
Apple, Inc.	\$230,000	1.20%	8/2/2028	204,764	0.02%
Apple, Inc.	\$355,000	1.40%	5/8/2028	314,420	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Apple, Inc.	€200,000	1.38%	24/5/2029	207,577	0.02%
Apple, Inc.	£100,000	3.05%	31/7/2029	123,646	0.01%
Apple, Inc.	\$20,000	3.25%	8/8/2029	19,109	0.00%
Apple, Inc.	\$325,000	2.20%	11/9/2029	294,202	0.03%
Apple, Inc.	\$390,000	1.65%	11/5/2030	333,825	0.04%
Apple, Inc.	\$85,000	1.25%	20/8/2030	70,604	0.01%
Apple, Inc.	\$570,000	1.65%	8/2/2031	480,576	0.06%
Apple, Inc.	\$185,000	1.70%	5/8/2031	154,721	0.02%
Apple, Inc.	\$185,000	3.35%	8/8/2032	173,433	0.02%
Apple, Inc.	\$25,000	4.30%	10/5/2033	25,371	0.00%
Apple, Inc.	\$150,000	4.50%	23/2/2036	153,382	0.02%
Apple, Inc.	\$155,000	2.38%	8/2/2041	113,759	0.01%
Apple, Inc.	\$410,000	3.85%	4/5/2043	364,961	0.04%
Apple, Inc.	\$312,000	4.45%	6/5/2044	303,417	0.04%
Apple, Inc.	\$175,000	3.45%	9/2/2045	146,022	0.02%
Apple, Inc.	\$186,000	4.38%	13/5/2045	176,842	0.02%
Apple, Inc.	\$345,000	4.65%	23/2/2046	340,361	0.04%
Apple, Inc.	\$460,000	3.85%	4/8/2046	401,021	0.05%
Apple, Inc.	\$115,000	4.25%	9/2/2047	108,706	0.01%
Apple, Inc.	\$240,000	3.75%	12/9/2047	205,536	0.02%
Apple, Inc.	\$360,000	3.75%	13/11/2047	307,856	0.04%
Apple, Inc.	\$96,000	2.95%	11/9/2049	70,596	0.01%
Apple, Inc.	\$185,000	2.65%	11/5/2050	127,530	0.01%
Apple, Inc.	\$397,000	2.40%	20/8/2050	260,344	0.03%
Apple, Inc.	\$235,000	2.65%	8/2/2051	161,325	0.02%
Apple, Inc.	\$165,000	2.70%	5/8/2051	113,723	0.01%
Apple, Inc.	\$242,000	3.95%	8/8/2052	212,317	0.02%
Apple, Inc.	\$275,000	4.85%	10/5/2053	280,577	0.03%
Apple, Inc.	\$150,000	2.55%	20/8/2060	99,061	0.01%
Apple, Inc.	\$170,000	2.80%	8/2/2061	115,840	0.01%
Apple, Inc.	\$100,000	2.85%	5/8/2061	68,460	0.01%
Apple, Inc.	\$135,000	4.10%	8/8/2062	120,492	0.01%
Applied Materials, Inc.	\$10,000	3.30%	1/4/2027	9,691	0.00%
Applied Materials, Inc.	\$90,000	1.75%	1/6/2030	76,644	0.01%
Applied Materials, Inc.	\$95,000	4.35%	1/4/2047	89,736	0.01%
Applied Materials, Inc.	\$250,000	2.75%	1/6/2050	180,715	0.02%
Aptiv plc	\$90,000	3.10%	1/12/2051	58,762	0.01%
Aptiv plc/Aptiv Corp.	\$75,000	3.25%	1/3/2032	66,305	0.01%
Aptiv plc/Aptiv Corp.	\$120,000	4.15%	1/5/2052	95,109	0.01%
Arch Capital Group Ltd.	\$75,000	3.64%	30/6/2050	57,362	0.01%
Arthur J Gallagher & Co.	\$85,000	3.50%	20/5/2051	63,016	0.01%
Astrazeneca Finance LLC	\$240,000	4.88%	3/3/2028	244,665	0.03%
AT&T, Inc.	€200,000	3.55%	18/11/2025	222,137	0.03%
AT&T, Inc.	CAD110,000	4.00%	25/11/2025	82,138	0.01%
AT&T, Inc.	\$255,000	5.54%	20/2/2026	255,180	0.03%
AT&T, Inc.	€400,000	0.25%	4/3/2026	414,807	0.05%
AT&T, Inc.	\$245,000	1.70%	25/3/2026	229,213	0.03%
AT&T, Inc.	£200,000	2.90%	4/12/2026	242,948	0.03%
AT&T, Inc.	\$150,000	3.80%	15/2/2027	146,374	0.02%
AT&T, Inc.	\$100,000	4.25%	1/3/2027	98,931	0.01%
AT&T, Inc.	\$190,000	2.30%	1/6/2027	176,444	0.02%
AT&T, Inc.	\$318,000	1.65%	1/2/2028	283,177	0.03%
AT&T, Inc.	\$130,000	4.10%	15/2/2028	127,110	0.01%
AT&T, Inc.	€300,000	1.60%	19/5/2028	311,052	0.04%
AT&T, Inc.	\$485,000	4.35%	1/3/2029	478,818	0.06%
AT&T, Inc.	€100,000	2.35%	5/9/2029	105,860	0.01%
AT&T, Inc.	£200,000	4.38%	14/9/2029	251,613	0.03%
AT&T, Inc.	€400,000	2.60%	17/12/2029	426,008	0.05%
AT&T, Inc.	\$590,000	4.30%	15/2/2030	577,538	0.07%
AT&T, Inc.	€200,000	0.80%	4/3/2030	192,030	0.02%
AT&T, Inc.	\$285,000	2.75%	1/6/2031	249,695	0.03%
AT&T, Inc.	\$425,000	2.25%	1/2/2032	351,644	0.04%
AT&T, Inc.	€100,000	2.05%	19/5/2032	99,728	0.01%
AT&T, Inc.	€400,000	3.55%	17/12/2032	443,139	0.05%
AT&T, Inc.	\$450,000	2.55%	1/12/2033	367,133	0.04%
AT&T, Inc.	\$280,000	5.40%	15/2/2034	288,918	0.03%
AT&T, Inc.	€100,000	4.30%	18/11/2034	116,721	0.01%
AT&T, Inc.	€100,000	2.45%	15/3/2035	98,224	0.01%
AT&T, Inc.	\$460,000	4.50%	15/5/2035	436,317	0.05%
AT&T, Inc.	€300,000	3.15%	4/9/2036	308,644	0.04%
AT&T, Inc.	\$125,000	5.25%	1/3/2037	125,604	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AT&T, Inc.	€100,000	2.60%	19/5/2038	94,763	0.01%
AT&T, Inc.	\$71,000	4.85%	1/3/2039	67,902	0.01%
AT&T, Inc.	€100,000	1.80%	14/9/2039	84,138	0.01%
AT&T, Inc.	£350,000	7.00%	30/4/2040	520,697	0.06%
AT&T, Inc.	\$422,000	3.50%	1/6/2041	335,392	0.04%
AT&T, Inc.	\$285,000	4.30%	15/12/2042	248,228	0.03%
AT&T, Inc.	£100,000	4.25%	1/6/2043	110,346	0.01%
AT&T, Inc.	£100,000	4.88%	1/6/2044	118,575	0.01%
AT&T, Inc.	\$145,000	4.35%	15/6/2045	125,449	0.01%
AT&T, Inc.	\$360,000	4.75%	15/5/2046	326,394	0.04%
AT&T, Inc.	\$50,000	5.65%	15/2/2047	52,080	0.01%
AT&T, Inc.	CAD90,000	4.85%	25/5/2047	63,573	0.01%
AT&T, Inc.	\$165,000	4.50%	9/3/2048	144,545	0.02%
AT&T, Inc.	CAD100,000	5.10%	25/11/2048	73,050	0.01%
AT&T, Inc.	\$63,000	4.55%	9/3/2049	55,229	0.01%
AT&T, Inc.	\$500,000	3.65%	1/6/2051	377,391	0.04%
AT&T, Inc.	\$55,000	3.30%	1/2/2052	39,345	0.00%
AT&T, Inc.	\$813,000	3.50%	15/9/2053	591,525	0.07%
AT&T, Inc.	\$933,000	3.55%	15/9/2055	672,672	0.08%
AT&T, Inc.	\$821,000	3.80%	1/12/2057	611,108	0.07%
AT&T, Inc.	\$895,000	3.65%	15/9/2059	642,811	0.07%
AT&T, Inc.	\$250,000	3.85%	1/6/2060	186,795	0.02%
Athene Global Funding	CAD70,000	2.10%	24/9/2025	50,228	0.01%
Athene Global Funding	€100,000	0.37%	10/9/2026	101,122	0.01%
Athene Global Funding	€200,000	0.63%	12/1/2028	196,585	0.02%
Athene Holding Ltd.	\$65,000	4.13%	12/1/2028	62,160	0.01%
Autodesk, Inc.	\$60,000	2.40%	15/12/2031	51,361	0.01%
Autoliv, Inc.	€100,000	4.25%	15/3/2028	113,299	0.01%
Automatic Data Processing, Inc.	\$65,000	3.38%	15/9/2025	63,738	0.01%
Automatic Data Processing, Inc.	\$40,000	1.70%	15/5/2028	36,095	0.00%
Automatic Data Processing, Inc.	\$50,000	1.25%	1/9/2030	41,626	0.00%
AutoZone, Inc.	\$135,000	4.00%	15/4/2030	129,778	0.02%
AutoZone, Inc.	\$50,000	4.75%	1/8/2032	49,543	0.01%
Bank of America Corp.	\$300,000	4.00%	22/1/2025	295,918	0.03%
Bank of America Corp.	\$190,000	3.95%	21/4/2025	186,820	0.02%
Bank of America Corp.	\$75,000	3.88%	1/8/2025	73,948	0.01%
Bank of America Corp.	\$105,000	1.53%	6/12/2025	100,922	0.01%
Bank of America Corp.	\$125,000	3.37%	23/1/2026	122,092	0.01%
Bank of America Corp.	\$185,000	2.02%	13/2/2026	177,739	0.02%
Bank of America Corp.	\$72,000	4.45%	3/3/2026	71,152	0.01%
Bank of America Corp.	CAD75,000	3.52%	24/3/2026	55,736	0.01%
Bank of America Corp.	\$290,000	3.38%	2/4/2026	282,255	0.03%
Bank of America Corp.	\$440,000	3.50%	19/4/2026	428,292	0.05%
Bank of America Corp.	€100,000	0.81%	9/5/2026	106,164	0.01%
Bank of America Corp.	\$1,004,000	1.32%	19/6/2026	945,026	0.11%
Bank of America Corp.	\$150,000	4.83%	22/7/2026	148,887	0.02%
Bank of America Corp.	\$175,000	4.25%	22/10/2026	171,855	0.02%
Bank of America Corp.	\$385,000	1.20%	24/10/2026	357,594	0.04%
Bank of America Corp.	€200,000	1.95%	27/10/2026	214,498	0.02%
Bank of America Corp.	\$860,000	5.08%	20/1/2027	858,482	0.10%
Bank of America Corp.	\$220,000	1.66%	11/3/2027	203,522	0.02%
Bank of America Corp.	\$885,000	3.56%	23/4/2027	852,091	0.10%
Bank of America Corp.	€600,000	1.78%	4/5/2027	636,763	0.07%
Bank of America Corp.	\$470,000	1.73%	22/7/2027	430,507	0.05%
Bank of America Corp.	\$205,000	5.93%	15/9/2027	209,127	0.02%
Bank of America Corp.	CAD112,000	1.98%	15/9/2027	79,178	0.01%
Bank of America Corp.	\$300,000	3.25%	21/10/2027	285,556	0.03%
Bank of America Corp.	\$191,000	4.18%	25/11/2027	185,754	0.02%
Bank of America Corp.	\$285,000	3.82%	20/1/2028	274,034	0.03%
Bank of America Corp.	\$110,000	2.55%	4/2/2028	101,926	0.01%
Bank of America Corp.	CAD198,000	3.62%	16/3/2028	145,483	0.02%
Bank of America Corp.	\$235,000	3.71%	24/4/2028	224,549	0.03%
Bank of America Corp.	\$256,000	4.38%	27/4/2028	250,221	0.03%
Bank of America Corp.	\$835,000	3.59%	21/7/2028	792,366	0.09%
Bank of America Corp.	\$250,000	4.95%	22/7/2028	249,783	0.03%
Bank of America Corp.	£50,000	7.00%	31/7/2028	70,359	0.01%
Bank of America Corp.	\$115,000	6.20%	10/11/2028	120,091	0.01%
Bank of America Corp.	\$1,255,000	3.42%	20/12/2028	1,181,535	0.14%
Bank of America Corp.	\$843,000	3.97%	5/3/2029	805,147	0.09%
Bank of America Corp.	€200,000	3.65%	31/3/2029	222,419	0.03%
Bank of America Corp.	CAD151,000	2.60%	4/4/2029	105,610	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.	\$275,000	5.20%	25/4/2029	276,678	0.03%
Bank of America Corp.	£300,000	1.67%	2/6/2029	335,974	0.04%
Bank of America Corp.	\$305,000	2.09%	14/6/2029	268,977	0.03%
Bank of America Corp.	\$905,000	4.27%	23/7/2029	873,318	0.10%
Bank of America Corp.	\$160,000	5.82%	15/9/2029	165,162	0.02%
Bank of America Corp.	\$220,000	3.97%	7/2/2030	208,579	0.02%
Bank of America Corp.	€500,000	1.38%	9/5/2030	493,836	0.06%
Bank of America Corp.	\$129,000	3.19%	23/7/2030	116,988	0.01%
Bank of America Corp.	\$145,000	2.88%	22/10/2030	128,759	0.01%
Bank of America Corp.	\$295,000	2.50%	13/2/2031	253,535	0.03%
Bank of America Corp.	€100,000	0.69%	22/3/2031	92,308	0.01%
Bank of America Corp.	£100,000	3.58%	27/4/2031	119,411	0.01%
Bank of America Corp.	\$273,000	2.59%	29/4/2031	235,114	0.03%
Bank of America Corp.	\$235,000	1.90%	23/7/2031	191,946	0.02%
Bank of America Corp.	\$428,000	1.92%	24/10/2031	347,610	0.04%
Bank of America Corp.	€200,000	0.65%	26/10/2031	180,951	0.02%
Bank of America Corp.	\$341,000	2.65%	11/3/2032	288,180	0.03%
Bank of America Corp.	\$370,000	2.69%	22/4/2032	312,419	0.04%
Bank of America Corp.	€200,000	1.10%	24/5/2032	184,101	0.02%
Bank of America Corp.	\$565,000	2.30%	21/7/2032	461,508	0.05%
Bank of America Corp.	\$295,000	2.57%	20/10/2032	244,725	0.03%
Bank of America Corp.	\$725,000	2.97%	4/2/2033	616,078	0.07%
Bank of America Corp.	\$520,000	4.57%	27/4/2033	496,007	0.06%
Bank of America Corp.	€250,000	2.82%	27/4/2033	259,112	0.03%
Bank of America Corp.	\$470,000	5.02%	22/7/2033	464,667	0.05%
Bank of America Corp.	\$495,000	5.29%	25/4/2034	496,393	0.06%
Bank of America Corp.	\$440,000	5.87%	15/9/2034	461,071	0.05%
Bank of America Corp.	\$423,000	2.48%	21/9/2036	335,622	0.04%
Bank of America Corp.	\$365,000	6.11%	29/1/2037	390,023	0.05%
Bank of America Corp.	\$238,000	3.85%	8/3/2037	209,016	0.02%
Bank of America Corp.	\$500,000	4.24%	24/4/2038	451,102	0.05%
Bank of America Corp.	\$165,000	7.75%	14/5/2038	200,577	0.02%
Bank of America Corp.	\$190,000	4.08%	23/4/2040	166,653	0.02%
Bank of America Corp.	\$410,000	2.68%	19/6/2041	293,994	0.03%
Bank of America Corp.	\$225,000	5.88%	7/2/2042	242,769	0.03%
Bank of America Corp.	\$340,000	3.31%	22/4/2042	265,441	0.03%
Bank of America Corp.	\$360,000	5.00%	21/1/2044	354,460	0.04%
Bank of America Corp.	\$258,000	4.44%	20/1/2048	232,373	0.03%
Bank of America Corp.	\$125,000	3.95%	23/1/2049	105,131	0.01%
Bank of America Corp.	\$694,000	4.33%	15/3/2050	609,035	0.07%
Bank of America Corp.	\$517,000	4.08%	20/3/2051	436,506	0.05%
Bank of America Corp.	\$75,000	2.83%	24/10/2051	50,900	0.01%
Bank of America Corp.	\$93,000	3.48%	13/3/2052	71,846	0.01%
Bank of America Corp.	\$196,000	2.97%	21/7/2052	138,300	0.02%
Bank of America NA	\$250,000	5.65%	18/8/2025	253,212	0.03%
Bank of America NA	\$250,000	5.53%	18/8/2026	254,622	0.03%
Bank of America NA	\$205,000	6.00%	15/10/2036	222,425	0.03%
Bank of New York Mellon Corp.	\$50,000	3.00%	24/2/2025	48,899	0.01%
Bank of New York Mellon Corp.	\$44,000	1.60%	24/4/2025	42,240	0.00%
Bank of New York Mellon Corp.	\$25,000	2.80%	4/5/2026	23,943	0.00%
Bank of New York Mellon Corp.	\$245,000	4.41%	24/7/2026	242,409	0.03%
Bank of New York Mellon Corp.	\$75,000	2.05%	26/1/2027	69,714	0.01%
Bank of New York Mellon Corp.	\$335,000	4.95%	26/4/2027	334,935	0.04%
Bank of New York Mellon Corp.	\$55,000	3.25%	16/5/2027	52,717	0.01%
Bank of New York Mellon Corp.	\$85,000	3.40%	29/1/2028	81,102	0.01%
Bank of New York Mellon Corp.	\$270,000	3.44%	7/2/2028	259,905	0.03%
Bank of New York Mellon Corp.	\$110,000	3.85%	28/4/2028	107,298	0.01%
Bank of New York Mellon Corp.	\$40,000	5.80%	25/10/2028	41,472	0.00%
Bank of New York Mellon Corp.	\$90,000	4.54%	1/2/2029	89,431	0.01%
Bank of New York Mellon Corp.	\$75,000	3.30%	23/8/2029	70,223	0.01%
Bank of New York Mellon Corp.	\$75,000	6.32%	25/10/2029	79,601	0.01%
Bank of New York Mellon Corp.	\$50,000	4.29%	13/6/2033	47,690	0.01%
Bank of New York Mellon Corp.	\$85,000	5.83%	25/10/2033	90,152	0.01%
Bank of New York Mellon Corp.	\$40,000	4.71%	1/2/2034	39,110	0.00%
Bank of New York Mellon Corp.	\$130,000	4.97%	26/4/2034	129,498	0.02%
Bank of New York Mellon Corp.	\$335,000	6.47%	25/10/2034	371,355	0.04%
Bank of Nova Scotia	\$40,000	4.75%	2/2/2026	39,929	0.00%
Baxalta, Inc.	\$50,000	4.00%	23/6/2025	49,186	0.01%
Baxter International, Inc.	\$170,000	2.60%	15/8/2026	160,240	0.02%
Baxter International, Inc.	\$320,000	1.92%	1/2/2027	293,284	0.03%
Baxter International, Inc.	\$180,000	2.27%	1/12/2028	161,310	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Baxter International, Inc.	€100,000	1.30%	15/5/2029	99,148	0.01%
Baxter International, Inc.	\$95,000	2.54%	1/2/2032	79,710	0.01%
Baxter International, Inc.	\$185,000	3.13%	1/12/2051	127,570	0.01%
Becton Dickinson & Co.	\$30,000	3.73%	15/12/2024	29,520	0.00%
Becton Dickinson & Co.	€300,000	0.03%	13/8/2025	313,821	0.04%
Becton Dickinson & Co.	\$235,000	3.70%	6/6/2027	227,747	0.03%
Becton Dickinson & Co.	\$75,000	4.69%	13/2/2028	75,351	0.01%
Becton Dickinson & Co.	\$235,000	2.82%	20/5/2030	210,071	0.02%
Becton Dickinson & Co.	\$65,000	1.96%	11/2/2031	54,185	0.01%
Becton Dickinson & Co.	\$100,000	4.69%	15/12/2044	93,657	0.01%
Becton Dickinson & Co.	\$220,000	4.67%	6/6/2047	205,197	0.02%
Becton Dickinson Euro Finance Sarl	€200,000	1.21%	4/6/2026	210,899	0.02%
Becton Dickinson Euro Finance Sarl	€100,000	0.33%	13/8/2028	97,273	0.01%
Becton Dickinson Euro Finance Sarl	€100,000	1.21%	12/2/2036	85,463	0.01%
Becton Dickinson Euro Finance Sarl	€100,000	1.34%	13/8/2041	75,972	0.01%
Berry Global, Inc.	\$295,000	1.57%	15/1/2026	274,328	0.03%
Biogen, Inc.	\$115,000	4.05%	15/9/2025	113,114	0.01%
Biogen, Inc.	\$130,000	2.25%	1/5/2030	110,982	0.01%
Biogen, Inc.	\$85,000	5.20%	15/9/2045	83,496	0.01%
Biogen, Inc.	\$150,000	3.15%	1/5/2050	105,212	0.01%
Bio-Rad Laboratories, Inc.	\$69,000	3.70%	15/3/2032	62,100	0.01%
BlackRock, Inc.	€100,000	1.25%	6/5/2025	107,751	0.01%
BlackRock, Inc.	\$50,000	3.25%	30/4/2029	48,079	0.01%
BlackRock, Inc.	\$80,000	2.40%	30/4/2030	71,473	0.01%
BlackRock, Inc.	\$570,000	1.90%	28/1/2031	480,747	0.06%
BlackRock, Inc.	\$220,000	2.10%	25/2/2032	183,919	0.02%
BlackRock, Inc.	\$130,000	4.75%	25/5/2033	131,348	0.02%
Blackstone Holdings Finance Co. LLC	€200,000	1.50%	10/4/2029	199,943	0.02%
Booking Holdings, Inc.	€300,000	4.00%	15/11/2026	340,453	0.04%
Booking Holdings, Inc.	€200,000	1.80%	3/3/2027	212,695	0.02%
Booking Holdings, Inc.	€225,000	3.63%	12/11/2028	255,375	0.03%
Booking Holdings, Inc.	\$323,000	4.63%	13/4/2030	325,369	0.04%
Booking Holdings, Inc.	€200,000	4.50%	15/11/2031	240,489	0.03%
Booking Holdings, Inc.	€100,000	4.13%	12/5/2033	117,880	0.01%
Booking Holdings, Inc.	€100,000	4.75%	15/11/2034	124,555	0.01%
BorgWarner, Inc.	\$50,000	2.65%	1/7/2027	46,356	0.01%
BorgWarner, Inc.	€100,000	1.00%	19/5/2031	90,904	0.01%
Boston Properties LP	\$15,000	3.20%	15/1/2025	14,559	0.00%
Boston Properties LP	\$30,000	3.65%	1/2/2026	28,892	0.00%
Boston Properties LP	\$230,000	2.75%	1/10/2026	213,367	0.02%
Boston Properties LP	\$100,000	6.75%	1/12/2027	104,840	0.01%
Boston Properties LP	\$205,000	4.50%	1/12/2028	195,273	0.02%
Boston Properties LP	\$60,000	3.40%	21/6/2029	53,947	0.01%
Boston Properties LP	\$135,000	3.25%	30/1/2031	115,952	0.01%
Boston Properties LP	\$90,000	2.55%	1/4/2032	71,731	0.01%
Boston Properties LP	\$75,000	2.45%	1/10/2033	57,123	0.01%
Boston Properties LP	\$150,000	6.50%	15/1/2034	158,286	0.02%
Boston Scientific Corp.	\$60,000	2.65%	1/6/2030	53,612	0.01%
Brighthouse Financial, Inc.	\$195,000	3.70%	22/6/2027	184,419	0.02%
Brighthouse Financial, Inc.	\$78,000	4.70%	22/6/2047	61,982	0.01%
Bristol-Myers Squibb Co. ¹	\$325,000	0.75%	13/11/2025	303,347	0.04%
Bristol-Myers Squibb Co.	\$25,000	3.20%	15/6/2026	24,264	0.00%
Bristol-Myers Squibb Co. ¹	\$295,000	1.13%	13/11/2027	262,442	0.03%
Bristol-Myers Squibb Co.	\$60,000	3.90%	20/2/2028	58,956	0.01%
Bristol-Myers Squibb Co. ¹	\$300,000	3.40%	26/7/2029	284,468	0.03%
Bristol-Myers Squibb Co.	\$175,000	1.45%	13/11/2030	143,799	0.02%
Bristol-Myers Squibb Co.	\$100,000	5.75%	1/2/2031	107,027	0.01%
Bristol-Myers Squibb Co.	\$175,000	2.95%	15/3/2032	155,559	0.02%
Bristol-Myers Squibb Co.	\$100,000	5.90%	15/11/2033	108,994	0.01%
Bristol-Myers Squibb Co.	\$80,000	4.13%	15/6/2039	72,151	0.01%
Bristol-Myers Squibb Co.	\$87,000	2.35%	13/11/2040	60,730	0.01%
Bristol-Myers Squibb Co.	\$280,000	3.55%	15/3/2042	229,086	0.03%
Bristol-Myers Squibb Co.	\$122,000	4.35%	15/11/2047	107,442	0.01%
Bristol-Myers Squibb Co.	\$180,000	4.55%	20/2/2048	163,839	0.02%
Bristol-Myers Squibb Co.	\$555,000	4.25%	26/10/2049	481,585	0.06%
Bristol-Myers Squibb Co.	\$285,000	2.55%	13/11/2050	180,626	0.02%
Bristol-Myers Squibb Co.	\$255,000	3.70%	15/3/2052	200,379	0.02%
Bristol-Myers Squibb Co.	\$95,000	6.25%	15/11/2053	108,831	0.01%
Bristol-Myers Squibb Co.	\$176,000	3.90%	15/3/2062	137,224	0.02%
Bristol-Myers Squibb Co.	\$190,000	6.40%	15/11/2063	220,737	0.03%
Brixmor Operating Partnership LP	\$25,000	4.13%	15/5/2029	23,801	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Brixmor Operating Partnership LP	\$115,000	4.05%	1/7/2030	107,929	0.01%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$240,000	3.88%	15/1/2027	234,216	0.03%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$53,000	3.50%	15/1/2028	50,833	0.01%
Broadcom, Inc.	\$525,000	3.15%	15/11/2025	508,633	0.06%
Broadcom, Inc.	\$140,000	3.46%	15/9/2026	135,290	0.02%
Broadcom, Inc.	\$230,000	1.95%	15/2/2028	206,644	0.02%
Broadcom, Inc.	\$205,000	4.11%	15/9/2028	200,341	0.02%
Broadcom, Inc.	\$170,000	4.75%	15/4/2029	170,362	0.02%
Broadcom, Inc.	\$70,000	4.00%	15/4/2029	67,646	0.01%
Broadcom, Inc.	\$495,000	4.15%	15/11/2030	472,877	0.05%
Broadcom, Inc.	\$185,000	2.45%	15/2/2031	158,278	0.02%
Broadcom, Inc.	\$365,000	4.15%	15/4/2032	344,476	0.04%
Broadcom, Inc.	\$165,000	4.30%	15/11/2032	158,200	0.02%
Broadcom, Inc.	\$424,000	2.60%	15/2/2033	349,081	0.04%
Broadcom, Inc.	\$242,000	3.42%	15/4/2033	212,587	0.02%
Broadcom, Inc.	\$385,000	3.47%	15/4/2034	335,108	0.04%
Broadcom, Inc.	\$243,000	3.14%	15/11/2035	199,573	0.02%
Broadcom, Inc.	\$242,000	3.19%	15/11/2036	196,395	0.02%
Broadcom, Inc.	\$415,000	4.93%	15/5/2037	401,446	0.05%
Broadcom, Inc.	\$303,000	3.50%	15/2/2041	240,473	0.03%
Broadcom, Inc.	\$310,000	3.75%	15/2/2051	244,244	0.03%
Broadridge Financial Solutions, Inc.	\$70,000	2.90%	1/12/2029	62,800	0.01%
Broadridge Financial Solutions, Inc.	\$75,000	2.60%	1/5/2031	64,110	0.01%
Bunge Ltd. Finance Corp.	\$80,000	2.75%	14/5/2031	69,618	0.01%
Camden Property Trust	\$95,000	2.80%	15/5/2030	85,237	0.01%
Campbell Soup Co.	\$192,000	3.95%	15/3/2025	189,041	0.02%
Campbell Soup Co.	\$75,000	4.15%	15/3/2028	73,487	0.01%
Capital One Financial Corp.	\$230,000	3.20%	5/2/2025	224,519	0.03%
Capital One Financial Corp.	\$55,000	4.25%	30/4/2025	54,224	0.01%
Capital One Financial Corp.	\$190,000	4.20%	29/10/2025	186,547	0.02%
Capital One Financial Corp.	\$70,000	2.64%	3/3/2026	67,081	0.01%
Capital One Financial Corp.	\$125,000	4.99%	24/7/2026	123,723	0.01%
Capital One Financial Corp.	\$245,000	3.75%	28/7/2026	234,683	0.03%
Capital One Financial Corp.	\$290,000	3.75%	9/3/2027	277,095	0.03%
Capital One Financial Corp.	\$20,000	3.65%	11/5/2027	19,081	0.00%
Capital One Financial Corp.	\$75,000	7.15%	29/10/2027	77,880	0.01%
Capital One Financial Corp.	\$345,000	1.88%	2/11/2027	310,219	0.04%
Capital One Financial Corp.	\$75,000	3.80%	31/1/2028	71,253	0.01%
Capital One Financial Corp.	\$108,000	4.93%	10/5/2028	106,156	0.01%
Capital One Financial Corp.	\$75,000	5.47%	1/2/2029	75,017	0.01%
Capital One Financial Corp.	\$125,000	6.31%	8/6/2029	128,233	0.01%
Capital One Financial Corp.	\$70,000	3.27%	1/3/2030	62,444	0.01%
Capital One Financial Corp.	\$290,000	5.25%	26/7/2030	284,989	0.03%
Capital One Financial Corp.	\$495,000	7.62%	30/10/2031	543,083	0.06%
Capital One Financial Corp.	\$85,000	2.36%	29/7/2032	64,539	0.01%
Capital One Financial Corp.	\$118,000	5.27%	10/5/2033	115,790	0.01%
Capital One Financial Corp.	\$115,000	5.82%	1/2/2034	114,536	0.01%
Capital One Financial Corp.	\$200,000	6.38%	8/6/2034	206,129	0.02%
Cardinal Health, Inc.	\$125,000	3.41%	15/6/2027	120,004	0.01%
Cargill, Inc.	€100,000	3.88%	24/4/2030	114,620	0.01%
Carlisle Cos, Inc.	\$55,000	2.75%	1/3/2030	48,802	0.01%
Carrier Global Corp.	\$85,000	2.24%	15/2/2025	82,238	0.01%
Carrier Global Corp.	\$100,000	5.80%	30/11/2025	101,386	0.01%
Carrier Global Corp.	\$35,000	2.49%	15/2/2027	32,940	0.00%
Carrier Global Corp.	€100,000	4.13%	29/5/2028	113,836	0.01%
Carrier Global Corp.	\$120,000	2.72%	15/2/2030	107,436	0.01%
Carrier Global Corp.	\$115,000	2.70%	15/2/2031	100,403	0.01%
Carrier Global Corp.	€200,000	4.50%	29/11/2032	236,372	0.03%
Carrier Global Corp.	\$105,000	5.90%	15/3/2034	113,647	0.01%
Carrier Global Corp.	\$271,000	3.38%	5/4/2040	218,305	0.03%
Carrier Global Corp.	\$380,000	3.58%	5/4/2050	297,836	0.03%
Carrier Global Corp.	\$95,000	6.20%	15/3/2054	110,148	0.01%
CBRE Services, Inc.	\$150,000	5.95%	15/8/2034	157,845	0.02%
CDW LLC/CDW Finance Corp.	\$112,000	2.67%	1/12/2026	104,871	0.01%
CDW LLC/CDW Finance Corp.	\$147,000	3.57%	1/12/2031	130,610	0.02%
Celanese US Holdings LLC	\$302,000	6.05%	15/3/2025	303,689	0.04%
Celanese US Holdings LLC	€350,000	4.78%	19/7/2026	393,287	0.05%
Celanese US Holdings LLC	\$155,000	6.17%	15/7/2027	158,997	0.02%
Celanese US Holdings LLC	\$50,000	6.35%	15/11/2028	52,428	0.01%
Celanese US Holdings LLC	€100,000	5.34%	19/1/2029	115,805	0.01%
Celanese US Holdings LLC	\$65,000	6.33%	15/7/2029	68,222	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Celanese US Holdings LLC	\$140,000	6.55%	15/11/2030	148,230	0.02%
Celanese US Holdings LLC	\$200,000	6.38%	15/7/2032	211,696	0.02%
Celanese US Holdings LLC	\$125,000	6.70%	15/11/2033	135,879	0.02%
Cencora, Inc.	\$115,000	3.45%	15/12/2027	110,805	0.01%
Cencora, Inc.	\$45,000	2.70%	15/3/2031	39,461	0.00%
Centene Corp.	\$305,000	4.25%	15/12/2027	294,587	0.03%
Centene Corp.	\$420,000	2.45%	15/7/2028	375,140	0.04%
Centene Corp.	\$260,000	4.63%	15/12/2029	249,803	0.03%
Centene Corp.	\$205,000	3.38%	15/2/2030	183,952	0.02%
Centene Corp.	\$380,000	3.00%	15/10/2030	330,775	0.04%
Centene Corp.	\$375,000	2.50%	1/3/2031	312,459	0.04%
Centene Corp.	\$130,000	2.63%	1/8/2031	108,404	0.01%
CF Industries, Inc.	\$175,000	5.15%	15/3/2034	173,465	0.02%
CF Industries, Inc.	\$45,000	4.95%	1/6/2043	41,264	0.00%
CF Industries, Inc.	\$85,000	5.38%	15/3/2044	81,416	0.01%
Charles Schwab Corp.	\$145,000	3.85%	21/5/2025	142,382	0.02%
Charles Schwab Corp.	\$250,000	0.90%	11/3/2026	229,217	0.03%
Charles Schwab Corp.	\$70,000	1.15%	13/5/2026	64,192	0.01%
Charles Schwab Corp.	\$75,000	5.88%	24/8/2026	76,918	0.01%
Charles Schwab Corp.	\$170,000	2.45%	3/3/2027	158,261	0.02%
Charles Schwab Corp.	\$85,000	2.00%	20/3/2028	75,689	0.01%
Charles Schwab Corp.	\$90,000	5.64%	19/5/2029	92,408	0.01%
Charles Schwab Corp.	\$335,000	6.20%	17/11/2029	351,683	0.04%
Charles Schwab Corp.	\$70,000	1.65%	11/3/2031	56,395	0.01%
Charles Schwab Corp.	\$65,000	2.30%	13/5/2031	54,334	0.01%
Charles Schwab Corp.	\$105,000	1.95%	1/12/2031	84,431	0.01%
Charles Schwab Corp.	\$45,000	2.90%	3/3/2032	38,803	0.00%
Charles Schwab Corp.	\$270,000	5.85%	19/5/2034	278,325	0.03%
Charles Schwab Corp.	\$155,000	6.14%	24/8/2034	163,688	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$425,000	4.91%	23/7/2025	421,035	0.05%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$160,000	6.15%	10/11/2026	163,658	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$145,000	3.75%	15/2/2028	136,998	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$37,000	4.20%	15/3/2028	35,555	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$138,000	2.25%	15/1/2029	119,807	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$115,000	5.05%	30/3/2029	113,869	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$335,000	2.80%	1/4/2031	282,753	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$260,000	2.30%	1/2/2032	207,029	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$255,000	4.40%	1/4/2033	236,013	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$192,000	6.65%	1/2/2034	202,852	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$140,000	6.38%	23/10/2035	142,144	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$140,000	5.38%	1/4/2038	126,583	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$110,000	3.50%	1/6/2041	77,771	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$170,000	3.50%	1/3/2042	118,667	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$490,000	6.48%	23/10/2045	481,384	0.06%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$215,000	5.38%	1/5/2047	183,400	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$355,000	5.75%	1/4/2048	315,622	0.04%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$180,000	5.13%	1/7/2049	146,482	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$298,000	4.80%	1/3/2050	231,943	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$185,000	3.70%	1/4/2051	120,487	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$355,000	3.90%	1/6/2052	238,974	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$225,000	5.25%	1/4/2053	188,974	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Charter Communications Operating LLC/Charter Communications Operating Capital	\$270,000	3.85%	1/4/2061	169,789	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$205,000	4.40%	1/12/2061	141,765	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$208,000	3.95%	30/6/2062	132,198	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$150,000	5.50%	1/4/2063	125,450	0.01%
Chubb Corp.	\$105,000	6.00%	11/5/2037	116,128	0.01%
Chubb INA Holdings, Inc.	\$75,000	3.15%	15/3/2025	73,371	0.01%
Chubb INA Holdings, Inc.	\$195,000	3.35%	3/5/2026	189,778	0.02%
Chubb INA Holdings, Inc.	€500,000	1.55%	15/3/2028	521,179	0.06%
Chubb INA Holdings, Inc.	€100,000	0.88%	15/12/2029	97,829	0.01%
Chubb INA Holdings, Inc.	\$95,000	1.38%	15/9/2030	78,294	0.01%
Chubb INA Holdings, Inc.	€100,000	1.40%	15/6/2031	97,289	0.01%
Chubb INA Holdings, Inc.	\$102,000	4.35%	3/11/2045	95,863	0.01%
Chubb INA Holdings, Inc.	\$190,000	3.05%	15/12/2061	136,437	0.02%
Cigna Group	\$235,000	3.25%	15/4/2025	229,365	0.03%
Cigna Group	\$60,000	4.13%	15/11/2025	59,254	0.01%
Cigna Group	\$110,000	4.50%	25/2/2026	109,215	0.01%
Cigna Group	\$166,000	1.25%	15/3/2026	153,881	0.02%
Cigna Group	\$30,000	3.40%	1/3/2027	28,915	0.00%
Cigna Group	\$530,000	4.38%	15/10/2028	525,826	0.06%
Cigna Group	\$135,000	2.40%	15/3/2030	118,277	0.01%
Cigna Group	\$225,000	2.38%	15/3/2031	192,017	0.02%
Cigna Group	\$275,000	4.80%	15/8/2038	266,389	0.03%
Cigna Group	\$269,000	3.20%	15/3/2040	210,434	0.02%
Cigna Group	\$130,000	4.80%	15/7/2046	122,302	0.01%
Cigna Group	\$45,000	3.88%	15/10/2047	36,624	0.00%
Cigna Group	\$455,000	4.90%	15/12/2048	433,165	0.05%
Cigna Group	\$233,000	3.40%	15/3/2050	172,291	0.02%
Cigna Group	\$145,000	3.40%	15/3/2051	107,335	0.01%
Cintas Corp. No 2	\$120,000	3.70%	1/4/2027	117,469	0.01%
Cintas Corp. No 2	\$65,000	4.00%	1/5/2032	62,840	0.01%
Cisco Systems, Inc.	\$135,000	2.95%	28/2/2026	130,728	0.02%
Cisco Systems, Inc.	\$125,000	2.50%	20/9/2026	119,252	0.01%
Cisco Systems, Inc.	\$195,000	5.90%	15/2/2039	216,506	0.03%
Cisco Systems, Inc.	\$319,000	5.50%	15/1/2040	339,889	0.04%
Citibank NA	\$500,000	5.49%	4/12/2026	509,287	0.06%
Citibank NA	\$250,000	5.80%	29/9/2028	261,034	0.03%
Citigroup, Inc.	\$50,000	3.88%	26/3/2025	49,083	0.01%
Citigroup, Inc.	\$120,000	3.30%	27/4/2025	117,288	0.01%
Citigroup, Inc.	CAD22,000	4.09%	9/6/2025	16,426	0.00%
Citigroup, Inc.	\$360,000	4.40%	10/6/2025	355,925	0.04%
Citigroup, Inc.	\$80,000	5.50%	13/9/2025	80,406	0.01%
Citigroup, Inc.	¥21,000,000	2.40%	31/10/2025	152,769	0.02%
Citigroup, Inc.	\$145,000	3.70%	12/1/2026	141,615	0.02%
Citigroup, Inc.	\$328,000	2.01%	25/1/2026	315,163	0.04%
Citigroup, Inc.	\$115,000	4.60%	9/3/2026	113,534	0.01%
Citigroup, Inc.	\$300,000	3.29%	17/3/2026	292,120	0.03%
Citigroup, Inc.	\$285,000	3.11%	8/4/2026	277,114	0.03%
Citigroup, Inc.	\$175,000	3.40%	1/5/2026	168,921	0.02%
Citigroup, Inc.	€300,000	1.25%	6/7/2026	319,098	0.04%
Citigroup, Inc.	€300,000	1.50%	24/7/2026	319,969	0.04%
Citigroup, Inc.	\$235,000	5.61%	29/9/2026	236,713	0.03%
Citigroup, Inc.	\$762,000	3.20%	21/10/2026	727,078	0.08%
Citigroup, Inc.	£100,000	1.75%	23/10/2026	117,979	0.01%
Citigroup, Inc.	\$75,000	4.30%	20/11/2026	73,499	0.01%
Citigroup, Inc.	\$208,000	1.12%	28/1/2027	191,183	0.02%
Citigroup, Inc.	\$360,000	1.46%	9/6/2027	329,469	0.04%
Citigroup, Inc.	\$345,000	4.45%	29/9/2027	337,027	0.04%
Citigroup, Inc.	€100,000	0.50%	8/10/2027	102,081	0.01%
Citigroup, Inc.	\$170,000	3.89%	10/1/2028	164,468	0.02%
Citigroup, Inc.	\$575,000	3.07%	24/2/2028	541,862	0.06%
Citigroup, Inc.	\$143,000	4.66%	24/5/2028	142,101	0.02%
Citigroup, Inc.	\$489,000	3.67%	24/7/2028	466,200	0.05%
Citigroup, Inc.	\$217,000	4.13%	25/7/2028	208,465	0.02%
Citigroup, Inc.	€200,000	3.71%	22/9/2028	224,163	0.03%
Citigroup, Inc.	€200,000	1.50%	26/10/2028	203,454	0.02%
Citigroup, Inc.	\$420,000	3.52%	27/10/2028	397,062	0.05%
Citigroup, Inc.	€250,000	1.25%	10/4/2029	248,285	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Citigroup, Inc.	\$365,000	4.08%	23/4/2029	351,604	0.04%
Citigroup, Inc.	\$208,000	3.98%	20/3/2030	197,337	0.02%
Citigroup, Inc.	\$757,000	2.98%	5/11/2030	674,806	0.08%
Citigroup, Inc.	\$270,000	2.67%	29/1/2031	234,368	0.03%
Citigroup, Inc.	\$355,000	4.41%	31/3/2031	339,940	0.04%
Citigroup, Inc.	\$301,000	2.57%	3/6/2031	257,132	0.03%
Citigroup, Inc.	\$457,000	2.56%	1/5/2032	381,464	0.04%
Citigroup, Inc.	\$370,000	6.63%	15/6/2032	402,735	0.05%
Citigroup, Inc.	\$199,000	2.52%	3/11/2032	164,228	0.02%
Citigroup, Inc.	\$177,000	3.06%	25/1/2033	151,059	0.02%
Citigroup, Inc.	\$280,000	3.79%	17/3/2033	251,919	0.03%
Citigroup, Inc.	\$260,000	4.91%	24/5/2033	254,605	0.03%
Citigroup, Inc.	€100,000	4.11%	22/9/2033	113,952	0.01%
Citigroup, Inc.	\$280,000	6.27%	17/11/2033	299,699	0.03%
Citigroup, Inc.	\$460,000	6.17%	25/5/2034	477,095	0.06%
Citigroup, Inc.	£50,000	6.80%	25/6/2038	76,186	0.01%
Citigroup, Inc.	\$185,000	3.88%	24/1/2039	159,726	0.02%
Citigroup, Inc.	\$280,000	8.13%	15/7/2039	361,425	0.04%
Citigroup, Inc.	£100,000	7.38%	1/9/2039	161,481	0.02%
Citigroup, Inc.	\$212,000	5.32%	26/3/2041	212,585	0.02%
Citigroup, Inc.	\$115,000	5.88%	30/1/2042	122,465	0.01%
Citigroup, Inc.	\$121,000	2.90%	3/11/2042	87,118	0.01%
Citigroup, Inc.	\$106,000	6.68%	13/9/2043	119,037	0.01%
Citigroup, Inc.	\$110,000	5.30%	6/5/2044	105,782	0.01%
Citigroup, Inc.	\$205,000	4.65%	30/7/2045	186,530	0.02%
Citigroup, Inc.	\$243,000	4.75%	18/5/2046	217,936	0.03%
Citigroup, Inc.	\$295,000	4.28%	24/4/2048	258,420	0.03%
Citigroup, Inc.	\$249,000	4.65%	23/7/2048	230,376	0.03%
Citizens Bank NA/Providence RI	\$50,000	2.25%	28/4/2025	47,810	0.01%
Citizens Bank NA/Providence RI	\$30,000	4.58%	9/8/2028	28,500	0.00%
Citizens Financial Group, Inc.	\$80,000	3.25%	30/4/2030	70,264	0.01%
CME Group, Inc.	\$35,000	3.00%	15/3/2025	34,258	0.00%
CME Group, Inc.	\$75,000	2.65%	15/3/2032	66,658	0.01%
CME Group, Inc.	\$110,000	5.30%	15/9/2043	117,071	0.01%
Coca-Cola Co.	€150,000	1.88%	22/9/2026	160,754	0.02%
Coca-Cola Co.	€200,000	1.13%	9/3/2027	208,453	0.02%
Coca-Cola Co.	\$105,000	3.38%	25/3/2027	102,597	0.01%
Coca-Cola Co. ¹	\$275,000	1.45%	1/6/2027	251,350	0.03%
Coca-Cola Co. ¹	\$125,000	1.50%	5/3/2028	112,680	0.01%
Coca-Cola Co. ¹	\$125,000	1.00%	15/3/2028	110,285	0.01%
Coca-Cola Co.	€100,000	0.13%	9/3/2029	96,228	0.01%
Coca-Cola Co.	\$180,000	2.13%	6/9/2029	162,621	0.02%
Coca-Cola Co.	\$205,000	3.45%	25/3/2030	196,772	0.02%
Coca-Cola Co.	€100,000	0.40%	6/5/2030	94,820	0.01%
Coca-Cola Co.	\$405,000	1.65%	1/6/2030	347,010	0.04%
Coca-Cola Co.	€100,000	1.25%	8/3/2031	98,971	0.01%
Coca-Cola Co.	\$120,000	1.38%	15/3/2031	99,021	0.01%
Coca-Cola Co.	\$235,000	2.25%	5/1/2032	205,317	0.02%
Coca-Cola Co.	€100,000	0.50%	9/3/2033	88,850	0.01%
Coca-Cola Co.	€200,000	0.95%	6/5/2036	172,003	0.02%
Coca-Cola Co.	€300,000	0.80%	15/3/2040	230,819	0.03%
Coca-Cola Co.	\$125,000	2.50%	1/6/2040	94,576	0.01%
Coca-Cola Co.	€150,000	1.00%	9/3/2041	118,533	0.01%
Coca-Cola Co.	\$200,000	2.88%	5/5/2041	158,676	0.02%
Coca-Cola Co.	\$305,000	2.60%	1/6/2050	210,283	0.02%
Coca-Cola Co.	\$75,000	3.00%	5/3/2051	56,695	0.01%
Coca-Cola Co.	\$112,000	2.50%	15/3/2051	75,390	0.01%
Coca-Cola Co.	\$95,000	2.75%	1/6/2060	65,859	0.01%
Colgate-Palmolive Co.	€100,000	0.50%	6/3/2026	105,076	0.01%
Colgate-Palmolive Co.	€100,000	1.38%	6/3/2034	96,624	0.01%
Comcast Corp.	\$695,000	3.38%	15/8/2025	679,281	0.08%
Comcast Corp.	\$350,000	3.95%	15/10/2025	345,488	0.04%
Comcast Corp.	\$25,000	5.25%	7/11/2025	25,282	0.00%
Comcast Corp.	\$265,000	3.15%	1/3/2026	257,268	0.03%
Comcast Corp.	€100,000	0.00%	14/9/2026	101,888	0.01%
Comcast Corp.	\$165,000	2.35%	15/1/2027	155,035	0.02%
Comcast Corp.	\$100,000	3.30%	1/2/2027	96,536	0.01%
Comcast Corp.	\$70,000	3.30%	1/4/2027	67,388	0.01%
Comcast Corp.	€550,000	0.25%	20/5/2027	556,991	0.06%
Comcast Corp.	\$45,000	5.35%	15/11/2027	46,522	0.01%
Comcast Corp.	\$200,000	3.15%	15/2/2028	190,707	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Comcast Corp.	\$55,000	3.55%	1/5/2028	53,095	0.01%
Comcast Corp.	\$393,000	4.15%	15/10/2028	387,560	0.04%
Comcast Corp.	\$280,000	4.55%	15/1/2029	281,456	0.03%
Comcast Corp.	€100,000	0.25%	14/9/2029	95,503	0.01%
Comcast Corp.	\$303,000	2.65%	1/2/2030	272,624	0.03%
Comcast Corp.	\$230,000	3.40%	1/4/2030	215,373	0.02%
Comcast Corp.	\$20,000	4.25%	15/10/2030	19,708	0.00%
Comcast Corp.	\$110,000	1.95%	15/1/2031	92,788	0.01%
Comcast Corp.	\$145,000	1.50%	15/2/2031	118,201	0.01%
Comcast Corp.	€200,000	0.75%	20/2/2032	185,771	0.02%
Comcast Corp.	\$115,000	5.50%	15/11/2032	122,472	0.01%
Comcast Corp.	\$165,000	4.25%	15/1/2033	160,273	0.02%
Comcast Corp.	\$120,000	4.65%	15/2/2033	121,116	0.01%
Comcast Corp.	\$310,000	7.05%	15/3/2033	362,157	0.04%
Comcast Corp.	\$40,000	4.80%	15/5/2033	40,503	0.00%
Comcast Corp.	\$70,000	4.20%	15/8/2034	66,899	0.01%
Comcast Corp.	\$250,000	5.65%	15/6/2035	268,596	0.03%
Comcast Corp.	£100,000	1.88%	20/2/2036	96,166	0.01%
Comcast Corp.	\$190,000	3.20%	15/7/2036	159,863	0.02%
Comcast Corp.	\$150,000	3.90%	1/3/2038	134,205	0.02%
Comcast Corp.	\$35,000	4.60%	15/10/2038	33,903	0.00%
Comcast Corp.	\$275,000	3.25%	1/11/2039	223,392	0.03%
Comcast Corp.	\$385,000	3.75%	1/4/2040	331,246	0.04%
Comcast Corp.	\$220,000	3.40%	15/7/2046	170,686	0.02%
Comcast Corp.	\$90,000	4.00%	15/8/2047	76,008	0.01%
Comcast Corp.	\$215,000	3.97%	1/11/2047	180,727	0.02%
Comcast Corp.	\$335,000	4.00%	1/3/2048	282,234	0.03%
Comcast Corp.	\$225,000	4.70%	15/10/2048	214,976	0.02%
Comcast Corp.	\$200,000	4.00%	1/11/2049	167,367	0.02%
Comcast Corp.	\$177,000	3.45%	1/2/2050	136,090	0.02%
Comcast Corp.	\$330,000	2.80%	15/1/2051	219,973	0.03%
Comcast Corp.	\$535,000	2.89%	1/11/2051	362,307	0.04%
Comcast Corp.	\$238,000	2.45%	15/8/2052	148,337	0.02%
Comcast Corp.	\$155,000	4.05%	1/11/2052	130,871	0.02%
Comcast Corp.	\$310,000	5.35%	15/5/2053	321,519	0.04%
Comcast Corp.	\$550,000	2.94%	1/11/2056	362,543	0.04%
Comcast Corp.	\$83,000	4.95%	15/10/2058	81,713	0.01%
Comcast Corp.	\$105,000	2.65%	15/8/2062	64,608	0.01%
Comcast Corp.	\$599,000	2.99%	1/11/2063	387,049	0.04%
Comcast Corp.	\$235,000	5.50%	15/5/2064	247,713	0.03%
Commonwealth Edison Co.	\$150,000	4.00%	1/3/2048	127,351	0.01%
Conagra Brands, Inc.	\$10,000	4.60%	1/11/2025	9,911	0.00%
Conagra Brands, Inc.	\$70,000	1.38%	1/11/2027	61,519	0.01%
Conagra Brands, Inc.	\$170,000	4.85%	1/11/2028	169,908	0.02%
Conagra Brands, Inc.	\$122,000	5.30%	1/11/2038	119,326	0.01%
Conagra Brands, Inc.	\$120,000	5.40%	1/11/2048	116,250	0.01%
Concentrix Corp.	\$85,000	6.60%	2/8/2028	87,642	0.01%
Corning, Inc.	\$70,000	4.38%	15/11/2057	61,167	0.01%
Corning, Inc.	\$165,000	5.45%	15/11/2079	159,536	0.02%
Crown Castle, Inc.	\$155,000	4.45%	15/2/2026	152,701	0.02%
Crown Castle, Inc.	\$25,000	3.70%	15/6/2026	24,156	0.00%
Crown Castle, Inc.	\$245,000	1.05%	15/7/2026	221,229	0.03%
Crown Castle, Inc.	\$55,000	2.90%	15/3/2027	51,480	0.01%
Crown Castle, Inc.	\$70,000	3.65%	1/9/2027	66,595	0.01%
Crown Castle, Inc.	\$50,000	5.00%	11/1/2028	49,847	0.01%
Crown Castle, Inc.	\$65,000	3.80%	15/2/2028	61,859	0.01%
Crown Castle, Inc.	\$110,000	3.30%	1/7/2030	98,699	0.01%
Crown Castle, Inc.	\$215,000	2.25%	15/1/2031	178,126	0.02%
Crown Castle, Inc.	\$65,000	2.10%	1/4/2031	52,945	0.01%
Crown Castle, Inc.	\$85,000	2.50%	15/7/2031	70,900	0.01%
Crown Castle, Inc.	\$195,000	5.10%	1/5/2033	193,528	0.02%
Crown Castle, Inc.	\$165,000	2.90%	1/4/2041	117,980	0.01%
Crown Castle, Inc.	\$85,000	3.25%	15/1/2051	59,584	0.01%
CVS Health Corp.	\$200,000	4.10%	25/3/2025	198,085	0.02%
CVS Health Corp.	\$165,000	3.88%	20/7/2025	162,057	0.02%
CVS Health Corp.	\$100,000	5.00%	20/2/2026	100,446	0.01%
CVS Health Corp.	\$620,000	2.88%	1/6/2026	592,458	0.07%
CVS Health Corp.	\$200,000	3.00%	15/8/2026	191,276	0.02%
CVS Health Corp.	\$345,000	1.30%	21/8/2027	306,600	0.04%
CVS Health Corp.	\$965,000	4.30%	25/3/2028	948,553	0.11%
CVS Health Corp.	\$175,000	5.00%	30/1/2029	178,014	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CVS Health Corp.	\$160,000	3.25%	15/8/2029	148,986	0.02%
CVS Health Corp.	\$495,000	5.13%	21/2/2030	502,824	0.06%
CVS Health Corp.	\$520,000	3.75%	1/4/2030	490,236	0.06%
CVS Health Corp.	\$530,000	1.75%	21/8/2030	438,115	0.05%
CVS Health Corp.	\$75,000	5.25%	30/1/2031	76,974	0.01%
CVS Health Corp.	\$65,000	1.88%	28/2/2031	53,485	0.01%
CVS Health Corp.	\$75,000	2.13%	15/9/2031	62,056	0.01%
CVS Health Corp.	\$195,000	5.25%	21/2/2033	199,356	0.02%
CVS Health Corp.	\$50,000	5.30%	1/6/2033	51,323	0.01%
CVS Health Corp.	\$767,000	4.78%	25/3/2038	725,056	0.08%
CVS Health Corp.	\$220,000	4.13%	1/4/2040	189,227	0.02%
CVS Health Corp.	\$45,000	2.70%	21/8/2040	32,159	0.00%
CVS Health Corp.	\$50,000	5.30%	5/12/2043	48,442	0.01%
CVS Health Corp.	\$250,000	5.13%	20/7/2045	236,936	0.03%
CVS Health Corp.	\$950,000	5.05%	25/3/2048	891,425	0.10%
CVS Health Corp.	\$75,000	4.25%	1/4/2050	62,717	0.01%
CVS Health Corp.	\$265,000	5.63%	21/2/2053	268,959	0.03%
CVS Health Corp.	\$261,000	5.88%	1/6/2053	274,992	0.03%
CVS Health Corp.	\$125,000	6.00%	1/6/2063	133,134	0.02%
Danaher Corp.	€100,000	2.50%	30/3/2030	107,175	0.01%
Danaher Corp.	\$250,000	2.60%	1/10/2050	167,469	0.02%
Danaher Corp.	\$110,000	2.80%	10/12/2051	76,353	0.01%
Deere & Co.	\$225,000	3.90%	9/6/2042	202,546	0.02%
Deere & Co.	\$150,000	3.75%	15/4/2050	131,455	0.02%
Dell International LLC/EMC Corp.	\$200,000	5.85%	15/7/2025	202,061	0.02%
Dell International LLC/EMC Corp.	\$291,000	6.02%	15/6/2026	297,794	0.03%
Dell International LLC/EMC Corp.	\$125,000	4.90%	1/10/2026	125,202	0.01%
Dell International LLC/EMC Corp.	\$150,000	5.25%	1/2/2028	153,879	0.02%
Dell International LLC/EMC Corp.	\$280,000	5.30%	1/10/2029	288,472	0.03%
Dell International LLC/EMC Corp.	\$75,000	5.75%	1/2/2033	78,953	0.01%
Dell International LLC/EMC Corp.	\$74,000	8.10%	15/7/2036	90,929	0.01%
Dell International LLC/EMC Corp.	\$65,000	3.38%	15/12/2041	49,221	0.01%
Dell International LLC/EMC Corp.	\$211,000	8.35%	15/7/2046	278,100	0.03%
Dell International LLC/EMC Corp.	\$105,000	3.45%	15/12/2051	76,063	0.01%
DENTSPLY SIRONA, Inc.	\$95,000	3.25%	1/6/2030	83,967	0.01%
DH Europe Finance II Sarl	€200,000	0.20%	18/3/2026	207,399	0.02%
DH Europe Finance II Sarl	\$150,000	2.60%	15/11/2029	135,718	0.02%
DH Europe Finance II Sarl	€100,000	0.75%	18/9/2031	93,105	0.01%
DH Europe Finance II Sarl	€200,000	1.35%	18/9/2039	166,877	0.02%
DH Europe Finance II Sarl	\$20,000	3.25%	15/11/2039	16,601	0.00%
DH Europe Finance II Sarl	€200,000	1.80%	18/9/2049	160,535	0.02%
DH Europe Finance II Sarl	\$90,000	3.40%	15/11/2049	71,228	0.01%
DH Europe Finance Sarl	€100,000	1.20%	30/6/2027	104,292	0.01%
Digital Dutch Finco BV	€100,000	0.63%	15/7/2025	104,647	0.01%
Digital Dutch Finco BV	€300,000	1.50%	15/3/2030	288,413	0.03%
Digital Dutch Finco BV	€100,000	1.25%	1/2/2031	92,411	0.01%
Digital Euro Finco LLC	€100,000	2.50%	16/1/2026	107,553	0.01%
Digital Euro Finco LLC	€200,000	1.13%	9/4/2028	199,943	0.02%
Digital Realty Trust LP	\$55,000	3.70%	15/8/2027	53,083	0.01%
Digital Realty Trust LP	\$240,000	5.55%	15/1/2028	244,750	0.03%
Digital Realty Trust LP	\$120,000	3.60%	1/7/2029	112,767	0.01%
Digital Stout Holding LLC	£200,000	3.30%	19/7/2029	235,367	0.03%
Discover Bank	\$15,000	3.45%	27/7/2026	14,191	0.00%
Discover Bank	\$110,000	4.65%	13/9/2028	104,875	0.01%
Discover Financial Services	\$145,000	4.10%	9/2/2027	139,177	0.02%
Discover Financial Services	\$75,000	6.70%	29/11/2032	78,485	0.01%
Discover Financial Services	\$130,000	7.96%	2/11/2034	144,616	0.02%
Discovery Communications LLC	€100,000	1.90%	19/3/2027	105,123	0.01%
Discovery Communications LLC	\$220,000	3.95%	20/3/2028	209,554	0.02%
Discovery Communications LLC	\$103,000	4.13%	15/5/2029	97,710	0.01%
Discovery Communications LLC	\$70,000	3.63%	15/5/2030	63,526	0.01%
Discovery Communications LLC	\$110,000	5.20%	20/9/2047	94,929	0.01%
Discovery Communications LLC	\$95,000	5.30%	15/5/2049	82,094	0.01%
Discovery Communications LLC	\$90,000	4.65%	15/5/2050	72,479	0.01%
Discovery Communications LLC	\$310,000	4.00%	15/9/2055	220,500	0.03%
Dollar General Corp.	\$65,000	3.50%	3/4/2030	59,902	0.01%
Dollar General Corp.	\$160,000	5.45%	5/7/2033	163,142	0.02%
Dollar Tree, Inc.	\$25,000	4.00%	15/5/2025	24,557	0.00%
Dollar Tree, Inc.	\$340,000	4.20%	15/5/2028	332,703	0.04%
Dollar Tree, Inc.	\$55,000	2.65%	1/12/2031	46,708	0.01%
Dover Corp.	€100,000	0.75%	4/11/2027	101,118	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
DuPont de Nemours, Inc.	\$95,000	4.49%	15/11/2025	94,404	0.01%
DuPont de Nemours, Inc.	\$240,000	4.73%	15/11/2028	243,811	0.03%
DuPont de Nemours, Inc.	\$205,000	5.32%	15/11/2038	210,455	0.02%
DuPont de Nemours, Inc.	\$280,000	5.42%	15/11/2048	292,432	0.03%
DXC Technology Co.	€200,000	1.75%	15/1/2026	213,276	0.02%
Eagle Materials, Inc.	\$95,000	2.50%	1/7/2031	80,611	0.01%
eBay, Inc.	\$75,000	1.90%	11/3/2025	72,127	0.01%
eBay, Inc.	\$245,000	1.40%	10/5/2026	226,977	0.03%
eBay, Inc.	\$75,000	3.60%	5/6/2027	72,576	0.01%
eBay, Inc.	\$170,000	2.70%	11/3/2030	151,437	0.02%
eBay, Inc.	\$35,000	2.60%	10/5/2031	30,512	0.00%
eBay, Inc.	\$140,000	4.00%	15/7/2042	116,548	0.01%
eBay, Inc.	\$100,000	3.65%	10/5/2051	76,442	0.01%
Electronic Arts, Inc.	\$80,000	1.85%	15/2/2031	66,784	0.01%
Electronic Arts, Inc.	\$30,000	2.95%	15/2/2051	21,198	0.00%
Elevance Health, Inc.	\$145,000	2.38%	15/1/2025	140,907	0.02%
Elevance Health, Inc.	\$75,000	1.50%	15/3/2026	69,971	0.01%
Elevance Health, Inc.	\$85,000	3.65%	1/12/2027	82,494	0.01%
Elevance Health, Inc.	\$80,000	4.10%	1/3/2028	78,853	0.01%
Elevance Health, Inc.	\$150,000	2.88%	15/9/2029	137,530	0.02%
Elevance Health, Inc.	\$225,000	2.25%	15/5/2030	195,126	0.02%
Elevance Health, Inc.	\$240,000	2.55%	15/3/2031	208,453	0.02%
Elevance Health, Inc.	\$75,000	4.75%	15/2/2033	75,070	0.01%
Elevance Health, Inc.	\$65,000	4.63%	15/5/2042	60,668	0.01%
Elevance Health, Inc.	\$155,000	4.65%	15/1/2043	143,706	0.02%
Elevance Health, Inc.	\$50,000	4.65%	15/8/2044	46,398	0.01%
Elevance Health, Inc.	\$95,000	4.38%	1/12/2047	84,953	0.01%
Elevance Health, Inc.	\$231,000	4.55%	1/3/2048	210,838	0.02%
Elevance Health, Inc.	\$110,000	3.70%	15/9/2049	87,379	0.01%
Elevance Health, Inc.	\$25,000	3.13%	15/5/2050	18,078	0.00%
Elevance Health, Inc.	\$259,000	3.60%	15/3/2051	203,436	0.02%
Elevance Health, Inc.	\$115,000	6.10%	15/10/2052	130,768	0.02%
Elevance Health, Inc.	\$160,000	5.13%	15/2/2053	160,506	0.02%
Eli Lilly & Co.	\$180,000	5.00%	27/2/2026	180,083	0.02%
Eli Lilly & Co.	\$104,000	3.38%	15/3/2029	100,039	0.01%
Eli Lilly & Co.	€100,000	0.63%	1/11/2031	94,686	0.01%
Eli Lilly & Co.	\$250,000	4.70%	27/2/2033	256,565	0.03%
Eli Lilly & Co.	\$15,000	3.95%	15/3/2049	13,352	0.00%
Eli Lilly & Co.	€250,000	1.70%	1/11/2049	208,531	0.02%
Eli Lilly & Co.	\$25,000	2.25%	15/5/2050	16,201	0.00%
Eli Lilly & Co.	\$200,000	4.88%	27/2/2053	207,514	0.02%
Eli Lilly & Co.	\$50,000	2.50%	15/9/2060	31,514	0.00%
Eli Lilly & Co.	€100,000	1.38%	14/9/2061	69,117	0.01%
Eli Lilly & Co.	\$180,000	4.95%	27/2/2063	186,910	0.02%
Equifax, Inc.	\$70,000	2.60%	1/12/2024	68,143	0.01%
Equifax, Inc.	\$230,000	5.10%	15/12/2027	232,464	0.03%
Equifax, Inc.	\$157,000	2.35%	15/9/2031	130,483	0.02%
Equinix, Inc.	\$125,000	3.20%	18/11/2029	114,970	0.01%
Equinix, Inc.	\$125,000	2.15%	15/7/2030	106,167	0.01%
Equinix, Inc.	\$120,000	2.50%	15/5/2031	102,049	0.01%
Equinix, Inc.	\$180,000	3.90%	15/4/2032	167,177	0.02%
Equinix, Inc.	€100,000	1.00%	15/3/2033	89,321	0.01%
Equitable Holdings, Inc.	\$150,000	4.35%	20/4/2028	145,031	0.02%
Equitable Holdings, Inc.	\$251,000	5.00%	20/4/2048	233,839	0.03%
ERP Operating LP	\$65,000	4.50%	1/7/2044	57,672	0.01%
Everest Reinsurance Holdings, Inc.	\$95,000	3.50%	15/10/2050	70,077	0.01%
Everest Reinsurance Holdings, Inc.	\$205,000	3.13%	15/10/2052	140,597	0.02%
Expedia Group, Inc.	\$142,000	3.80%	15/2/2028	136,735	0.02%
Expedia Group, Inc.	\$100,000	3.25%	15/2/2030	91,706	0.01%
FedEx Corp.	€100,000	0.45%	5/8/2025	105,650	0.01%
FedEx Corp.	\$150,000	3.25%	1/4/2026	145,098	0.02%
FedEx Corp.	€100,000	1.63%	11/1/2027	105,819	0.01%
FedEx Corp.	€200,000	0.45%	4/5/2029	192,024	0.02%
FedEx Corp.	\$22,000	3.10%	5/8/2029	20,379	0.00%
FedEx Corp.	\$22,000	4.25%	15/5/2030	21,546	0.00%
FedEx Corp.	\$129,000	2.40%	15/5/2031	110,901	0.01%
FedEx Corp.	€100,000	0.95%	4/5/2033	87,181	0.01%
FedEx Corp.	\$67,000	3.25%	15/5/2041	51,860	0.01%
FedEx Corp.	\$115,000	5.10%	15/1/2044	111,101	0.01%
FedEx Corp.	\$65,000	4.75%	15/11/2045	59,905	0.01%
FedEx Corp.	\$102,000	4.55%	1/4/2046	91,418	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
FedEx Corp.	\$90,000	4.40%	15/1/2047	78,458	0.01%
FedEx Corp.	\$100,000	4.05%	15/2/2048	83,359	0.01%
FedEx Corp.	\$170,000	4.95%	17/10/2048	161,344	0.02%
FedEx Corp.	\$255,000	5.25%	15/5/2050	254,521	0.03%
FedEx Corp. 2020-1 Class AA Pass Through Trust	\$260,270	1.88%	20/2/2034	217,237	0.03%
Ferrovial SE	€100,000	4.38%	13/9/2030	116,513	0.01%
Fidelity National Information Services, Inc.	\$90,000	4.50%	15/7/2025	89,177	0.01%
Fidelity National Information Services, Inc.	\$59,000	1.15%	1/3/2026	54,539	0.01%
Fidelity National Information Services, Inc.	€300,000	1.50%	21/5/2027	313,649	0.04%
Fidelity National Information Services, Inc.	\$70,000	1.65%	1/3/2028	62,421	0.01%
Fidelity National Information Services, Inc.	€100,000	2.00%	21/5/2030	102,454	0.01%
Fidelity National Information Services, Inc.	\$250,000	2.25%	1/3/2031	211,339	0.02%
Fidelity National Information Services, Inc.	\$180,000	5.10%	15/7/2032	184,121	0.02%
Fidelity National Information Services, Inc.	€100,000	2.95%	21/5/2039	96,867	0.01%
Fidelity National Information Services, Inc.	\$135,000	3.10%	1/3/2041	100,415	0.01%
Fifth Third Bancorp	\$50,000	2.38%	28/1/2025	48,375	0.01%
Fifth Third Bancorp	\$215,000	2.55%	5/5/2027	198,291	0.02%
Fifth Third Bancorp	\$75,000	6.36%	27/10/2028	77,847	0.01%
Fifth Third Bancorp	\$160,000	6.34%	27/7/2029	166,460	0.02%
Fifth Third Bancorp	\$80,000	4.77%	28/7/2030	78,469	0.01%
Fifth Third Bancorp	\$145,000	8.25%	1/3/2038	171,480	0.02%
Fifth Third Bank NA	\$65,000	3.85%	15/3/2026	62,441	0.01%
Fiserv, Inc.	\$50,000	3.85%	1/6/2025	49,104	0.01%
Fiserv, Inc.	£100,000	2.25%	1/7/2025	122,448	0.01%
Fiserv, Inc.	\$205,000	3.20%	1/7/2026	197,322	0.02%
Fiserv, Inc.	\$205,000	2.25%	1/6/2027	189,861	0.02%
Fiserv, Inc.	\$50,000	5.45%	2/3/2028	51,536	0.01%
Fiserv, Inc.	\$150,000	4.20%	1/10/2028	146,839	0.02%
Fiserv, Inc.	\$565,000	3.50%	1/7/2029	532,136	0.06%
Fiserv, Inc.	\$70,000	2.65%	1/6/2030	61,670	0.01%
Fiserv, Inc.	€200,000	1.63%	1/7/2030	199,704	0.02%
Fiserv, Inc.	£100,000	3.00%	1/7/2031	114,341	0.01%
Fiserv, Inc.	\$240,000	5.60%	2/3/2033	250,925	0.03%
Fiserv, Inc.	\$120,000	5.63%	21/8/2033	125,660	0.01%
Fiserv, Inc.	\$238,000	4.40%	1/7/2049	210,272	0.02%
Ford Motor Co.	\$750,000	4.35%	8/12/2026	731,151	0.08%
Ford Motor Co.	\$185,000	7.45%	16/7/2031	201,582	0.02%
Ford Motor Co.	\$250,000	3.25%	12/2/2032	207,985	0.02%
Ford Motor Co.	\$400,000	6.10%	19/8/2032	403,565	0.05%
Ford Motor Co.	\$130,000	4.75%	15/1/2043	107,388	0.01%
Ford Motor Co.	\$325,000	5.29%	8/12/2046	287,147	0.03%
Ford Motor Credit Co. LLC	\$200,000	5.13%	16/6/2025	197,592	0.02%
Ford Motor Credit Co. LLC	\$200,000	4.13%	4/8/2025	194,443	0.02%
Ford Motor Credit Co. LLC	\$200,000	3.38%	13/11/2025	191,322	0.02%
Ford Motor Credit Co. LLC	€100,000	2.33%	25/11/2025	107,243	0.01%
Ford Motor Credit Co. LLC	€200,000	2.39%	17/2/2026	214,646	0.02%
Ford Motor Credit Co. LLC	\$200,000	6.95%	6/3/2026	204,920	0.02%
Ford Motor Credit Co. LLC	£100,000	6.86%	5/6/2026	131,727	0.02%
Ford Motor Credit Co. LLC	\$200,000	4.54%	1/8/2026	193,849	0.02%
Ford Motor Credit Co. LLC	\$200,000	2.70%	10/8/2026	185,281	0.02%
Ford Motor Credit Co. LLC	\$200,000	4.95%	28/5/2027	195,264	0.02%
Ford Motor Credit Co. LLC	€200,000	4.87%	3/8/2027	227,148	0.03%
Ford Motor Credit Co. LLC	\$200,000	4.13%	17/8/2027	189,600	0.02%
Ford Motor Credit Co. LLC	\$200,000	7.35%	4/11/2027	210,724	0.02%
Ford Motor Credit Co. LLC	\$200,000	6.80%	12/5/2028	208,916	0.02%
Ford Motor Credit Co. LLC	€100,000	5.13%	20/2/2029	115,655	0.01%
Ford Motor Credit Co. LLC	\$200,000	5.11%	3/5/2029	194,641	0.02%
Ford Motor Credit Co. LLC	\$200,000	4.00%	13/11/2030	179,266	0.02%
Ford Motor Credit Co. LLC	\$325,000	7.12%	7/11/2033	350,115	0.04%
Fox Corp.	\$123,000	4.71%	25/1/2029	122,401	0.01%
Fox Corp.	\$210,000	6.50%	13/10/2033	227,387	0.03%
Fox Corp.	\$120,000	5.48%	25/1/2039	117,026	0.01%
Fox Corp.	\$235,000	5.58%	25/1/2049	225,885	0.03%
Franklin Resources, Inc.	\$105,000	1.60%	30/10/2030	85,755	0.01%
GE HealthCare Technologies, Inc.	\$400,000	5.60%	15/11/2025	403,529	0.05%
GE HealthCare Technologies, Inc.	\$100,000	5.86%	15/3/2030	105,136	0.01%
GE HealthCare Technologies, Inc.	\$210,000	5.91%	22/11/2032	223,955	0.03%
GE HealthCare Technologies, Inc.	\$200,000	6.38%	22/11/2052	232,440	0.03%
General Mills, Inc.	\$55,000	4.00%	17/4/2025	54,339	0.01%
General Mills, Inc.	€300,000	0.45%	15/1/2026	312,657	0.04%
General Mills, Inc.	\$55,000	3.20%	10/2/2027	52,653	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
General Mills, Inc.	\$155,000	4.20%	17/4/2028	152,976	0.02%
General Mills, Inc.	\$25,000	2.88%	15/4/2030	22,591	0.00%
General Mills, Inc.	\$230,000	4.95%	29/3/2033	233,192	0.03%
General Motors Co.	\$25,000	6.13%	1/10/2025	25,323	0.00%
General Motors Co.	\$75,000	6.80%	1/10/2027	79,560	0.01%
General Motors Co.	\$55,000	4.20%	1/10/2027	53,764	0.01%
General Motors Co.	\$50,000	5.00%	1/10/2028	50,430	0.01%
General Motors Co.	\$360,000	5.40%	15/10/2029	366,450	0.04%
General Motors Co.	\$85,000	5.60%	15/10/2032	86,917	0.01%
General Motors Co.	\$105,000	5.00%	1/4/2035	100,259	0.01%
General Motors Co.	\$215,000	6.60%	1/4/2036	229,815	0.03%
General Motors Co.	\$200,000	5.15%	1/4/2038	189,179	0.02%
General Motors Co.	\$195,000	6.25%	2/10/2043	199,490	0.02%
General Motors Co.	\$100,000	5.20%	1/4/2045	90,161	0.01%
General Motors Co.	\$180,000	6.75%	1/4/2046	193,279	0.02%
General Motors Co.	\$105,000	5.40%	1/4/2048	96,250	0.01%
General Motors Co.	\$135,000	5.95%	1/4/2049	132,420	0.02%
General Motors Financial Co., Inc.	\$90,000	4.00%	15/1/2025	88,528	0.01%
General Motors Financial Co., Inc.	€100,000	1.00%	24/2/2025	107,143	0.01%
General Motors Financial Co., Inc.	\$150,000	2.90%	26/2/2025	145,606	0.02%
General Motors Financial Co., Inc.	\$335,000	3.80%	7/4/2025	328,272	0.04%
General Motors Financial Co., Inc.	\$30,000	4.35%	9/4/2025	29,575	0.00%
General Motors Financial Co., Inc.	\$325,000	2.75%	20/6/2025	312,787	0.04%
General Motors Financial Co., Inc.	\$100,000	4.30%	13/7/2025	98,380	0.01%
General Motors Financial Co., Inc.	\$130,000	6.05%	10/10/2025	131,674	0.02%
General Motors Financial Co., Inc.	\$185,000	1.25%	8/1/2026	171,200	0.02%
General Motors Financial Co., Inc.	\$460,000	5.25%	1/3/2026	460,391	0.05%
General Motors Financial Co., Inc.	\$175,000	5.40%	6/4/2026	176,214	0.02%
General Motors Financial Co., Inc.	\$215,000	1.50%	10/6/2026	197,121	0.02%
General Motors Financial Co., Inc.	£100,000	5.15%	15/8/2026	128,123	0.01%
General Motors Financial Co., Inc.	\$25,000	4.00%	6/10/2026	24,328	0.00%
General Motors Financial Co., Inc.	\$45,000	2.35%	26/2/2027	41,452	0.00%
General Motors Financial Co., Inc.	\$400,000	5.00%	9/4/2027	399,378	0.05%
General Motors Financial Co., Inc.	£150,000	1.55%	30/7/2027	171,041	0.02%
General Motors Financial Co., Inc.	\$50,000	2.70%	20/8/2027	46,113	0.01%
General Motors Financial Co., Inc.	€100,000	4.50%	22/11/2027	114,476	0.01%
General Motors Financial Co., Inc.	\$300,000	6.00%	9/1/2028	310,365	0.04%
General Motors Financial Co., Inc.	\$300,000	2.40%	10/4/2028	269,444	0.03%
General Motors Financial Co., Inc.	\$320,000	5.80%	23/6/2028	328,967	0.04%
General Motors Financial Co., Inc.	€200,000	0.65%	7/9/2028	194,339	0.02%
General Motors Financial Co., Inc.	\$85,000	2.40%	15/10/2028	75,521	0.01%
General Motors Financial Co., Inc.	\$100,000	5.80%	7/1/2029	102,445	0.01%
General Motors Financial Co., Inc.	€150,000	4.30%	15/2/2029	170,709	0.02%
General Motors Financial Co., Inc.	\$50,000	4.30%	6/4/2029	48,232	0.01%
General Motors Financial Co., Inc.	\$125,000	5.85%	6/4/2030	128,999	0.01%
General Motors Financial Co., Inc.	\$75,000	3.60%	21/6/2030	68,183	0.01%
General Motors Financial Co., Inc.	\$25,000	2.35%	8/1/2031	20,675	0.00%
General Motors Financial Co., Inc.	\$160,000	2.70%	10/6/2031	134,229	0.02%
General Motors Financial Co., Inc.	\$115,000	3.10%	12/1/2032	97,974	0.01%
General Motors Financial Co., Inc.	\$125,000	6.40%	9/1/2033	133,124	0.02%
General Motors Financial Co., Inc.	\$200,000	6.10%	7/1/2034	205,669	0.02%
General Motors Financial of Canada Ltd.	CAD120,000	1.75%	15/4/2026	85,039	0.01%
General Motors Financial of Canada Ltd.	CAD140,000	3.15%	8/2/2027	101,058	0.01%
Gilead Sciences, Inc.	\$115,000	3.50%	1/2/2025	113,200	0.01%
Gilead Sciences, Inc.	\$360,000	3.65%	1/3/2026	352,774	0.04%
Gilead Sciences, Inc.	\$215,000	2.95%	1/3/2027	205,069	0.02%
Gilead Sciences, Inc.	\$125,000	1.20%	1/10/2027	111,314	0.01%
Gilead Sciences, Inc.	\$20,000	1.65%	1/10/2030	16,755	0.00%
Gilead Sciences, Inc.	\$125,000	5.25%	15/10/2033	130,454	0.02%
Gilead Sciences, Inc.	\$175,000	4.60%	1/9/2035	173,142	0.02%
Gilead Sciences, Inc.	\$150,000	4.00%	1/9/2036	138,086	0.02%
Gilead Sciences, Inc.	\$125,000	2.60%	1/10/2040	92,088	0.01%
Gilead Sciences, Inc.	\$140,000	5.65%	1/12/2041	149,486	0.02%
Gilead Sciences, Inc.	\$390,000	4.80%	1/4/2044	376,930	0.04%
Gilead Sciences, Inc.	\$55,000	4.50%	1/2/2045	50,894	0.01%
Gilead Sciences, Inc.	\$165,000	4.75%	1/3/2046	157,415	0.02%
Gilead Sciences, Inc.	\$365,000	4.15%	1/3/2047	318,369	0.04%
Gilead Sciences, Inc.	\$112,000	2.80%	1/10/2050	77,500	0.01%
Gilead Sciences, Inc.	\$175,000	5.55%	15/10/2053	189,818	0.02%
Global Payments, Inc.	\$340,000	2.65%	15/2/2025	329,526	0.04%
Global Payments, Inc.	\$45,000	1.20%	1/3/2026	41,349	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Global Payments, Inc.	\$185,000	4.80%	1/4/2026	183,452	0.02%
Global Payments, Inc.	\$112,000	2.15%	15/1/2027	103,098	0.01%
Global Payments, Inc.	\$25,000	3.20%	15/8/2029	22,664	0.00%
Global Payments, Inc.	\$115,000	2.90%	15/5/2030	101,060	0.01%
Global Payments, Inc.	€300,000	4.88%	17/3/2031	347,710	0.04%
Global Payments, Inc.	\$39,000	2.90%	15/11/2031	33,341	0.00%
Global Payments, Inc.	\$195,000	5.40%	15/8/2032	197,049	0.02%
Global Payments, Inc.	\$65,000	4.15%	15/8/2049	51,525	0.01%
Global Payments, Inc.	\$165,000	5.95%	15/8/2052	168,802	0.02%
Goldman Sachs Capital I	\$145,000	6.35%	15/2/2034	152,002	0.02%
Goldman Sachs Group, Inc.	\$78,000	3.50%	23/1/2025	76,502	0.01%
Goldman Sachs Group, Inc.	€200,000	3.38%	27/3/2025	220,479	0.03%
Goldman Sachs Group, Inc.	\$330,000	3.50%	1/4/2025	322,889	0.04%
Goldman Sachs Group, Inc.	€300,000	1.25%	1/5/2025	321,017	0.04%
Goldman Sachs Group, Inc.	\$460,000	3.75%	22/5/2025	451,275	0.05%
Goldman Sachs Group, Inc.	\$237,000	4.25%	21/10/2025	232,646	0.03%
Goldman Sachs Group, Inc.	£200,000	4.25%	29/1/2026	252,407	0.03%
Goldman Sachs Group, Inc.	\$95,000	0.86%	12/2/2026	90,103	0.01%
Goldman Sachs Group, Inc.	\$193,000	3.75%	25/2/2026	188,599	0.02%
Goldman Sachs Group, Inc.	€300,000	1.63%	27/7/2026	318,554	0.04%
Goldman Sachs Group, Inc.	\$255,000	5.80%	10/8/2026	257,611	0.03%
Goldman Sachs Group, Inc.	\$530,000	3.50%	16/11/2026	510,620	0.06%
Goldman Sachs Group, Inc.	\$425,000	1.09%	9/12/2026	391,545	0.05%
Goldman Sachs Group, Inc.	\$155,000	5.95%	15/1/2027	159,395	0.02%
Goldman Sachs Group, Inc.	\$235,000	3.85%	26/1/2027	228,759	0.03%
Goldman Sachs Group, Inc.	\$275,000	1.43%	9/3/2027	253,507	0.03%
Goldman Sachs Group, Inc.	\$300,000	1.54%	10/9/2027	272,112	0.03%
Goldman Sachs Group, Inc.	\$710,000	1.95%	21/10/2027	649,521	0.08%
Goldman Sachs Group, Inc.	CAD300,000	2.60%	30/11/2027	214,558	0.02%
Goldman Sachs Group, Inc.	€320,000	0.25%	26/1/2028	313,033	0.04%
Goldman Sachs Group, Inc.	\$507,000	2.64%	24/2/2028	470,040	0.05%
Goldman Sachs Group, Inc.	\$220,000	3.62%	15/3/2028	210,805	0.02%
Goldman Sachs Group, Inc.	\$340,000	3.69%	5/6/2028	325,054	0.04%
Goldman Sachs Group, Inc.	\$425,000	4.48%	23/8/2028	417,221	0.05%
Goldman Sachs Group, Inc.	CAD54,000	2.01%	28/2/2029	36,870	0.00%
Goldman Sachs Group, Inc.	\$390,000	3.81%	23/4/2029	370,481	0.04%
Goldman Sachs Group, Inc.	\$504,000	4.22%	1/5/2029	487,284	0.06%
Goldman Sachs Group, Inc.	€350,000	0.88%	9/5/2029	336,137	0.04%
Goldman Sachs Group, Inc.	£40,000	3.13%	25/7/2029	47,204	0.01%
Goldman Sachs Group, Inc.	€416,000	4.00%	21/9/2029	474,195	0.05%
Goldman Sachs Group, Inc.	\$205,000	6.48%	24/10/2029	217,555	0.03%
Goldman Sachs Group, Inc.	£150,000	3.63%	29/10/2029	180,858	0.02%
Goldman Sachs Group, Inc.	€50,000	0.88%	21/1/2030	47,526	0.01%
Goldman Sachs Group, Inc.	\$292,000	2.60%	7/2/2030	256,498	0.03%
Goldman Sachs Group, Inc.	\$280,000	3.80%	15/3/2030	263,234	0.03%
Goldman Sachs Group, Inc.	£50,000	1.88%	16/12/2030	53,124	0.01%
Goldman Sachs Group, Inc.	€50,000	3.00%	12/2/2031	54,348	0.01%
Goldman Sachs Group, Inc.	\$275,000	1.99%	27/1/2032	222,570	0.03%
Goldman Sachs Group, Inc.	\$480,000	2.62%	22/4/2032	402,905	0.05%
Goldman Sachs Group, Inc.	\$515,000	2.38%	21/7/2032	423,448	0.05%
Goldman Sachs Group, Inc.	\$273,000	2.65%	21/10/2032	227,490	0.03%
Goldman Sachs Group, Inc.	\$370,000	6.13%	15/2/2033	406,669	0.05%
Goldman Sachs Group, Inc.	\$660,000	3.10%	24/2/2033	566,813	0.07%
Goldman Sachs Group, Inc.	€210,000	1.00%	18/3/2033	184,269	0.02%
Goldman Sachs Group, Inc.	\$90,000	6.56%	24/10/2034	99,076	0.01%
Goldman Sachs Group, Inc.	\$768,000	6.75%	1/10/2037	846,713	0.10%
Goldman Sachs Group, Inc.	\$320,000	4.02%	31/10/2038	279,338	0.03%
Goldman Sachs Group, Inc.	\$150,000	4.41%	23/4/2039	136,026	0.02%
Goldman Sachs Group, Inc.	\$295,000	6.25%	1/2/2041	328,836	0.04%
Goldman Sachs Group, Inc.	\$205,000	3.21%	22/4/2042	156,892	0.02%
Goldman Sachs Group, Inc.	\$148,000	2.91%	21/7/2042	108,169	0.01%
Goldman Sachs Group, Inc.	\$200,000	3.44%	24/2/2043	156,534	0.02%
Goldman Sachs Group, Inc.	\$224,000	4.80%	8/7/2044	212,073	0.02%
Goldman Sachs Group, Inc.	\$183,000	5.15%	22/5/2045	177,024	0.02%
Goldman Sachs Group, Inc.	\$310,000	4.75%	21/10/2045	294,038	0.03%
Haleon Netherlands Capital BV	€100,000	2.13%	29/3/2034	98,063	0.01%
Haleon UK Capital plc	\$250,000	3.13%	24/3/2025	244,120	0.03%
Haleon US Capital LLC	\$250,000	3.38%	24/3/2029	236,559	0.03%
Haleon US Capital LLC	\$250,000	3.63%	24/3/2032	230,805	0.03%
Haleon US Capital LLC	\$250,000	4.00%	24/3/2052	212,411	0.02%
Harley-Davidson Financial Services, Inc.	€300,000	5.13%	5/4/2026	341,879	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hartford Financial Services Group, Inc.	\$85,000	3.60%	19/8/2049	65,578	0.01%
Hasbro, Inc.	\$95,000	3.90%	19/11/2029	88,541	0.01%
HCA, Inc.	\$310,000	5.38%	1/2/2025	309,873	0.04%
HCA, Inc.	\$40,000	5.25%	15/4/2025	39,995	0.00%
HCA, Inc.	\$375,000	5.88%	15/2/2026	378,492	0.04%
HCA, Inc.	\$155,000	5.25%	15/6/2026	155,789	0.02%
HCA, Inc.	\$150,000	5.38%	1/9/2026	150,766	0.02%
HCA, Inc.	\$120,000	4.50%	15/2/2027	118,758	0.01%
HCA, Inc.	\$220,000	3.13%	15/3/2027	208,594	0.02%
HCA, Inc.	\$100,000	5.63%	1/9/2028	102,340	0.01%
HCA, Inc.	\$65,000	5.88%	1/2/2029	67,064	0.01%
HCA, Inc.	\$270,000	4.13%	15/6/2029	258,363	0.03%
HCA, Inc.	\$455,000	3.50%	1/9/2030	412,710	0.05%
HCA, Inc.	\$220,000	2.38%	15/7/2031	181,946	0.02%
HCA, Inc.	\$325,000	3.63%	15/3/2032	290,717	0.03%
HCA, Inc.	\$50,000	5.50%	1/6/2033	50,848	0.01%
HCA, Inc.	\$75,000	5.13%	15/6/2039	71,525	0.01%
HCA, Inc.	\$245,000	5.50%	15/6/2047	235,889	0.03%
HCA, Inc.	\$285,000	5.25%	15/6/2049	265,220	0.03%
HCA, Inc.	\$157,000	3.50%	15/7/2051	110,580	0.01%
HCA, Inc.	\$290,000	4.63%	15/3/2052	247,496	0.03%
HCA, Inc.	\$95,000	5.90%	1/6/2053	97,548	0.01%
Healthcare Realty Holdings LP	\$85,000	2.00%	15/3/2031	68,288	0.01%
Healthpeak OP LLC	\$40,000	3.00%	15/1/2030	35,638	0.00%
Healthpeak OP LLC	\$135,000	5.25%	15/12/2032	136,664	0.02%
Hewlett Packard Enterprise Co.	\$230,000	4.90%	15/10/2025	229,196	0.03%
Hewlett Packard Enterprise Co.	\$355,000	1.75%	1/4/2026	330,575	0.04%
Hewlett Packard Enterprise Co.	\$135,000	6.35%	15/10/2045	145,792	0.02%
Highland Holdings Sarl	€200,000	0.32%	15/12/2026	203,838	0.02%
Home Depot, Inc.	\$180,000	4.00%	15/9/2025	178,430	0.02%
Home Depot, Inc.	\$85,000	3.35%	15/9/2025	83,388	0.01%
Home Depot, Inc. ¹	\$425,000	3.00%	1/4/2026	412,090	0.05%
Home Depot, Inc.	\$185,000	2.13%	15/9/2026	174,215	0.02%
Home Depot, Inc.	\$25,000	4.95%	30/9/2026	25,353	0.00%
Home Depot, Inc.	\$55,000	2.88%	15/4/2027	52,598	0.01%
Home Depot, Inc.	\$40,000	2.50%	15/4/2027	37,741	0.00%
Home Depot, Inc.	\$50,000	2.80%	14/9/2027	47,564	0.01%
Home Depot, Inc.	\$55,000	1.50%	15/9/2028	48,770	0.01%
Home Depot, Inc.	\$90,000	3.90%	6/12/2028	88,710	0.01%
Home Depot, Inc. ¹	\$185,000	4.90%	15/4/2029	190,183	0.02%
Home Depot, Inc.	\$10,000	2.95%	15/6/2029	9,410	0.00%
Home Depot, Inc. ¹	\$185,000	2.70%	15/4/2030	169,232	0.02%
Home Depot, Inc.	\$175,000	1.38%	15/3/2031	143,042	0.02%
Home Depot, Inc.	\$90,000	1.88%	15/9/2031	75,328	0.01%
Home Depot, Inc.	\$310,000	3.25%	15/4/2032	286,549	0.03%
Home Depot, Inc.	\$50,000	4.50%	15/9/2032	50,996	0.01%
Home Depot, Inc.	\$578,000	5.88%	16/12/2036	646,273	0.07%
Home Depot, Inc.	\$315,000	3.30%	15/4/2040	261,100	0.03%
Home Depot, Inc.	\$90,000	5.95%	1/4/2041	100,712	0.01%
Home Depot, Inc.	\$270,000	4.20%	1/4/2043	245,905	0.03%
Home Depot, Inc.	\$270,000	4.88%	15/2/2044	267,806	0.03%
Home Depot, Inc.	\$50,000	4.40%	15/3/2045	46,469	0.01%
Home Depot, Inc.	\$105,000	4.25%	1/4/2046	95,049	0.01%
Home Depot, Inc.	\$65,000	3.90%	15/6/2047	55,896	0.01%
Home Depot, Inc.	\$25,000	4.50%	6/12/2048	23,624	0.00%
Home Depot, Inc.	\$125,000	3.13%	15/12/2049	93,147	0.01%
Home Depot, Inc.	\$135,000	3.35%	15/4/2050	104,956	0.01%
Home Depot, Inc.	\$95,000	2.38%	15/3/2051	60,336	0.01%
Home Depot, Inc.	\$78,000	2.75%	15/9/2051	53,406	0.01%
Home Depot, Inc.	\$135,000	3.63%	15/4/2052	109,579	0.01%
Home Depot, Inc.	\$250,000	4.95%	15/9/2052	253,418	0.03%
Home Depot, Inc.	\$190,000	3.50%	15/9/2056	149,528	0.02%
Hormel Foods Corp.	\$80,000	1.70%	3/6/2028	72,001	0.01%
Hormel Foods Corp.	\$105,000	1.80%	11/6/2030	89,308	0.01%
Host Hotels & Resorts LP	\$95,000	3.50%	15/9/2030	84,991	0.01%
HP, Inc.	\$60,000	1.45%	17/6/2026	55,251	0.01%
HP, Inc.	\$85,000	3.00%	17/6/2027	80,337	0.01%
HP, Inc.	\$125,000	4.75%	15/1/2028	125,182	0.01%
HP, Inc.	\$95,000	4.00%	15/4/2029	92,221	0.01%
HP, Inc.	\$130,000	2.65%	17/6/2031	110,861	0.01%
HP, Inc.	\$115,000	5.50%	15/1/2033	117,999	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HP, Inc.	\$112,000	6.00%	15/9/2041	118,223	0.01%
HSBC USA, Inc.	\$140,000	5.63%	17/3/2025	140,769	0.02%
Humana, Inc.	\$102,000	1.35%	3/2/2027	92,065	0.01%
Humana, Inc.	\$20,000	3.70%	23/3/2029	19,242	0.00%
Humana, Inc.	\$45,000	2.15%	3/2/2032	37,049	0.00%
Humana, Inc.	\$45,000	5.88%	1/3/2033	47,942	0.01%
Humana, Inc.	\$150,000	5.95%	15/3/2034	160,613	0.02%
Humana, Inc.	\$115,000	4.95%	1/10/2044	109,139	0.01%
Humana, Inc.	\$125,000	5.50%	15/3/2053	129,613	0.02%
Huntington Bancshares, Inc.	\$60,000	4.44%	4/8/2028	58,169	0.01%
Huntington Bancshares, Inc.	\$220,000	6.21%	21/8/2029	226,805	0.03%
Huntington Bancshares, Inc.	\$50,000	2.55%	4/2/2030	42,792	0.00%
Huntington National Bank	\$55,000	4.55%	17/5/2028	53,147	0.01%
Huntington National Bank	\$310,000	5.65%	10/1/2030	313,476	0.04%
Huntsman International LLC	\$105,000	4.50%	1/5/2029	101,315	0.01%
Illinois Tool Works, Inc.	\$145,000	2.65%	15/11/2026	138,463	0.02%
Illinois Tool Works, Inc.	€100,000	2.13%	22/5/2030	105,842	0.01%
Illinois Tool Works, Inc.	€100,000	3.00%	19/5/2034	109,695	0.01%
Illinois Tool Works, Inc.	\$80,000	3.90%	1/9/2042	71,646	0.01%
Ingersoll Rand, Inc.	\$100,000	5.70%	14/8/2033	105,804	0.01%
Intel Corp.	\$230,000	3.40%	25/3/2025	226,141	0.03%
Intel Corp.	\$377,000	3.70%	29/7/2025	371,051	0.04%
Intel Corp.	\$120,000	4.88%	10/2/2026	120,892	0.01%
Intel Corp.	\$85,000	2.60%	19/5/2026	81,359	0.01%
Intel Corp.	\$35,000	3.75%	25/3/2027	34,290	0.00%
Intel Corp.	\$100,000	3.15%	11/5/2027	96,121	0.01%
Intel Corp.	\$215,000	3.75%	5/8/2027	210,696	0.02%
Intel Corp.	\$250,000	4.88%	10/2/2028	254,182	0.03%
Intel Corp.	\$125,000	1.60%	12/8/2028	110,589	0.01%
Intel Corp.	\$155,000	4.00%	5/8/2029	152,610	0.02%
Intel Corp.	\$305,000	2.45%	15/11/2029	274,687	0.03%
Intel Corp.	\$100,000	5.13%	10/2/2030	103,781	0.01%
Intel Corp.	\$75,000	3.90%	25/3/2030	72,700	0.01%
Intel Corp.	\$105,000	2.00%	12/8/2031	88,757	0.01%
Intel Corp.	\$350,000	4.15%	5/8/2032	342,276	0.04%
Intel Corp.	\$55,000	4.00%	15/12/2032	53,160	0.01%
Intel Corp.	\$295,000	5.20%	10/2/2033	308,224	0.04%
Intel Corp.	\$140,000	4.60%	25/3/2040	136,295	0.02%
Intel Corp.	\$103,000	2.80%	12/8/2041	77,327	0.01%
Intel Corp.	\$140,000	4.80%	1/10/2041	136,666	0.02%
Intel Corp.	\$105,000	5.63%	10/2/2043	112,490	0.01%
Intel Corp.	\$100,000	4.90%	29/7/2045	101,091	0.01%
Intel Corp.	\$103,000	4.10%	19/5/2046	90,680	0.01%
Intel Corp.	\$107,000	4.10%	11/5/2047	93,257	0.01%
Intel Corp.	\$170,000	3.73%	8/12/2047	138,586	0.02%
Intel Corp.	\$215,000	3.25%	15/11/2049	159,930	0.02%
Intel Corp.	\$440,000	4.75%	25/3/2050	417,000	0.05%
Intel Corp.	\$105,000	3.05%	12/8/2051	74,277	0.01%
Intel Corp.	\$240,000	4.90%	5/8/2052	235,295	0.03%
Intel Corp.	\$245,000	5.70%	10/2/2053	265,131	0.03%
Intel Corp.	\$123,000	3.10%	15/2/2060	84,908	0.01%
Intel Corp.	\$95,000	4.95%	25/3/2060	94,183	0.01%
Intel Corp.	\$80,000	3.20%	12/8/2061	55,316	0.01%
Intel Corp.	\$100,000	5.05%	5/8/2062	98,853	0.01%
Intel Corp.	\$235,000	5.90%	10/2/2063	261,862	0.03%
Intercontinental Exchange, Inc.	\$210,000	3.65%	23/5/2025	205,997	0.02%
Intercontinental Exchange, Inc.	\$115,000	3.75%	1/12/2025	112,991	0.01%
Intercontinental Exchange, Inc.	\$165,000	4.00%	15/9/2027	162,088	0.02%
Intercontinental Exchange, Inc.	\$115,000	4.35%	15/6/2029	114,540	0.01%
Intercontinental Exchange, Inc.	\$154,000	2.10%	15/6/2030	133,075	0.02%
Intercontinental Exchange, Inc.	\$109,000	1.85%	15/9/2032	87,460	0.01%
Intercontinental Exchange, Inc.	\$185,000	4.60%	15/3/2033	184,657	0.02%
Intercontinental Exchange, Inc.	\$105,000	2.65%	15/9/2040	78,367	0.01%
Intercontinental Exchange, Inc.	\$140,000	4.25%	21/9/2048	125,667	0.01%
Intercontinental Exchange, Inc.	\$90,000	3.00%	15/6/2050	64,427	0.01%
Intercontinental Exchange, Inc.	\$305,000	4.95%	15/6/2052	305,099	0.04%
Intercontinental Exchange, Inc.	\$120,000	3.00%	15/9/2060	81,243	0.01%
Intercontinental Exchange, Inc.	\$205,000	5.20%	15/6/2062	209,853	0.02%
International Business Machines Corp.	€300,000	0.88%	31/1/2025	321,821	0.04%
International Business Machines Corp.	€200,000	0.95%	23/5/2025	213,614	0.02%
International Business Machines Corp.	\$235,000	3.45%	19/2/2026	228,997	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
International Business Machines Corp.	\$145,000	3.30%	15/5/2026	140,843	0.02%
International Business Machines Corp.	€100,000	1.25%	29/1/2027	104,947	0.01%
International Business Machines Corp.	\$95,000	1.70%	15/5/2027	86,707	0.01%
International Business Machines Corp. ¹	\$375,000	4.15%	27/7/2027	370,866	0.04%
International Business Machines Corp.	\$100,000	4.50%	6/2/2028	100,560	0.01%
International Business Machines Corp.	€100,000	0.30%	11/2/2028	99,513	0.01%
International Business Machines Corp.	€100,000	1.75%	7/3/2028	105,891	0.01%
International Business Machines Corp.	\$655,000	3.50%	15/5/2029	624,869	0.07%
International Business Machines Corp.	€100,000	0.88%	9/2/2030	97,720	0.01%
International Business Machines Corp.	\$155,000	1.95%	15/5/2030	133,289	0.02%
International Business Machines Corp.	€300,000	1.75%	31/1/2031	304,051	0.04%
International Business Machines Corp.	€100,000	0.65%	11/2/2032	91,332	0.01%
International Business Machines Corp.	\$340,000	4.40%	27/7/2032	334,290	0.04%
International Business Machines Corp.	\$100,000	4.75%	6/2/2033	101,355	0.01%
International Business Machines Corp.	€100,000	1.25%	9/2/2034	92,395	0.01%
International Business Machines Corp.	€100,000	3.75%	6/2/2035	115,255	0.01%
International Business Machines Corp.	£100,000	4.88%	6/2/2038	126,530	0.01%
International Business Machines Corp.	\$200,000	4.15%	15/5/2039	181,656	0.02%
International Business Machines Corp.	€250,000	1.20%	11/2/2040	200,590	0.02%
International Business Machines Corp.	\$125,000	4.00%	20/6/2042	109,074	0.01%
International Business Machines Corp.	€100,000	4.00%	6/2/2043	114,860	0.01%
International Business Machines Corp.	\$105,000	4.25%	15/5/2049	92,244	0.01%
International Business Machines Corp.	\$85,000	2.95%	15/5/2050	58,677	0.01%
International Business Machines Corp.	\$250,000	4.90%	27/7/2052	240,665	0.03%
International Flavors & Fragrances, Inc.	€100,000	1.80%	25/9/2026	104,932	0.01%
International Flavors & Fragrances, Inc.	\$55,000	5.00%	26/9/2048	47,001	0.01%
Intuit, Inc.	\$115,000	5.25%	15/9/2026	117,303	0.01%
Intuit, Inc.	\$115,000	5.13%	15/9/2028	118,980	0.01%
Intuit, Inc.	\$205,000	5.20%	15/9/2033	214,826	0.02%
Intuit, Inc.	\$145,000	5.50%	15/9/2053	159,126	0.02%
IQVIA, Inc.	\$190,000	6.25%	1/2/2029	198,414	0.02%
J M Smucker Co.	\$170,000	5.90%	15/11/2028	179,000	0.02%
J M Smucker Co.	\$80,000	6.20%	15/11/2033	87,265	0.01%
J M Smucker Co.	\$95,000	6.50%	15/11/2053	109,731	0.01%
JBS USA LUX SA / JBS USA Food Co. / JBS Luxembourg SARL	\$150,000	6.75%	15/3/2034	157,819	0.02%
JBS USA LUX SA / JBS USA Food Co. / JBS Luxembourg SARL	\$190,000	7.25%	15/11/2053	206,990	0.02%
JBS USA LUX SA / JBS USA Food Co. / JBS USA Finance, Inc.	\$395,000	2.50%	15/1/2027	363,576	0.04%
JBS USA LUX SA / JBS USA Food Co. / JBS USA Finance, Inc.	\$80,000	5.13%	1/2/2028	79,485	0.01%
JBS USA LUX SA / JBS USA Food Co. / JBS USA Finance, Inc.	\$145,000	5.50%	15/1/2030	142,093	0.02%
JBS USA LUX SA / JBS USA Food Co. / JBS USA Finance, Inc.	\$370,000	3.63%	15/1/2032	315,763	0.04%
JBS USA LUX SA / JBS USA Food Co. / JBS USA Finance, Inc.	\$120,000	3.00%	15/5/2032	97,512	0.01%
JBS USA LUX SA / JBS USA Food Co. / JBS USA Finance, Inc.	\$175,000	5.75%	1/4/2033	172,873	0.02%
JBS USA LUX SA / JBS USA Food Co. / JBS USA Finance, Inc.	\$130,000	4.38%	2/2/2052	96,489	0.01%
JBS USA LUX SA / JBS USA Food Co. / JBS USA Finance, Inc.	\$115,000	6.50%	1/12/2052	115,188	0.01%
JM Smucker Co.	\$75,000	3.50%	15/3/2025	73,578	0.01%
JM Smucker Co.	\$180,000	6.50%	15/11/2043	200,769	0.02%
John Deere Bank SA	€100,000	2.50%	14/9/2026	109,243	0.01%
John Deere Capital Corp.	\$125,000	1.25%	10/1/2025	120,569	0.01%
John Deere Capital Corp.	\$80,000	3.45%	13/3/2025	78,785	0.01%
John Deere Capital Corp.	\$300,000	3.40%	6/6/2025	295,212	0.03%
John Deere Capital Corp.	\$35,000	4.05%	8/9/2025	34,692	0.00%
John Deere Capital Corp.	\$50,000	4.80%	9/1/2026	50,272	0.01%
John Deere Capital Corp.	\$105,000	0.70%	15/1/2026	97,368	0.01%
John Deere Capital Corp.	\$240,000	4.15%	15/9/2027	238,463	0.03%
John Deere Capital Corp.	\$100,000	4.75%	20/1/2028	101,649	0.01%
John Deere Capital Corp.	\$125,000	4.95%	14/7/2028	128,114	0.01%
John Deere Capital Corp.	\$100,000	4.70%	10/6/2030	101,545	0.01%
John Deere Capital Corp.	\$220,000	5.15%	8/9/2033	231,659	0.03%
John Deere Cash Management Sarl	€100,000	1.85%	2/4/2028	106,715	0.01%
John Deere Cash Management Sarl	€100,000	2.20%	2/4/2032	104,280	0.01%
Johnson & Johnson	\$65,000	2.63%	15/1/2025	63,611	0.01%
Johnson & Johnson	\$5,000	0.55%	1/9/2025	4,687	0.00%
Johnson & Johnson	\$185,000	2.45%	1/3/2026	177,868	0.02%
Johnson & Johnson	\$170,000	2.95%	3/3/2027	164,118	0.02%
Johnson & Johnson	\$100,000	0.95%	1/9/2027	89,280	0.01%
Johnson & Johnson	\$45,000	2.90%	15/1/2028	43,067	0.01%
Johnson & Johnson	€300,000	1.15%	20/11/2028	311,846	0.04%
Johnson & Johnson	\$135,000	1.30%	1/9/2030	113,342	0.01%
Johnson & Johnson	\$25,000	4.38%	5/12/2033	25,708	0.00%
Johnson & Johnson	\$185,000	3.55%	1/3/2036	171,081	0.02%
Johnson & Johnson	\$137,000	3.63%	3/3/2037	126,386	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Johnson & Johnson	\$40,000	5.95%	15/8/2037	46,141	0.01%
Johnson & Johnson	\$130,000	3.40%	15/1/2038	115,185	0.01%
Johnson & Johnson	\$295,000	2.10%	1/9/2040	210,229	0.02%
Johnson & Johnson	\$147,000	3.70%	1/3/2046	128,548	0.01%
Johnson & Johnson	\$69,000	3.75%	3/3/2047	60,843	0.01%
Johnson & Johnson	\$335,000	3.50%	15/1/2048	282,108	0.03%
Johnson & Johnson	\$85,000	2.25%	1/9/2050	56,172	0.01%
Johnson & Johnson	\$100,000	2.45%	1/9/2060	64,279	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€200,000	0.38%	15/9/2027	199,425	0.02%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€300,000	3.00%	15/9/2028	330,039	0.04%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€100,000	1.00%	15/9/2032	92,055	0.01%
JPMorgan Chase & Co.	\$155,000	3.13%	23/1/2025	151,813	0.02%
JPMorgan Chase & Co.	€200,000	1.50%	27/1/2025	215,501	0.02%
JPMorgan Chase & Co.	\$190,000	3.90%	15/7/2025	187,240	0.02%
JPMorgan Chase & Co.	\$190,000	1.56%	10/12/2025	182,933	0.02%
JPMorgan Chase & Co.	\$275,000	5.55%	15/12/2025	275,224	0.03%
JPMorgan Chase & Co.	\$100,000	2.60%	24/2/2026	96,860	0.01%
JPMorgan Chase & Co.	\$290,000	2.01%	13/3/2026	278,608	0.03%
JPMorgan Chase & Co.	\$220,000	3.30%	1/4/2026	212,839	0.02%
JPMorgan Chase & Co.	\$920,000	2.08%	22/4/2026	881,668	0.10%
JPMorgan Chase & Co.	\$784,000	4.08%	26/4/2026	771,517	0.09%
JPMorgan Chase & Co.	£200,000	0.99%	28/4/2026	240,833	0.03%
JPMorgan Chase & Co.	\$255,000	3.20%	15/6/2026	246,125	0.03%
JPMorgan Chase & Co.	\$387,000	2.95%	1/10/2026	369,018	0.04%
JPMorgan Chase & Co.	\$240,000	1.05%	19/11/2026	222,235	0.03%
JPMorgan Chase & Co.	\$150,000	4.13%	15/12/2026	147,095	0.02%
JPMorgan Chase & Co.	\$465,000	3.96%	29/1/2027	454,243	0.05%
JPMorgan Chase & Co.	\$390,000	1.04%	4/2/2027	358,275	0.04%
JPMorgan Chase & Co.	€100,000	1.09%	11/3/2027	104,944	0.01%
JPMorgan Chase & Co.	\$650,000	1.58%	22/4/2027	599,836	0.07%
JPMorgan Chase & Co.	\$705,000	1.47%	22/9/2027	638,668	0.07%
JPMorgan Chase & Co.	\$190,000	4.25%	1/10/2027	187,921	0.02%
JPMorgan Chase & Co.	\$280,000	6.07%	22/10/2027	288,088	0.03%
JPMorgan Chase & Co.	\$85,000	3.63%	1/12/2027	81,497	0.01%
JPMorgan Chase & Co.	\$243,000	3.78%	1/2/2028	234,667	0.03%
JPMorgan Chase & Co.	€800,000	0.39%	24/2/2028	805,109	0.09%
JPMorgan Chase & Co.	\$115,000	2.95%	24/2/2028	108,192	0.01%
JPMorgan Chase & Co.	CAD95,000	1.90%	5/3/2028	66,631	0.01%
JPMorgan Chase & Co.	\$294,000	4.32%	26/4/2028	289,128	0.03%
JPMorgan Chase & Co.	\$653,000	3.54%	1/5/2028	623,597	0.07%
JPMorgan Chase & Co.	€200,000	2.88%	24/5/2028	217,566	0.03%
JPMorgan Chase & Co.	\$50,000	2.18%	1/6/2028	45,682	0.01%
JPMorgan Chase & Co.	\$250,000	4.85%	25/7/2028	250,023	0.03%
JPMorgan Chase & Co.	\$135,000	3.51%	23/1/2029	127,803	0.01%
JPMorgan Chase & Co.	\$287,000	4.01%	23/4/2029	276,214	0.03%
JPMorgan Chase & Co.	\$170,000	2.07%	1/6/2029	150,719	0.02%
JPMorgan Chase & Co.	€200,000	1.81%	12/6/2029	206,629	0.02%
JPMorgan Chase & Co.	\$640,000	4.20%	23/7/2029	621,744	0.07%
JPMorgan Chase & Co.	\$625,000	5.30%	24/7/2029	634,193	0.07%
JPMorgan Chase & Co.	\$165,000	6.09%	23/10/2029	173,564	0.02%
JPMorgan Chase & Co.	\$241,000	4.45%	5/12/2029	236,253	0.03%
JPMorgan Chase & Co.	€400,000	1.96%	23/3/2030	411,575	0.05%
JPMorgan Chase & Co.	\$731,000	3.70%	6/5/2030	687,531	0.08%
JPMorgan Chase & Co.	\$250,000	4.57%	14/6/2030	244,578	0.03%
JPMorgan Chase & Co.	\$375,000	2.74%	15/10/2030	333,466	0.04%
JPMorgan Chase & Co.	\$250,000	4.49%	24/3/2031	243,833	0.03%
JPMorgan Chase & Co.	\$255,000	2.52%	22/4/2031	220,680	0.03%
JPMorgan Chase & Co.	\$715,000	2.96%	13/5/2031	628,937	0.07%
JPMorgan Chase & Co.	€200,000	1.00%	25/7/2031	188,510	0.02%
JPMorgan Chase & Co.	€200,000	4.46%	13/11/2031	232,883	0.03%
JPMorgan Chase & Co.	\$167,000	1.76%	19/11/2031	135,601	0.02%
JPMorgan Chase & Co.	\$265,000	1.95%	4/2/2032	215,679	0.03%
JPMorgan Chase & Co.	\$530,000	2.58%	22/4/2032	448,555	0.05%
JPMorgan Chase & Co.	€200,000	1.05%	4/11/2032	184,885	0.02%
JPMorgan Chase & Co.	\$292,000	2.55%	8/11/2032	243,927	0.03%
JPMorgan Chase & Co.	\$305,000	2.96%	25/1/2033	261,172	0.03%
JPMorgan Chase & Co.	€100,000	0.60%	17/2/2033	88,827	0.01%
JPMorgan Chase & Co.	\$230,000	4.59%	26/4/2033	221,771	0.03%
JPMorgan Chase & Co.	£100,000	1.90%	28/4/2033	104,353	0.01%
JPMorgan Chase & Co.	\$700,000	4.91%	25/7/2033	692,222	0.08%
JPMorgan Chase & Co.	\$321,000	5.72%	14/9/2033	331,968	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMorgan Chase & Co.	\$870,000	5.35%	1/6/2034	884,118	0.10%
JPMorgan Chase & Co.	\$300,000	6.25%	23/10/2034	325,391	0.04%
JPMorgan Chase & Co.	\$440,000	6.40%	15/5/2038	504,137	0.06%
JPMorgan Chase & Co.	\$160,000	3.88%	24/7/2038	141,856	0.02%
JPMorgan Chase & Co.	\$264,000	5.50%	15/10/2040	274,990	0.03%
JPMorgan Chase & Co.	\$170,000	3.11%	22/4/2041	131,403	0.02%
JPMorgan Chase & Co.	\$227,000	5.60%	15/7/2041	241,138	0.03%
JPMorgan Chase & Co.	\$330,000	2.53%	19/11/2041	234,035	0.03%
JPMorgan Chase & Co.	\$165,000	5.40%	6/1/2042	171,065	0.02%
JPMorgan Chase & Co.	\$161,000	3.16%	22/4/2042	124,930	0.01%
JPMorgan Chase & Co.	\$160,000	5.63%	16/8/2043	167,629	0.02%
JPMorgan Chase & Co.	\$240,000	4.85%	1/2/2044	235,445	0.03%
JPMorgan Chase & Co.	\$240,000	4.95%	1/6/2045	229,463	0.03%
JPMorgan Chase & Co.	\$185,000	4.26%	22/2/2048	164,049	0.02%
JPMorgan Chase & Co.	\$134,000	4.03%	24/7/2048	114,245	0.01%
JPMorgan Chase & Co.	\$418,000	3.96%	15/11/2048	351,577	0.04%
JPMorgan Chase & Co.	\$208,000	3.90%	23/1/2049	173,072	0.02%
JPMorgan Chase & Co.	\$231,000	3.11%	22/4/2051	166,200	0.02%
JPMorgan Chase & Co.	\$282,000	3.33%	22/4/2052	211,464	0.02%
Kenvue, Inc.	\$385,000	5.05%	22/3/2028	394,473	0.05%
Kenvue, Inc.	\$100,000	5.00%	22/3/2030	103,431	0.01%
Kenvue, Inc.	\$415,000	4.90%	22/3/2033	427,405	0.05%
Kenvue, Inc.	\$215,000	5.05%	22/3/2053	222,446	0.03%
Kenvue, Inc.	\$45,000	5.20%	22/3/2063	47,090	0.01%
Keurig Dr Pepper, Inc.	\$75,000	4.60%	25/5/2028	75,129	0.01%
Keurig Dr Pepper, Inc.	\$400,000	3.95%	15/4/2029	389,821	0.05%
Keurig Dr Pepper, Inc.	\$85,000	3.20%	1/5/2030	78,136	0.01%
Keurig Dr Pepper, Inc.	\$40,000	4.05%	15/4/2032	38,501	0.00%
Keurig Dr Pepper, Inc.	\$100,000	3.80%	1/5/2050	81,137	0.01%
Keurig Dr Pepper, Inc.	\$110,000	4.50%	15/4/2052	100,634	0.01%
KeyBank NA/Cleveland OH	\$20,000	3.30%	1/6/2025	19,243	0.00%
KeyBank NA/Cleveland OH	\$100,000	4.15%	8/8/2025	97,037	0.01%
KeyBank NA/Cleveland OH	\$325,000	5.85%	15/11/2027	324,926	0.04%
KeyBank NA/Cleveland OH	\$50,000	4.90%	8/8/2032	44,064	0.01%
KeyBank NA/Cleveland OH	\$75,000	5.00%	26/1/2033	70,079	0.01%
KeyCorp	\$120,000	2.25%	6/4/2027	108,042	0.01%
KeyCorp	\$55,000	4.10%	30/4/2028	51,749	0.01%
KeyCorp	\$80,000	2.55%	1/10/2029	67,920	0.01%
KeyCorp	\$145,000	4.79%	1/6/2033	133,271	0.02%
Kimberly-Clark Corp.	\$45,000	3.10%	26/3/2030	41,987	0.00%
KLA Corp.	\$105,000	4.10%	15/3/2029	104,513	0.01%
KLA Corp.	\$75,000	4.65%	15/7/2032	76,676	0.01%
KLA Corp.	\$70,000	3.30%	1/3/2050	53,502	0.01%
KLA Corp.	\$130,000	4.95%	15/7/2052	131,408	0.02%
KLA Corp.	\$190,000	5.25%	15/7/2062	197,270	0.02%
Kraft Heinz Foods Co.	\$135,000	3.00%	1/6/2026	129,766	0.02%
Kraft Heinz Foods Co.	\$135,000	3.88%	15/5/2027	132,430	0.02%
Kraft Heinz Foods Co.	€350,000	2.25%	25/5/2028	373,696	0.04%
Kraft Heinz Foods Co.	\$25,000	6.88%	26/1/2039	28,960	0.00%
Kraft Heinz Foods Co.	\$275,000	5.00%	4/6/2042	265,812	0.03%
Kraft Heinz Foods Co.	\$320,000	5.20%	15/7/2045	313,658	0.04%
Kraft Heinz Foods Co.	\$480,000	4.38%	1/6/2046	420,124	0.05%
Kraft Heinz Foods Co.	\$165,000	4.88%	1/10/2049	156,576	0.02%
Laboratory Corp. of America Holdings	\$225,000	3.60%	1/2/2025	221,185	0.03%
Laboratory Corp. of America Holdings	\$40,000	4.70%	1/2/2045	36,885	0.00%
Lam Research Corp.	\$235,000	3.75%	15/3/2026	230,828	0.03%
Lam Research Corp.	\$130,000	4.00%	15/3/2029	128,299	0.01%
Lam Research Corp.	\$63,000	1.90%	15/6/2030	54,195	0.01%
Lam Research Corp.	\$105,000	4.88%	15/3/2049	104,814	0.01%
Lam Research Corp.	\$108,000	2.88%	15/6/2050	77,081	0.01%
Lennar Corp.	\$50,000	4.75%	29/11/2027	50,005	0.01%
Liberty Mutual Group, Inc.	€100,000	2.75%	4/5/2026	108,682	0.01%
Linde, Inc.	€100,000	1.63%	1/12/2025	107,371	0.01%
LKQ Corp.	\$100,000	5.75%	15/6/2028	102,707	0.01%
Lowe's Cos, Inc.	\$50,000	4.00%	15/4/2025	49,346	0.01%
Lowe's Cos, Inc.	\$100,000	4.40%	8/9/2025	99,349	0.01%
Lowe's Cos, Inc.	\$10,000	3.38%	15/9/2025	9,760	0.00%
Lowe's Cos, Inc.	\$225,000	2.50%	15/4/2026	214,362	0.02%
Lowe's Cos, Inc.	\$25,000	3.35%	1/4/2027	24,097	0.00%
Lowe's Cos, Inc.	\$225,000	3.10%	3/5/2027	215,668	0.03%
Lowe's Cos, Inc.	\$100,000	1.30%	15/4/2028	87,864	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Lowe's Cos, Inc.	\$390,000	1.70%	15/9/2028	345,072	0.04%
Lowe's Cos, Inc.	\$115,000	3.65%	5/4/2029	110,862	0.01%
Lowe's Cos, Inc.	\$895,000	4.50%	15/4/2030	890,633	0.10%
Lowe's Cos, Inc.	\$110,000	1.70%	15/10/2030	91,461	0.01%
Lowe's Cos, Inc.	\$100,000	2.63%	1/4/2031	87,640	0.01%
Lowe's Cos, Inc.	\$175,000	3.75%	1/4/2032	163,668	0.02%
Lowe's Cos, Inc.	\$90,000	5.00%	15/4/2033	91,928	0.01%
Lowe's Cos, Inc.	\$365,000	5.15%	1/7/2033	375,204	0.04%
Lowe's Cos, Inc.	\$125,000	2.80%	15/9/2041	91,231	0.01%
Lowe's Cos, Inc.	\$205,000	3.70%	15/4/2046	162,107	0.02%
Lowe's Cos, Inc.	\$175,000	4.05%	3/5/2047	144,345	0.02%
Lowe's Cos, Inc.	\$170,000	3.00%	15/10/2050	115,781	0.01%
Lowe's Cos, Inc.	\$135,000	4.25%	1/4/2052	114,437	0.01%
Lowe's Cos, Inc.	\$280,000	5.63%	15/4/2053	295,174	0.03%
Lowe's Cos, Inc.	\$125,000	4.45%	1/4/2062	105,940	0.01%
Lowe's Cos, Inc.	\$95,000	5.80%	15/9/2062	100,402	0.01%
LPL Holdings, Inc.	\$55,000	6.75%	17/11/2028	58,571	0.01%
M&T Bank Corp.	\$115,000	7.41%	30/10/2029	123,856	0.01%
M&T Bank Corp.	\$205,000	5.05%	27/1/2034	194,213	0.02%
Manufacturers & Traders Trust Co.	\$35,000	2.90%	6/2/2025	33,894	0.00%
Manufacturers & Traders Trust Co.	\$250,000	4.65%	27/1/2026	244,695	0.03%
Manufacturers & Traders Trust Co.	\$325,000	4.70%	27/1/2028	315,956	0.04%
Marriott International, Inc.	\$595,000	3.13%	15/6/2026	571,360	0.07%
Marriott International, Inc.	\$150,000	5.00%	15/10/2027	151,876	0.02%
Marriott International, Inc.	\$70,000	4.90%	15/4/2029	70,450	0.01%
Marriott International, Inc.	\$70,000	4.63%	15/6/2030	68,826	0.01%
Marriott International, Inc.	\$103,000	2.85%	15/4/2031	89,336	0.01%
Marriott International, Inc.	\$85,000	3.50%	15/10/2032	75,791	0.01%
Marsh & McLennan Cos, Inc.	\$120,000	4.38%	15/3/2029	119,507	0.01%
Marsh & McLennan Cos, Inc.	\$70,000	2.25%	15/11/2030	60,474	0.01%
Marsh & McLennan Cos, Inc.	\$155,000	4.90%	15/3/2049	149,916	0.02%
Marsh & McLennan Cos, Inc.	\$190,000	5.70%	15/9/2053	206,473	0.02%
Martin Marietta Materials, Inc.	\$80,000	2.40%	15/7/2031	68,145	0.01%
Martin Marietta Materials, Inc.	\$75,000	3.20%	15/7/2051	55,727	0.01%
Marvell Technology, Inc.	\$15,000	2.45%	15/4/2028	13,569	0.00%
Marvell Technology, Inc.	\$40,000	2.95%	15/4/2031	34,955	0.00%
MassMutual Global Funding II	€100,000	3.75%	19/1/2030	112,934	0.01%
Mastercard, Inc.	\$180,000	2.00%	3/3/2025	174,494	0.02%
Mastercard, Inc.	\$150,000	3.30%	26/3/2027	145,491	0.02%
Mastercard, Inc.	\$45,000	4.88%	9/3/2028	46,438	0.01%
Mastercard, Inc.	€300,000	1.00%	22/2/2029	304,406	0.04%
Mastercard, Inc.	\$57,000	2.95%	1/6/2029	53,664	0.01%
Mastercard, Inc.	\$120,000	3.35%	26/3/2030	114,403	0.01%
Mastercard, Inc.	\$210,000	2.00%	18/11/2031	177,411	0.02%
Mastercard, Inc.	\$180,000	4.85%	9/3/2033	186,095	0.02%
Mastercard, Inc.	\$270,000	3.65%	1/6/2049	228,414	0.03%
Mastercard, Inc.	\$260,000	3.85%	26/3/2050	227,769	0.03%
McCormick & Co., Inc.	\$15,000	3.40%	15/8/2027	14,331	0.00%
McDonald's Corp.	CAD60,000	3.13%	4/3/2025	44,635	0.01%
McDonald's Corp.	\$430,000	3.30%	1/7/2025	420,420	0.05%
McDonald's Corp.	\$75,000	3.70%	30/1/2026	73,760	0.01%
McDonald's Corp.	\$50,000	3.50%	1/3/2027	48,681	0.01%
McDonald's Corp.	\$30,000	3.50%	1/7/2027	29,161	0.00%
McDonald's Corp.	\$215,000	3.80%	1/4/2028	209,738	0.02%
McDonald's Corp.	€100,000	0.25%	4/10/2028	97,399	0.01%
McDonald's Corp.	€300,000	2.38%	31/5/2029	321,298	0.04%
McDonald's Corp.	\$200,000	2.63%	1/9/2029	183,066	0.02%
McDonald's Corp.	€100,000	1.50%	28/11/2029	101,020	0.01%
McDonald's Corp.	\$60,000	2.13%	1/3/2030	52,438	0.01%
McDonald's Corp.	\$80,000	3.60%	1/7/2030	75,926	0.01%
McDonald's Corp.	€100,000	3.88%	20/2/2031	114,749	0.01%
McDonald's Corp.	€200,000	0.88%	4/10/2033	178,063	0.02%
McDonald's Corp.	€104,000	3.00%	31/5/2034	111,450	0.01%
McDonald's Corp.	€100,000	4.13%	28/11/2035	116,421	0.01%
McDonald's Corp.	\$75,000	4.70%	9/12/2035	74,039	0.01%
McDonald's Corp.	\$90,000	6.30%	1/3/2038	102,348	0.01%
McDonald's Corp.	£200,000	3.75%	31/5/2038	226,904	0.03%
McDonald's Corp.	\$135,000	4.88%	9/12/2045	133,081	0.02%
McDonald's Corp.	\$330,000	4.45%	1/3/2047	303,026	0.04%
McDonald's Corp.	\$30,000	4.45%	1/9/2048	27,810	0.00%
McDonald's Corp.	\$175,000	3.63%	1/9/2049	140,644	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
McDonald's Corp.	\$110,000	4.20%	1/4/2050	97,743	0.01%
McDonald's Corp.	\$125,000	5.15%	9/9/2052	127,189	0.01%
McDonald's Corp.	\$130,000	5.45%	14/8/2053	138,475	0.02%
McKesson Corp.	€300,000	1.63%	30/10/2026	319,105	0.04%
Medtronic Global Holdings SCA	\$100,000	4.25%	30/3/2028	99,639	0.01%
Medtronic Global Holdings SCA	€500,000	0.38%	15/10/2028	491,313	0.06%
Medtronic Global Holdings SCA	€100,000	1.00%	2/7/2031	95,489	0.01%
Medtronic Global Holdings SCA	€200,000	3.13%	15/10/2031	221,692	0.03%
Medtronic Global Holdings SCA	€100,000	0.75%	15/10/2032	91,008	0.01%
Medtronic Global Holdings SCA	\$95,000	4.50%	30/3/2033	95,005	0.01%
Medtronic Global Holdings SCA	€425,000	3.38%	15/10/2034	473,690	0.05%
Medtronic Global Holdings SCA	€100,000	2.25%	7/3/2039	94,147	0.01%
Medtronic Global Holdings SCA	€100,000	1.38%	15/10/2040	80,987	0.01%
Medtronic Global Holdings SCA	€100,000	1.63%	15/10/2050	75,186	0.01%
Medtronic, Inc.	\$365,000	4.38%	15/3/2035	356,473	0.04%
Medtronic, Inc.	\$168,000	4.63%	15/3/2045	163,625	0.02%
Merck & Co., Inc.	\$65,000	2.75%	10/2/2025	63,561	0.01%
Merck & Co., Inc.	\$100,000	0.75%	24/2/2026	92,718	0.01%
Merck & Co., Inc.	€100,000	1.88%	15/10/2026	107,482	0.01%
Merck & Co., Inc.	\$107,000	1.70%	10/6/2027	98,193	0.01%
Merck & Co., Inc.	\$30,000	1.90%	10/12/2028	27,015	0.00%
Merck & Co., Inc. ¹	\$330,000	3.40%	7/3/2029	316,887	0.04%
Merck & Co., Inc.	\$355,000	4.30%	17/5/2030	354,949	0.04%
Merck & Co., Inc.	\$250,000	1.45%	24/6/2030	209,145	0.02%
Merck & Co., Inc.	\$116,000	2.15%	10/12/2031	99,123	0.01%
Merck & Co., Inc.	\$475,000	4.50%	17/5/2033	478,387	0.06%
Merck & Co., Inc.	€150,000	2.50%	15/10/2034	160,438	0.02%
Merck & Co., Inc.	\$205,000	3.90%	7/3/2039	186,508	0.02%
Merck & Co., Inc.	\$225,000	2.35%	24/6/2040	163,509	0.02%
Merck & Co., Inc.	\$185,000	4.15%	18/5/2043	170,217	0.02%
Merck & Co., Inc.	\$100,000	4.90%	17/5/2044	101,215	0.01%
Merck & Co., Inc.	\$215,000	3.70%	10/2/2045	182,916	0.02%
Merck & Co., Inc.	\$125,000	4.00%	7/3/2049	110,436	0.01%
Merck & Co., Inc.	\$100,000	2.45%	24/6/2050	66,032	0.01%
Merck & Co., Inc.	\$400,000	2.75%	10/12/2051	275,549	0.03%
Merck & Co., Inc.	\$125,000	5.00%	17/5/2053	128,699	0.01%
Merck & Co., Inc.	\$130,000	2.90%	10/12/2061	87,094	0.01%
Merck & Co., Inc.	\$75,000	5.15%	17/5/2063	78,446	0.01%
Meta Platforms, Inc. ¹	\$315,000	3.50%	15/8/2027	306,597	0.04%
Meta Platforms, Inc.	\$95,000	4.60%	15/5/2028	96,467	0.01%
Meta Platforms, Inc.	\$515,000	4.80%	15/5/2030	527,701	0.06%
Meta Platforms, Inc.	\$275,000	3.85%	15/8/2032	261,522	0.03%
Meta Platforms, Inc.	\$255,000	4.95%	15/5/2033	263,121	0.03%
Meta Platforms, Inc.	\$270,000	4.45%	15/8/2052	248,451	0.03%
Meta Platforms, Inc.	\$480,000	5.60%	15/5/2053	521,127	0.06%
Meta Platforms, Inc.	\$155,000	4.65%	15/8/2062	144,658	0.02%
Meta Platforms, Inc.	\$150,000	5.75%	15/5/2063	164,430	0.02%
MetLife, Inc.	\$327,000	4.55%	23/3/2030	329,201	0.04%
MetLife, Inc.	\$115,000	5.38%	15/7/2033	119,966	0.01%
MetLife, Inc.	\$75,000	6.38%	15/6/2034	84,202	0.01%
MetLife, Inc.	\$96,000	5.70%	15/6/2035	103,232	0.01%
MetLife, Inc.	\$100,000	6.40%	15/12/2036	103,135	0.01%
MetLife, Inc.	\$130,000	5.88%	6/2/2041	142,067	0.02%
MetLife, Inc.	\$75,000	4.13%	13/8/2042	66,585	0.01%
MetLife, Inc.	\$100,000	4.88%	13/11/2043	97,554	0.01%
MetLife, Inc.	\$254,000	4.05%	1/3/2045	220,997	0.03%
MetLife, Inc.	\$75,000	4.60%	13/5/2046	71,442	0.01%
MetLife, Inc.	\$100,000	5.00%	15/7/2052	99,411	0.01%
MetLife, Inc.	\$160,000	5.25%	15/1/2054	164,674	0.02%
Metropolitan Life Global Funding I	CAD130,000	1.95%	20/3/2028	89,722	0.01%
Metropolitan Life Global Funding I	€100,000	0.50%	25/5/2029	96,109	0.01%
Metropolitan Life Global Funding I	£100,000	1.63%	21/9/2029	110,492	0.01%
Metropolitan Life Global Funding I	€100,000	5.00%	10/1/2030	131,264	0.02%
Metropolitan Life Global Funding I	CAD55,000	3.39%	9/4/2030	39,502	0.00%
Metropolitan Life Global Funding I	€100,000	3.75%	5/12/2030	113,385	0.01%
Microchip Technology, Inc.	\$20,000	4.25%	1/9/2025	19,691	0.00%
Micron Technology, Inc.	\$175,000	4.19%	15/2/2027	171,654	0.02%
Micron Technology, Inc.	\$95,000	6.75%	1/11/2029	102,668	0.01%
Micron Technology, Inc.	\$45,000	4.66%	15/2/2030	44,092	0.01%
Micron Technology, Inc.	\$105,000	2.70%	15/4/2032	88,135	0.01%
Micron Technology, Inc.	\$45,000	5.88%	9/2/2033	46,958	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Micron Technology, Inc.	\$150,000	5.88%	15/9/2033	156,073	0.02%
Microsoft Corp. ¹	\$145,000	2.70%	12/2/2025	141,883	0.02%
Microsoft Corp. ¹	\$355,000	3.13%	3/11/2025	346,789	0.04%
Microsoft Corp. ¹	\$520,000	2.40%	8/8/2026	496,251	0.06%
Microsoft Corp.	\$75,000	3.40%	15/9/2026	73,096	0.01%
Microsoft Corp. ¹	\$552,000	3.30%	6/2/2027	538,001	0.06%
Microsoft Corp.	€300,000	3.13%	6/12/2028	341,350	0.04%
Microsoft Corp.	€100,000	2.63%	2/5/2033	111,494	0.01%
Microsoft Corp.	\$230,000	3.50%	12/2/2035	218,060	0.03%
Microsoft Corp.	\$300,000	3.45%	8/8/2036	275,887	0.03%
Microsoft Corp.	\$125,000	4.10%	6/2/2037	122,770	0.01%
Microsoft Corp.	\$410,000	4.45%	3/11/2045	404,124	0.05%
Microsoft Corp.	\$200,000	3.70%	8/8/2046	175,479	0.02%
Microsoft Corp.	\$105,000	4.25%	6/2/2047	101,647	0.01%
Microsoft Corp.	\$885,000	2.53%	1/6/2050	605,390	0.07%
Microsoft Corp.	\$206,000	2.50%	15/9/2050	139,372	0.02%
Microsoft Corp.	\$813,000	2.92%	17/3/2052	598,911	0.07%
Microsoft Corp.	\$75,000	4.50%	6/2/2057	73,705	0.01%
Microsoft Corp.	\$449,000	2.68%	1/6/2060	301,362	0.03%
Microsoft Corp.	\$205,000	3.04%	17/3/2062	148,270	0.02%
Mondelez International Holdings Netherlands BV	€100,000	0.25%	9/9/2029	95,152	0.01%
Mondelez International Holdings Netherlands BV	€100,000	0.38%	22/9/2029	95,307	0.01%
Mondelez International, Inc.	CAD65,000	3.25%	7/3/2025	48,335	0.01%
Mondelez International, Inc.	\$30,000	1.50%	4/5/2025	28,612	0.00%
Mondelez International, Inc.	\$50,000	2.63%	17/3/2027	47,146	0.01%
Mondelez International, Inc.	\$76,000	2.75%	13/4/2030	68,665	0.01%
Mondelez International, Inc.	\$310,000	3.00%	17/3/2032	275,083	0.03%
Mondelez International, Inc.	€100,000	0.75%	17/3/2033	89,238	0.01%
Mondelez International, Inc.	€100,000	1.38%	17/3/2041	80,943	0.01%
Mondelez International, Inc.	\$95,000	2.63%	4/9/2050	63,775	0.01%
Moody's Corp.	€300,000	1.75%	9/3/2027	319,286	0.04%
Morgan Stanley	€100,000	1.75%	30/1/2025	108,209	0.01%
Morgan Stanley	\$415,000	4.00%	23/7/2025	409,112	0.05%
Morgan Stanley	\$645,000	5.00%	24/11/2025	644,143	0.07%
Morgan Stanley	\$825,000	3.88%	27/1/2026	808,258	0.09%
Morgan Stanley	\$310,000	2.63%	18/2/2026	300,050	0.03%
Morgan Stanley	\$400,000	2.19%	28/4/2026	384,166	0.04%
Morgan Stanley	€400,000	2.10%	8/5/2026	431,819	0.05%
Morgan Stanley	\$185,000	4.68%	17/7/2026	183,290	0.02%
Morgan Stanley	\$810,000	3.13%	27/7/2026	775,403	0.09%
Morgan Stanley	\$230,000	4.35%	8/9/2026	225,862	0.03%
Morgan Stanley	\$210,000	6.14%	16/10/2026	213,834	0.02%
Morgan Stanley	€100,000	1.38%	27/10/2026	104,928	0.01%
Morgan Stanley	\$295,000	0.99%	10/12/2026	271,500	0.03%
Morgan Stanley	\$200,000	3.63%	20/1/2027	193,999	0.02%
Morgan Stanley	\$205,000	5.05%	28/1/2027	205,173	0.02%
Morgan Stanley	£100,000	2.63%	9/3/2027	120,487	0.01%
Morgan Stanley	\$167,000	3.95%	23/4/2027	162,088	0.02%
Morgan Stanley	€300,000	1.88%	27/4/2027	316,206	0.04%
Morgan Stanley	\$255,000	1.59%	4/5/2027	234,892	0.03%
Morgan Stanley	\$176,000	1.51%	20/7/2027	160,820	0.02%
Morgan Stanley	CAD65,000	1.78%	4/8/2027	45,888	0.01%
Morgan Stanley	€500,000	0.41%	29/10/2027	507,177	0.06%
Morgan Stanley	\$160,000	2.48%	21/1/2028	148,496	0.02%
Morgan Stanley	\$145,000	4.21%	20/4/2028	141,666	0.02%
Morgan Stanley	\$600,000	3.59%	22/7/2028	572,639	0.07%
Morgan Stanley	\$210,000	6.30%	18/10/2028	220,175	0.03%
Morgan Stanley	€100,000	4.81%	25/10/2028	115,606	0.01%
Morgan Stanley	\$570,000	3.77%	24/1/2029	543,504	0.06%
Morgan Stanley	\$185,000	5.12%	1/2/2029	185,740	0.02%
Morgan Stanley	€300,000	4.66%	2/3/2029	344,076	0.04%
Morgan Stanley	\$575,000	5.16%	20/4/2029	577,684	0.07%
Morgan Stanley	\$525,000	5.45%	20/7/2029	534,935	0.06%
Morgan Stanley	€200,000	0.50%	26/10/2029	190,734	0.02%
Morgan Stanley	\$285,000	6.41%	1/11/2029	302,252	0.04%
Morgan Stanley	\$305,000	4.43%	23/1/2030	297,107	0.03%
Morgan Stanley	\$307,000	2.70%	22/1/2031	268,923	0.03%
Morgan Stanley	€250,000	0.50%	7/2/2031	228,713	0.03%
Morgan Stanley	\$340,000	3.62%	1/4/2031	313,305	0.04%
Morgan Stanley	\$290,000	1.79%	13/2/2032	231,395	0.03%
Morgan Stanley	\$15,000	7.25%	1/4/2032	17,685	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley	\$150,000	1.93%	28/4/2032	120,524	0.01%
Morgan Stanley	€300,000	2.95%	7/5/2032	313,640	0.04%
Morgan Stanley	\$286,000	2.24%	21/7/2032	233,697	0.03%
Morgan Stanley	\$165,000	2.51%	20/10/2032	136,847	0.02%
Morgan Stanley	\$296,000	2.94%	21/1/2033	251,585	0.03%
Morgan Stanley	€200,000	1.10%	29/4/2033	179,344	0.02%
Morgan Stanley	\$345,000	4.89%	20/7/2033	336,469	0.04%
Morgan Stanley	\$380,000	6.34%	18/10/2033	409,325	0.05%
Morgan Stanley	£300,000	5.79%	18/11/2033	407,871	0.05%
Morgan Stanley	€200,000	5.15%	25/1/2034	242,651	0.03%
Morgan Stanley	\$505,000	5.25%	21/4/2034	504,479	0.06%
Morgan Stanley	\$505,000	5.42%	21/7/2034	512,063	0.06%
Morgan Stanley	\$120,000	6.63%	1/11/2034	132,953	0.02%
Morgan Stanley	\$625,000	2.48%	16/9/2036	496,107	0.06%
Morgan Stanley	\$165,000	5.30%	20/4/2037	160,422	0.02%
Morgan Stanley	\$165,000	5.95%	19/1/2038	167,076	0.02%
Morgan Stanley	\$340,000	3.97%	22/7/2038	298,091	0.03%
Morgan Stanley	\$181,000	4.46%	22/4/2039	166,877	0.02%
Morgan Stanley	\$240,000	3.22%	22/4/2042	185,332	0.02%
Morgan Stanley	\$325,000	6.38%	24/7/2042	376,417	0.04%
Morgan Stanley	\$287,000	4.30%	27/1/2045	259,198	0.03%
Morgan Stanley	\$235,000	4.38%	22/1/2047	211,817	0.02%
Morgan Stanley	\$100,000	5.60%	24/3/2051	108,014	0.01%
Morgan Stanley	\$557,000	2.80%	25/1/2052	371,577	0.04%
Morgan Stanley Bank NA	\$250,000	4.75%	21/4/2026	249,860	0.03%
Morgan Stanley Bank NA	\$150,000	5.88%	30/10/2026	154,474	0.02%
Motorola Solutions, Inc.	\$40,000	4.60%	23/5/2029	39,746	0.00%
Motorola Solutions, Inc.	\$140,000	2.30%	15/11/2030	118,236	0.01%
Motorola Solutions, Inc.	\$240,000	2.75%	24/5/2031	204,950	0.02%
Mylan, Inc.	\$40,000	4.55%	15/4/2028	38,871	0.00%
Mylan, Inc.	\$95,000	5.20%	15/4/2048	78,744	0.01%
Nasdaq, Inc.	\$65,000	5.35%	28/6/2028	66,933	0.01%
Nasdaq, Inc.	€100,000	1.75%	28/3/2029	102,508	0.01%
Nasdaq, Inc.	€100,000	0.88%	13/2/2030	95,891	0.01%
Nasdaq, Inc.	€200,000	4.50%	15/2/2032	236,501	0.03%
Nasdaq, Inc.	\$115,000	5.55%	15/2/2034	119,683	0.01%
Nasdaq, Inc.	\$80,000	5.95%	15/8/2053	86,142	0.01%
Nasdaq, Inc.	\$135,000	6.10%	28/6/2063	146,540	0.02%
Nestle Finance International Ltd.	€300,000	3.50%	13/12/2027	342,247	0.04%
Nestle Finance International Ltd.	€25,000	3.25%	15/1/2031	28,420	0.00%
Nestle Finance International Ltd.	€30,000	3.38%	15/11/2034	34,281	0.00%
Nestle Finance International Ltd.	£100,000	5.13%	7/12/2038	135,507	0.02%
Nestle Holdings, Inc.	£500,000	5.25%	21/9/2026	652,629	0.08%
Nestle Holdings, Inc.	£160,000	2.13%	4/4/2027	192,266	0.02%
Nestle Holdings, Inc.	CAD145,000	2.19%	26/1/2029	101,436	0.01%
Nestle Holdings, Inc.	£100,000	1.38%	23/6/2033	101,137	0.01%
NetApp, Inc.	\$50,000	1.88%	22/6/2025	47,566	0.01%
Netflix, Inc.	\$150,000	4.38%	15/11/2026	149,287	0.02%
Netflix, Inc.	€200,000	3.63%	15/5/2027	223,543	0.03%
Netflix, Inc.	\$465,000	4.88%	15/4/2028	470,677	0.05%
Netflix, Inc.	\$140,000	5.88%	15/11/2028	147,891	0.02%
Netflix, Inc.	€200,000	4.63%	15/5/2029	236,080	0.03%
Netflix, Inc.	\$100,000	6.38%	15/5/2029	108,840	0.01%
Netflix, Inc.	€100,000	3.88%	15/11/2029	114,118	0.01%
Netflix, Inc.	€400,000	3.63%	15/6/2030	450,294	0.05%
New York Life Global Funding	£200,000	1.50%	15/7/2027	232,601	0.03%
New York Life Global Funding	CAD240,000	2.00%	17/4/2028	166,486	0.02%
New York Life Global Funding	€100,000	0.25%	4/10/2028	97,817	0.01%
New York Life Global Funding	€100,000	3.63%	9/1/2030	113,688	0.01%
Newmont Corp.	\$80,000	2.25%	1/10/2030	69,139	0.01%
Newmont Corp.	\$155,000	2.60%	15/7/2032	132,540	0.02%
Newmont Corp.	\$173,000	6.25%	1/10/2039	192,019	0.02%
Newmont Corp.	\$75,000	4.88%	15/3/2042	73,082	0.01%
NIKE, Inc.	\$40,000	2.40%	27/3/2025	38,891	0.00%
NIKE, Inc.	\$150,000	2.38%	1/11/2026	142,414	0.02%
NIKE, Inc. ¹	\$305,000	2.75%	27/3/2027	290,828	0.03%
NIKE, Inc.	\$105,000	2.85%	27/3/2030	96,561	0.01%
NIKE, Inc.	\$30,000	3.25%	27/3/2040	25,215	0.00%
NIKE, Inc.	\$340,000	3.88%	1/11/2045	299,433	0.03%
NIKE, Inc.	\$90,000	3.38%	27/3/2050	73,761	0.01%
Northern Trust Corp.	\$5,000	3.95%	30/10/2025	4,920	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Northern Trust Corp.	\$110,000	4.00%	10/5/2027	108,486	0.01%
Northern Trust Corp.	\$70,000	1.95%	1/5/2030	60,312	0.01%
Northern Trust Corp.	\$255,000	6.13%	2/11/2032	273,828	0.03%
NVIDIA Corp.	\$135,000	3.20%	16/9/2026	131,398	0.02%
NVIDIA Corp.	\$161,000	1.55%	15/6/2028	144,208	0.02%
NVIDIA Corp.	\$30,000	2.85%	1/4/2030	27,750	0.00%
NVIDIA Corp.	\$180,000	2.00%	15/6/2031	154,274	0.02%
NVIDIA Corp.	\$255,000	3.50%	1/4/2040	221,375	0.03%
NVIDIA Corp.	\$140,000	3.50%	1/4/2050	116,978	0.01%
NVR, Inc.	\$85,000	3.00%	15/5/2030	75,740	0.01%
Omnicom Capital Holdings plc	£100,000	2.25%	22/11/2033	102,559	0.01%
Omnicom Finance Holdings plc	€100,000	0.80%	8/7/2027	102,062	0.01%
Omnicom Finance Holdings plc	€100,000	1.40%	8/7/2031	98,933	0.01%
Omnicom Group, Inc./Omnicom Capital, Inc.	\$175,000	2.60%	1/8/2031	150,377	0.02%
Omnicom Group, Inc./Omnicom Capital, Inc.	\$125,000	3.60%	15/4/2026	121,845	0.01%
Oncor Electric Delivery Co. LLC	\$125,000	5.65%	15/11/2033	133,338	0.02%
Oracle Corp.	\$395,000	2.50%	1/4/2025	382,598	0.04%
Oracle Corp.	\$35,000	2.95%	15/5/2025	33,997	0.00%
Oracle Corp.	\$235,000	5.80%	10/11/2025	238,848	0.03%
Oracle Corp.	\$335,000	1.65%	25/3/2026	312,363	0.04%
Oracle Corp.	\$225,000	2.65%	15/7/2026	213,433	0.02%
Oracle Corp.	\$175,000	2.80%	1/4/2027	165,094	0.02%
Oracle Corp.	\$685,000	3.25%	15/11/2027	650,724	0.08%
Oracle Corp.	\$550,000	2.30%	25/3/2028	500,931	0.06%
Oracle Corp.	\$35,000	6.15%	9/11/2029	37,623	0.00%
Oracle Corp.	\$711,000	2.95%	1/4/2030	641,711	0.07%
Oracle Corp.	\$255,000	2.88%	25/3/2031	225,822	0.03%
Oracle Corp.	\$500,000	6.25%	9/11/2032	543,716	0.06%
Oracle Corp.	\$125,000	4.90%	6/2/2033	124,409	0.01%
Oracle Corp.	\$220,000	4.30%	8/7/2034	205,432	0.02%
Oracle Corp.	\$170,000	3.90%	15/5/2035	151,359	0.02%
Oracle Corp.	\$185,000	3.85%	15/7/2036	161,280	0.02%
Oracle Corp.	\$210,000	3.80%	15/11/2037	178,699	0.02%
Oracle Corp.	\$250,000	6.50%	15/4/2038	276,562	0.03%
Oracle Corp.	\$250,000	6.13%	8/7/2039	266,355	0.03%
Oracle Corp.	\$500,000	3.60%	1/4/2040	399,862	0.05%
Oracle Corp.	\$400,000	5.38%	15/7/2040	393,680	0.05%
Oracle Corp.	\$435,000	3.65%	25/3/2041	345,862	0.04%
Oracle Corp.	\$50,000	4.50%	8/7/2044	43,656	0.01%
Oracle Corp.	\$225,000	4.13%	15/5/2045	184,299	0.02%
Oracle Corp.	\$220,000	4.00%	15/7/2046	176,461	0.02%
Oracle Corp.	\$195,000	4.00%	15/11/2047	154,990	0.02%
Oracle Corp.	\$413,000	3.60%	1/4/2050	305,875	0.04%
Oracle Corp.	\$250,000	3.95%	25/3/2051	196,507	0.02%
Oracle Corp.	\$425,000	6.90%	9/11/2052	498,135	0.06%
Oracle Corp.	\$410,000	5.55%	6/2/2053	410,653	0.05%
Oracle Corp.	\$90,000	4.38%	15/5/2055	74,752	0.01%
Oracle Corp.	\$335,000	3.85%	1/4/2060	243,777	0.03%
Oracle Corp.	\$215,000	4.10%	25/3/2061	164,288	0.02%
O'Reilly Automotive, Inc.	\$75,000	5.75%	20/11/2026	76,793	0.01%
O'Reilly Automotive, Inc.	\$65,000	3.60%	1/9/2027	62,691	0.01%
O'Reilly Automotive, Inc.	\$140,000	4.70%	15/6/2032	138,541	0.02%
Otis Worldwide Corp.	\$490,000	2.06%	5/4/2025	471,471	0.05%
Otis Worldwide Corp.	\$395,000	5.25%	16/8/2028	406,672	0.05%
Otis Worldwide Corp.	\$125,000	2.57%	15/2/2030	111,293	0.01%
Otis Worldwide Corp.	\$75,000	3.36%	15/2/2050	58,162	0.01%
Paramount Global	\$165,000	7.88%	30/7/2030	178,833	0.02%
Paramount Global	\$130,000	4.95%	15/1/2031	123,434	0.01%
Paramount Global	\$72,000	4.20%	19/5/2032	64,378	0.01%
Paramount Global	\$175,000	6.88%	30/4/2036	177,675	0.02%
Paramount Global	\$245,000	4.38%	15/3/2043	181,939	0.02%
Paramount Global	\$128,000	5.85%	1/9/2043	115,462	0.01%
Paramount Global	\$105,000	4.95%	19/5/2050	85,202	0.01%
PayPal Holdings, Inc.	\$75,000	1.65%	1/6/2025	71,605	0.01%
PayPal Holdings, Inc.	\$50,000	2.65%	1/10/2026	47,505	0.01%
PayPal Holdings, Inc.	\$125,000	2.85%	1/10/2029	114,484	0.01%
PayPal Holdings, Inc.	\$160,000	2.30%	1/6/2030	140,006	0.02%
PayPal Holdings, Inc.	\$200,000	4.40%	1/6/2032	198,777	0.02%
PayPal Holdings, Inc.	\$125,000	3.25%	1/6/2050	93,762	0.01%
PayPal Holdings, Inc.	\$120,000	5.05%	1/6/2052	121,360	0.01%
PepsiCo, Inc.	\$100,000	2.25%	19/3/2025	97,189	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PepsiCo, Inc.	\$25,000	2.75%	30/4/2025	24,364	0.00%
PepsiCo, Inc.	\$405,000	5.25%	10/11/2025	411,369	0.05%
PepsiCo, Inc. ¹	\$220,000	2.85%	24/2/2026	212,742	0.02%
PepsiCo, Inc.	\$500,000	2.38%	6/10/2026	475,217	0.06%
PepsiCo, Inc. ¹	\$230,000	3.00%	15/10/2027	221,101	0.03%
PepsiCo, Inc.	\$75,000	3.60%	18/2/2028	73,422	0.01%
PepsiCo, Inc.	€400,000	0.50%	6/5/2028	402,087	0.05%
PepsiCo, Inc.	\$145,000	2.63%	29/7/2029	133,674	0.02%
PepsiCo, Inc.	\$50,000	2.75%	19/3/2030	45,922	0.01%
PepsiCo, Inc.	\$78,000	1.63%	1/5/2030	66,470	0.01%
PepsiCo, Inc.	€100,000	1.13%	18/3/2031	98,440	0.01%
PepsiCo, Inc.	\$115,000	1.95%	21/10/2031	97,612	0.01%
PepsiCo, Inc.	\$162,000	3.90%	18/7/2032	158,693	0.02%
PepsiCo, Inc.	€100,000	0.40%	9/10/2032	89,263	0.01%
PepsiCo, Inc.	\$540,000	4.45%	15/2/2033	553,636	0.06%
PepsiCo, Inc.	€100,000	3.55%	22/7/2034	120,683	0.01%
PepsiCo, Inc.	€100,000	0.88%	16/10/2039	80,070	0.01%
PepsiCo, Inc.	\$110,000	2.63%	21/10/2041	82,920	0.01%
PepsiCo, Inc.	\$95,000	4.45%	14/4/2046	91,574	0.01%
PepsiCo, Inc.	\$75,000	3.45%	6/10/2046	62,094	0.01%
PepsiCo, Inc.	\$175,000	2.88%	15/10/2049	128,756	0.01%
PepsiCo, Inc.	\$95,000	3.63%	19/3/2050	79,895	0.01%
PepsiCo, Inc.	\$50,000	2.75%	21/10/2051	35,560	0.00%
Pfizer Investment Enterprises Pte Ltd.	\$745,000	4.65%	19/5/2025	743,304	0.09%
Pfizer Investment Enterprises Pte Ltd.	\$200,000	4.45%	19/5/2026	199,453	0.02%
Pfizer Investment Enterprises Pte Ltd.	\$250,000	4.45%	19/5/2028	250,043	0.03%
Pfizer Investment Enterprises Pte Ltd.	\$175,000	4.65%	19/5/2030	176,222	0.02%
Pfizer Investment Enterprises Pte Ltd.	\$490,000	4.75%	19/5/2033	490,886	0.06%
Pfizer Investment Enterprises Pte Ltd.	\$540,000	5.11%	19/5/2043	538,788	0.06%
Pfizer Investment Enterprises Pte Ltd.	\$650,000	5.30%	19/5/2053	664,771	0.08%
Pfizer Investment Enterprises Pte Ltd.	\$585,000	5.34%	19/5/2063	591,523	0.07%
Pfizer, Inc. ¹	\$720,000	0.80%	28/5/2025	681,568	0.08%
Pfizer, Inc.	\$50,000	2.75%	3/6/2026	47,961	0.01%
Pfizer, Inc.	\$141,000	3.00%	15/12/2026	135,928	0.02%
Pfizer, Inc.	\$250,000	3.60%	15/9/2028	243,425	0.03%
Pfizer, Inc.	\$75,000	3.45%	15/3/2029	72,222	0.01%
Pfizer, Inc.	\$300,000	2.63%	1/4/2030	270,590	0.03%
Pfizer, Inc.	\$400,000	1.70%	28/5/2030	340,756	0.04%
Pfizer, Inc.	\$195,000	1.75%	18/8/2031	161,961	0.02%
Pfizer, Inc.	€100,000	6.50%	3/6/2038	152,931	0.02%
Pfizer, Inc.	\$225,000	7.20%	15/3/2039	279,080	0.03%
Pfizer, Inc.	\$125,000	3.90%	15/3/2039	110,816	0.01%
Pfizer, Inc.	\$170,000	2.55%	28/5/2040	124,663	0.01%
Pfizer, Inc.	\$305,000	4.30%	15/6/2043	280,264	0.03%
Pfizer, Inc.	€200,000	2.74%	15/6/2043	192,410	0.02%
Pfizer, Inc.	\$120,000	4.40%	15/5/2044	113,482	0.01%
Pfizer, Inc.	\$136,000	4.13%	15/12/2046	121,023	0.01%
Pfizer, Inc.	\$165,000	4.20%	15/9/2048	149,248	0.02%
Pfizer, Inc.	\$170,000	4.00%	15/3/2049	148,821	0.02%
Pfizer, Inc.	\$60,000	2.70%	28/5/2050	41,777	0.00%
Pilgrim's Pride Corp.	\$160,000	4.25%	15/4/2031	144,548	0.02%
Pilgrim's Pride Corp.	\$50,000	3.50%	1/3/2032	42,359	0.00%
Pilgrim's Pride Corp.	\$165,000	6.25%	1/7/2033	169,772	0.02%
PNC Bank NA	\$250,000	3.25%	1/6/2025	243,450	0.03%
PNC Bank NA	\$25,000	4.05%	26/7/2028	24,083	0.00%
PNC Bank NA	\$150,000	2.70%	22/10/2029	131,766	0.02%
PNC Financial Services Group, Inc.	\$95,000	5.81%	12/6/2026	95,669	0.01%
PNC Financial Services Group, Inc.	\$75,000	2.60%	23/7/2026	71,085	0.01%
PNC Financial Services Group, Inc.	\$250,000	4.76%	26/1/2027	248,017	0.03%
PNC Financial Services Group, Inc.	\$25,000	3.15%	19/5/2027	23,702	0.00%
PNC Financial Services Group, Inc.	\$75,000	6.62%	20/10/2027	77,833	0.01%
PNC Financial Services Group, Inc.	\$135,000	5.35%	2/12/2028	136,648	0.02%
PNC Financial Services Group, Inc.	\$145,000	3.45%	23/4/2029	137,399	0.02%
PNC Financial Services Group, Inc.	\$170,000	5.58%	12/6/2029	173,406	0.02%
PNC Financial Services Group, Inc.	\$170,000	2.55%	22/1/2030	148,750	0.02%
PNC Financial Services Group, Inc.	\$700,000	2.31%	23/4/2032	585,204	0.07%
PNC Financial Services Group, Inc.	\$110,000	4.63%	6/6/2033	103,331	0.01%
PNC Financial Services Group, Inc.	\$140,000	6.04%	28/10/2033	146,395	0.02%
PNC Financial Services Group, Inc.	\$225,000	5.07%	24/1/2034	220,039	0.03%
PNC Financial Services Group, Inc.	\$115,000	5.94%	18/8/2034	119,859	0.01%
PNC Financial Services Group, Inc.	\$250,000	6.88%	20/10/2034	277,629	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PPL Electric Utilities Corp.	\$65,000	5.25%	15/5/2053	67,121	0.01%
Procter & Gamble Co.	\$135,000	0.55%	29/10/2025	126,158	0.01%
Procter & Gamble Co.	\$50,000	1.00%	23/4/2026	46,415	0.01%
Procter & Gamble Co.	\$170,000	1.90%	1/2/2027	158,622	0.02%
Procter & Gamble Co.	€300,000	4.88%	11/5/2027	352,947	0.04%
Procter & Gamble Co.	\$75,000	2.85%	11/8/2027	71,839	0.01%
Procter & Gamble Co.	€200,000	1.20%	30/10/2028	206,284	0.02%
Procter & Gamble Co.	£100,000	1.80%	3/5/2029	116,526	0.01%
Procter & Gamble Co.	\$130,000	3.00%	25/3/2030	121,748	0.01%
Procter & Gamble Co.	\$265,000	1.20%	29/10/2030	219,357	0.03%
Procter & Gamble Co.	\$35,000	1.95%	23/4/2031	30,306	0.00%
Procter & Gamble Co.	€200,000	3.25%	2/8/2031	227,898	0.03%
Procter & Gamble Co.	\$65,000	2.30%	1/2/2032	57,415	0.01%
Procter & Gamble Co.	\$50,000	4.05%	26/1/2033	50,098	0.01%
Progressive Corp.	\$109,000	4.13%	15/4/2047	96,198	0.01%
Prologis Euro Finance LLC	€150,000	1.88%	5/1/2029	154,134	0.02%
Prologis Euro Finance LLC	€500,000	3.88%	31/1/2030	561,969	0.07%
Prologis Euro Finance LLC	€200,000	0.50%	16/2/2032	172,915	0.02%
Prologis Euro Finance LLC	€200,000	4.63%	23/5/2033	235,751	0.03%
Prologis Euro Finance LLC	€200,000	1.00%	6/2/2035	164,692	0.02%
Prologis Euro Finance LLC	€100,000	4.25%	31/1/2043	111,358	0.01%
Prologis LP	€200,000	3.00%	2/6/2026	218,280	0.03%
Prologis LP	\$60,000	4.88%	15/6/2028	60,817	0.01%
Prologis LP	£350,000	2.25%	30/6/2029	398,978	0.05%
Prologis LP	\$70,000	2.25%	15/4/2030	61,264	0.01%
Prologis LP	\$90,000	1.25%	15/10/2030	72,843	0.01%
Prologis LP	CAD115,000	5.25%	15/1/2031	89,972	0.01%
Prologis LP	\$50,000	4.75%	15/6/2033	50,678	0.01%
Prologis LP	\$275,000	5.13%	15/1/2034	283,766	0.03%
Prologis LP	\$120,000	5.25%	15/6/2053	125,333	0.01%
Providence St Joseph Health Obligated Group	\$65,000	2.70%	1/10/2051	39,788	0.00%
Prudential Financial, Inc.	\$60,000	5.70%	14/12/2036	64,921	0.01%
Prudential Financial, Inc.	\$50,000	4.60%	15/5/2044	46,610	0.01%
Prudential Financial, Inc.	\$65,000	5.38%	15/5/2045	64,226	0.01%
Prudential Financial, Inc.	\$95,000	4.50%	15/9/2047	88,753	0.01%
Prudential Financial, Inc.	\$105,000	3.91%	7/12/2047	86,080	0.01%
Prudential Financial, Inc.	\$175,000	5.70%	15/9/2048	170,210	0.02%
Prudential Financial, Inc.	\$85,000	3.94%	7/12/2049	70,116	0.01%
Prudential Financial, Inc.	\$116,000	4.35%	25/2/2050	102,951	0.01%
Prudential Financial, Inc.	\$145,000	3.70%	1/10/2050	125,605	0.01%
Prudential Financial, Inc.	\$360,000	3.70%	13/3/2051	285,615	0.03%
Prudential Financial, Inc.	\$91,000	5.13%	1/3/2052	85,488	0.01%
Prudential Financial, Inc.	\$100,000	6.00%	1/9/2052	99,715	0.01%
Public Storage Operating Co.	€100,000	0.50%	9/9/2030	91,290	0.01%
Qorvo, Inc.	\$50,000	4.38%	15/10/2029	47,666	0.01%
QUALCOMM, Inc.	\$265,000	3.45%	20/5/2025	260,389	0.03%
QUALCOMM, Inc.	\$240,000	3.25%	20/5/2027	232,362	0.03%
QUALCOMM, Inc.	\$70,000	1.30%	20/5/2028	61,994	0.01%
QUALCOMM, Inc.	\$20,000	2.15%	20/5/2030	17,651	0.00%
QUALCOMM, Inc.	\$160,000	1.65%	20/5/2032	130,404	0.02%
QUALCOMM, Inc.	\$190,000	4.65%	20/5/2035	194,562	0.02%
QUALCOMM, Inc.	\$295,000	4.80%	20/5/2045	293,107	0.03%
QUALCOMM, Inc.	\$168,000	4.30%	20/5/2047	154,104	0.02%
QUALCOMM, Inc.	\$20,000	3.25%	20/5/2050	15,620	0.00%
QUALCOMM, Inc.	\$95,000	4.50%	20/5/2052	88,779	0.01%
QUALCOMM, Inc.	\$185,000	6.00%	20/5/2053	213,613	0.02%
Quanta Services, Inc.	\$75,000	2.90%	1/10/2030	66,069	0.01%
Quest Diagnostics, Inc.	\$65,000	2.95%	30/6/2030	58,180	0.01%
Quest Diagnostics, Inc.	\$65,000	6.40%	30/11/2033	72,202	0.01%
Ralph Lauren Corp.	\$65,000	2.95%	15/6/2030	59,131	0.01%
Raymond James Financial, Inc.	\$40,000	4.95%	15/7/2046	37,372	0.00%
Raymond James Financial, Inc.	\$160,000	3.75%	1/4/2051	120,780	0.01%
Realty Income Corp.	£130,000	1.13%	13/7/2027	146,354	0.02%
Realty Income Corp.	£100,000	1.63%	15/12/2030	103,343	0.01%
Realty Income Corp.	\$100,000	3.25%	15/1/2031	90,952	0.01%
Realty Income Corp.	£200,000	5.75%	5/12/2031	266,682	0.03%
Realty Income Corp.	\$140,000	5.63%	13/10/2032	147,445	0.02%
Realty Income Corp.	£100,000	1.75%	13/7/2033	96,724	0.01%
Realty Income Corp.	€300,000	5.13%	6/7/2034	365,838	0.04%
Regeneron Pharmaceuticals, Inc.	\$97,000	1.75%	15/9/2030	79,755	0.01%
Regeneron Pharmaceuticals, Inc.	\$50,000	2.80%	15/9/2050	33,056	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Regions Financial Corp.	\$110,000	2.25%	18/5/2025	104,867	0.01%
RenaissanceRe Holdings Ltd.	\$135,000	5.75%	5/6/2033	136,512	0.02%
Republic Services, Inc.	\$245,000	3.95%	15/5/2028	240,308	0.03%
Republic Services, Inc.	\$70,000	1.75%	15/2/2032	57,012	0.01%
Republic Services, Inc.	\$75,000	5.00%	1/4/2034	76,802	0.01%
Revvity, Inc.	\$105,000	3.30%	15/9/2029	95,273	0.01%
Roche Finance Europe BV	€250,000	3.20%	27/8/2029	283,452	0.03%
Roche Finance Europe BV	€100,000	3.36%	27/2/2035	115,281	0.01%
Roche Finance Europe BV	€100,000	3.59%	4/12/2036	116,833	0.01%
Roper Technologies, Inc.	\$270,000	4.20%	15/9/2028	265,462	0.03%
Roper Technologies, Inc.	\$130,000	1.75%	15/2/2031	107,039	0.01%
Royalty Pharma plc	\$245,000	1.20%	2/9/2025	228,732	0.03%
Royalty Pharma plc	\$140,000	1.75%	2/9/2027	125,672	0.01%
Royalty Pharma plc	\$105,000	2.20%	2/9/2030	88,374	0.01%
Royalty Pharma plc	\$160,000	3.30%	2/9/2040	120,623	0.01%
Royalty Pharma plc	\$115,000	3.55%	2/9/2050	81,849	0.01%
S&P Global, Inc.	\$20,000	2.45%	1/3/2027	18,859	0.00%
S&P Global, Inc.	\$285,000	2.70%	1/3/2029	263,858	0.03%
S&P Global, Inc.	\$55,000	4.25%	1/5/2029	54,843	0.01%
S&P Global, Inc.	\$265,000	2.90%	1/3/2032	236,692	0.03%
S&P Global, Inc.	\$116,000	3.70%	1/3/2052	96,273	0.01%
Sabra Health Care LP	\$118,000	3.20%	1/12/2031	96,820	0.01%
Salesforce, Inc.	\$100,000	3.70%	11/4/2028	98,007	0.01%
Salesforce, Inc.	\$230,000	1.50%	15/7/2028	204,662	0.02%
Salesforce, Inc.	\$110,000	1.95%	15/7/2031	93,960	0.01%
Salesforce, Inc.	\$195,000	2.70%	15/7/2041	149,038	0.02%
Salesforce, Inc.	\$215,000	2.90%	15/7/2051	153,940	0.02%
Salesforce, Inc.	\$190,000	3.05%	15/7/2061	133,585	0.02%
Santander Holdings USA, Inc.	\$165,000	3.45%	2/6/2025	160,332	0.02%
Santander Holdings USA, Inc.	\$110,000	4.50%	17/7/2025	108,812	0.01%
Santander Holdings USA, Inc.	\$80,000	3.24%	5/10/2026	75,802	0.01%
Santander Holdings USA, Inc.	\$60,000	4.40%	13/7/2027	58,295	0.01%
Santander Holdings USA, Inc.	\$160,000	2.49%	6/1/2028	146,730	0.02%
Santander Holdings USA, Inc.	\$110,000	6.50%	9/3/2029	113,789	0.01%
ServiceNow, Inc.	\$135,000	1.40%	1/9/2030	111,031	0.01%
Sherwin-Williams Co.	\$85,000	3.45%	1/6/2027	82,104	0.01%
Sherwin-Williams Co.	\$220,000	4.50%	1/6/2047	201,334	0.02%
Shire Acquisitions Investments Ireland DAC	\$695,000	3.20%	23/9/2026	668,769	0.08%
Simon International Finance SCA	€100,000	1.25%	13/5/2025	106,600	0.01%
Simon International Finance SCA	€100,000	1.13%	19/3/2033	89,245	0.01%
Simon Property Group LP	\$55,000	3.50%	1/9/2025	53,783	0.01%
Simon Property Group LP	\$60,000	3.30%	15/1/2026	58,200	0.01%
Simon Property Group LP	\$95,000	3.25%	30/11/2026	91,341	0.01%
Simon Property Group LP	\$240,000	3.38%	15/6/2027	230,163	0.03%
Simon Property Group LP	\$80,000	3.38%	1/12/2027	76,412	0.01%
Simon Property Group LP	\$260,000	1.75%	1/2/2028	233,713	0.03%
Simon Property Group LP	\$95,000	2.45%	13/9/2029	84,591	0.01%
Simon Property Group LP	\$88,000	2.65%	15/7/2030	77,944	0.01%
Simon Property Group LP	\$105,000	3.25%	13/9/2049	76,109	0.01%
Simon Property Group LP	\$120,000	3.80%	15/7/2050	95,044	0.01%
Southwest Airlines Co.	\$175,000	5.25%	4/5/2025	175,020	0.02%
Southwest Airlines Co.	\$125,000	5.13%	15/6/2027	125,575	0.01%
Sprint Capital Corp.	\$295,000	6.88%	15/11/2028	319,797	0.04%
Sprint Capital Corp.	\$330,000	8.75%	15/3/2032	407,207	0.05%
Sprint LLC	\$80,000	7.63%	15/2/2025	81,417	0.01%
Sprint LLC	\$380,000	7.63%	1/3/2026	396,869	0.05%
Stanley Black & Decker, Inc.	\$55,000	2.30%	15/3/2030	46,811	0.01%
Stanley Black & Decker, Inc.	\$125,000	2.75%	15/11/2050	77,155	0.01%
Stanley Black & Decker, Inc.	\$50,000	4.00%	15/3/2060	41,791	0.00%
Starbucks Corp.	\$100,000	3.80%	15/8/2025	98,214	0.01%
Starbucks Corp.	\$50,000	4.75%	15/2/2026	50,214	0.01%
Starbucks Corp.	\$40,000	4.00%	15/11/2028	39,396	0.00%
Starbucks Corp.	\$145,000	3.55%	15/8/2029	139,786	0.02%
Starbucks Corp.	\$75,000	2.25%	12/3/2030	65,870	0.01%
Starbucks Corp.	\$145,000	2.55%	15/11/2030	128,220	0.01%
Starbucks Corp.	\$100,000	3.00%	14/2/2032	89,647	0.01%
Starbucks Corp.	\$265,000	4.50%	15/11/2048	241,908	0.03%
Starbucks Corp.	\$90,000	4.45%	15/8/2049	81,792	0.01%
Starbucks Corp.	\$255,000	3.50%	15/11/2050	198,357	0.02%
State Street Corp.	\$55,000	3.30%	16/12/2024	54,118	0.01%
State Street Corp.	\$130,000	3.55%	18/8/2025	127,618	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
State Street Corp.	\$560,000	2.65%	19/5/2026	534,949	0.06%
State Street Corp.	\$180,000	5.27%	3/8/2026	182,516	0.02%
State Street Corp.	\$225,000	5.68%	21/11/2029	232,787	0.03%
State Street Corp.	\$75,000	2.40%	24/1/2030	66,983	0.01%
State Street Corp.	\$100,000	2.20%	3/3/2031	83,331	0.01%
State Street Corp.	\$50,000	4.16%	4/8/2033	47,065	0.01%
State Street Corp.	\$65,000	4.82%	26/1/2034	63,980	0.01%
State Street Corp.	\$90,000	5.16%	18/5/2034	90,753	0.01%
Stellantis NV	€200,000	2.00%	20/3/2025	216,655	0.03%
Stellantis NV	€200,000	2.75%	15/5/2026	218,502	0.03%
Stellantis NV	€300,000	0.63%	30/3/2027	305,379	0.04%
Stellantis NV	€100,000	4.50%	7/7/2028	116,300	0.01%
Stellantis NV	€100,000	4.25%	16/6/2031	114,614	0.01%
Stellantis NV	€200,000	2.75%	1/4/2032	206,631	0.02%
Stellantis NV	€300,000	1.25%	20/6/2033	266,953	0.03%
Stryker Corp.	\$95,000	3.50%	15/3/2026	92,665	0.01%
Stryker Corp.	€300,000	2.13%	30/11/2027	320,721	0.04%
Stryker Corp.	€100,000	3.38%	11/12/2028	111,996	0.01%
Stryker Corp.	\$60,000	1.95%	15/6/2030	51,313	0.01%
Stryker Corp.	€150,000	2.63%	30/11/2030	160,382	0.02%
Stryker Corp.	\$85,000	4.63%	15/3/2046	82,107	0.01%
Sun Communities Operating LP	\$70,000	2.70%	15/7/2031	58,363	0.01%
Synchrony Bank	\$50,000	5.40%	22/8/2025	49,252	0.01%
Synchrony Financial	\$70,000	4.88%	13/6/2025	68,786	0.01%
Synchrony Financial	\$90,000	4.50%	23/7/2025	87,931	0.01%
Synchrony Financial	\$70,000	3.95%	1/12/2027	65,566	0.01%
Synchrony Financial	\$150,000	2.88%	28/10/2031	120,211	0.01%
Sysco Canada, Inc.	CAD30,000	3.65%	25/4/2025	22,377	0.00%
Sysco Corp.	\$150,000	3.30%	15/7/2026	144,900	0.02%
Sysco Corp.	\$15,000	3.25%	15/7/2027	14,348	0.00%
Sysco Corp.	\$65,000	5.95%	1/4/2030	69,181	0.01%
Sysco Corp.	\$180,000	6.60%	1/4/2050	210,831	0.02%
Sysco Corp.	\$95,000	3.15%	14/12/2051	68,089	0.01%
Tapestry, Inc.	\$50,000	7.00%	27/11/2026	51,872	0.01%
Tapestry, Inc.	€150,000	5.38%	27/11/2027	171,642	0.02%
Tapestry, Inc.	\$75,000	7.35%	27/11/2028	78,713	0.01%
Tapestry, Inc.	\$175,000	7.70%	27/11/2030	184,525	0.02%
Tapestry, Inc.	€100,000	5.88%	27/11/2031	116,094	0.01%
Tapestry, Inc.	\$125,000	7.85%	27/11/2033	133,476	0.02%
Target Corp. ¹	\$310,000	2.25%	15/4/2025	300,713	0.03%
Target Corp.	\$50,000	2.50%	15/4/2026	48,150	0.01%
Target Corp. ¹	\$145,000	1.95%	15/1/2027	135,291	0.02%
Target Corp.	\$80,000	3.38%	15/4/2029	77,004	0.01%
Target Corp.	\$442,000	2.35%	15/2/2030	395,252	0.05%
Target Corp.	\$40,000	4.50%	15/9/2032	40,412	0.00%
Target Corp.	\$60,000	4.00%	1/7/2042	54,396	0.01%
Target Corp.	\$105,000	2.95%	15/1/2052	75,212	0.01%
Target Corp.	\$100,000	4.80%	15/1/2053	99,297	0.01%
Texas Instruments, Inc.	\$45,000	1.38%	12/3/2025	43,303	0.01%
Texas Instruments, Inc.	\$150,000	2.25%	4/9/2029	135,434	0.02%
Texas Instruments, Inc.	\$100,000	1.75%	4/5/2030	86,462	0.01%
Texas Instruments, Inc.	\$130,000	4.90%	14/3/2033	134,957	0.02%
Texas Instruments, Inc.	\$10,000	3.88%	15/3/2039	9,251	0.00%
Texas Instruments, Inc.	\$230,000	4.15%	15/5/2048	209,024	0.02%
Texas Instruments, Inc.	\$165,000	5.05%	18/5/2063	169,067	0.02%
Thermo Fisher Scientific Finance I BV	€200,000	0.80%	18/10/2030	191,747	0.02%
Thermo Fisher Scientific Finance I BV	€300,000	1.13%	18/10/2033	275,191	0.03%
Thermo Fisher Scientific Finance I BV	€400,000	1.63%	18/10/2041	332,884	0.04%
Thermo Fisher Scientific, Inc.	€300,000	3.20%	21/1/2026	332,114	0.04%
Thermo Fisher Scientific, Inc.	€200,000	1.40%	23/1/2026	213,181	0.02%
Thermo Fisher Scientific, Inc.	\$450,000	5.00%	5/12/2026	457,324	0.05%
Thermo Fisher Scientific, Inc.	€200,000	1.45%	16/3/2027	211,097	0.02%
Thermo Fisher Scientific, Inc.	€200,000	1.75%	15/4/2027	213,083	0.02%
Thermo Fisher Scientific, Inc.	\$65,000	5.00%	31/1/2029	66,743	0.01%
Thermo Fisher Scientific, Inc.	\$100,000	2.60%	1/10/2029	91,155	0.01%
Thermo Fisher Scientific, Inc.	\$235,000	4.98%	10/8/2030	240,883	0.03%
Thermo Fisher Scientific, Inc.	€100,000	0.88%	1/10/2031	94,218	0.01%
Thermo Fisher Scientific, Inc.	\$130,000	2.00%	15/10/2031	109,601	0.01%
Thermo Fisher Scientific, Inc.	\$150,000	5.09%	10/8/2033	156,079	0.02%
Thermo Fisher Scientific, Inc.	€100,000	1.50%	1/10/2039	84,247	0.01%
Thermo Fisher Scientific, Inc.	\$175,000	2.80%	15/10/2041	132,884	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Thermo Fisher Scientific, Inc.	\$55,000	4.10%	15/8/2047	49,120	0.01%
Thermo Fisher Scientific, Inc.	€250,000	1.88%	1/10/2049	197,432	0.02%
Time Warner Cable Enterprises LLC	\$120,000	8.38%	15/7/2033	139,509	0.02%
Time Warner Cable LLC	£100,000	5.75%	2/6/2031	127,409	0.01%
Time Warner Cable LLC	\$160,000	6.55%	1/5/2037	157,753	0.02%
Time Warner Cable LLC	\$230,000	7.30%	1/7/2038	238,407	0.03%
Time Warner Cable LLC	\$235,000	6.75%	15/6/2039	233,938	0.03%
Time Warner Cable LLC	\$202,000	5.88%	15/11/2040	183,749	0.02%
Time Warner Cable LLC	\$95,000	5.50%	1/9/2041	83,383	0.01%
Time Warner Cable LLC	£100,000	5.25%	15/7/2042	112,831	0.01%
Time Warner Cable LLC	\$100,000	4.50%	15/9/2042	79,000	0.01%
TJX Cos, Inc.	\$40,000	2.25%	15/9/2026	37,942	0.00%
T-Mobile USA, Inc.	\$475,000	3.50%	15/4/2025	465,175	0.05%
T-Mobile USA, Inc.	\$260,000	2.25%	15/2/2026	246,482	0.03%
T-Mobile USA, Inc.	\$205,000	1.50%	15/2/2026	190,957	0.02%
T-Mobile USA, Inc.	\$50,000	2.63%	15/4/2026	47,575	0.01%
T-Mobile USA, Inc.	\$310,000	3.75%	15/4/2027	300,824	0.03%
T-Mobile USA, Inc.	\$205,000	4.75%	1/2/2028	204,203	0.02%
T-Mobile USA, Inc.	\$167,000	2.05%	15/2/2028	150,724	0.02%
T-Mobile USA, Inc.	\$50,000	4.95%	15/3/2028	50,767	0.01%
T-Mobile USA, Inc.	\$55,000	4.80%	15/7/2028	55,441	0.01%
T-Mobile USA, Inc.	\$100,000	2.63%	15/2/2029	90,076	0.01%
T-Mobile USA, Inc.	\$350,000	3.38%	15/4/2029	325,176	0.04%
T-Mobile USA, Inc.	\$910,000	3.88%	15/4/2030	863,944	0.10%
T-Mobile USA, Inc.	\$350,000	2.55%	15/2/2031	301,298	0.03%
T-Mobile USA, Inc.	\$75,000	2.88%	15/2/2031	66,049	0.01%
T-Mobile USA, Inc.	\$325,000	3.50%	15/4/2031	297,278	0.03%
T-Mobile USA, Inc.	\$90,000	2.25%	15/11/2031	74,888	0.01%
T-Mobile USA, Inc.	\$195,000	2.70%	15/3/2032	166,384	0.02%
T-Mobile USA, Inc.	\$90,000	5.20%	15/1/2033	92,209	0.01%
T-Mobile USA, Inc.	\$487,000	5.05%	15/7/2033	491,203	0.06%
T-Mobile USA, Inc.	\$90,000	5.75%	15/1/2034	95,512	0.01%
T-Mobile USA, Inc.	\$240,000	4.38%	15/4/2040	217,276	0.03%
T-Mobile USA, Inc.	\$150,000	3.00%	15/2/2041	112,441	0.01%
T-Mobile USA, Inc.	\$415,000	4.50%	15/4/2050	367,409	0.04%
T-Mobile USA, Inc.	\$285,000	3.30%	15/2/2051	206,436	0.02%
T-Mobile USA, Inc.	\$450,000	3.40%	15/10/2052	328,618	0.04%
T-Mobile USA, Inc.	\$285,000	5.65%	15/1/2053	297,476	0.03%
T-Mobile USA, Inc.	\$211,000	5.75%	15/1/2054	223,880	0.03%
T-Mobile USA, Inc.	\$175,000	6.00%	15/6/2054	192,370	0.02%
T-Mobile USA, Inc.	\$259,000	3.60%	15/11/2060	189,385	0.02%
T-Mobile USA, Inc.	\$85,000	5.80%	15/9/2062	90,940	0.01%
Tractor Supply Co.	\$75,000	5.25%	15/5/2033	76,964	0.01%
Travelers Cos, Inc.	\$90,000	6.25%	15/6/2037	102,136	0.01%
Travelers Cos, Inc.	\$56,000	5.35%	1/11/2040	58,561	0.01%
Travelers Cos, Inc.	\$60,000	3.05%	8/6/2051	44,269	0.01%
Travelers Cos, Inc.	\$170,000	5.45%	25/5/2053	183,829	0.02%
Trimble, Inc.	\$55,000	6.10%	15/3/2033	59,007	0.01%
Truist Bank	\$25,000	2.15%	6/12/2024	24,272	0.00%
Truist Bank	\$110,000	1.50%	10/3/2025	105,085	0.01%
Truist Bank	\$305,000	3.63%	16/9/2025	295,260	0.03%
Truist Bank	\$75,000	3.80%	30/10/2026	71,738	0.01%
Truist Bank	\$165,000	2.64%	17/9/2029	153,547	0.02%
Truist Bank	\$70,000	2.25%	11/3/2030	58,072	0.01%
Truist Financial Corp.	\$140,000	4.00%	1/5/2025	137,600	0.02%
Truist Financial Corp.	\$85,000	3.70%	5/6/2025	83,132	0.01%
Truist Financial Corp.	\$100,000	4.26%	28/7/2026	98,004	0.01%
Truist Financial Corp.	\$85,000	5.90%	28/10/2026	85,843	0.01%
Truist Financial Corp.	\$15,000	1.27%	2/3/2027	13,744	0.00%
Truist Financial Corp.	\$145,000	6.05%	8/6/2027	147,601	0.02%
Truist Financial Corp.	\$205,000	1.13%	3/8/2027	179,701	0.02%
Truist Financial Corp.	\$160,000	4.12%	6/6/2028	154,109	0.02%
Truist Financial Corp.	\$75,000	4.87%	26/1/2029	74,046	0.01%
Truist Financial Corp.	\$50,000	1.89%	7/6/2029	43,209	0.01%
Truist Financial Corp.	\$185,000	7.16%	30/10/2029	199,634	0.02%
Truist Financial Corp.	\$125,000	1.95%	5/6/2030	104,443	0.01%
Truist Financial Corp.	\$165,000	4.92%	28/7/2033	154,181	0.02%
Truist Financial Corp.	\$200,000	6.12%	28/10/2033	207,361	0.02%
Truist Financial Corp.	\$195,000	5.12%	26/1/2034	188,807	0.02%
Truist Financial Corp.	\$220,000	5.87%	8/6/2034	224,490	0.03%
TWDC Enterprises 18 Corp.	\$80,000	3.00%	13/2/2026	77,376	0.01%

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TWDC Enterprises 18 Corp.	\$239,000	1.85%	30/7/2026	223,675	0.03%
TWDC Enterprises 18 Corp.	\$275,000	2.95%	15/6/2027	263,906	0.03%
TWDC Enterprises 18 Corp.	\$220,000	4.13%	1/6/2044	196,475	0.02%
Tyson Foods, Inc.	\$70,000	3.55%	2/6/2027	66,814	0.01%
Tyson Foods, Inc.	\$95,000	4.35%	1/3/2029	92,345	0.01%
Tyson Foods, Inc.	\$50,000	4.55%	2/6/2047	41,993	0.00%
Tyson Foods, Inc.	\$225,000	5.10%	28/9/2048	204,487	0.02%
U.S. Treasury Bond	\$389,000	4.75%	15/11/2043	417,993	0.05%
U.S. Treasury Note ¹	\$480,000	4.88%	30/11/2025	485,044	0.06%
U.S. Treasury Note	\$640,000	4.38%	15/12/2026	646,450	0.07%
U.S. Treasury Note	\$616,000	3.75%	31/12/2028	613,329	0.07%
U.S. Treasury Note	\$947,000	3.75%	31/12/2030	939,580	0.11%
Unilever Capital Corp.	\$100,000	4.88%	8/9/2028	102,842	0.01%
United Airlines 2020-1 Class A Pass Through Trust	\$329,962	5.88%	15/10/2027	333,468	0.04%
United Airlines 2023-1 Class A Pass Through Trust	\$195,000	5.80%	15/1/2036	197,989	0.02%
United Parcel Service, Inc.	\$160,000	3.90%	1/4/2025	158,204	0.02%
United Parcel Service, Inc.	€100,000	1.63%	15/11/2025	107,530	0.01%
United Parcel Service, Inc.	\$120,000	3.05%	15/11/2027	115,023	0.01%
United Parcel Service, Inc.	\$132,000	3.40%	15/3/2029	127,800	0.01%
United Parcel Service, Inc.	\$220,000	4.45%	1/4/2030	222,263	0.03%
United Parcel Service, Inc.	€100,000	1.50%	15/11/2032	96,993	0.01%
United Parcel Service, Inc.	\$75,000	4.88%	3/3/2033	77,873	0.01%
United Parcel Service, Inc.	\$147,000	6.20%	15/1/2038	168,509	0.02%
United Parcel Service, Inc.	\$105,000	3.75%	15/11/2047	88,945	0.01%
United Parcel Service, Inc.	\$50,000	4.25%	15/3/2049	45,447	0.01%
United Parcel Service, Inc.	\$163,000	5.30%	1/4/2050	173,071	0.02%
United Parcel Service, Inc.	\$275,000	5.05%	3/3/2053	285,317	0.03%
UnitedHealth Group, Inc.	\$425,000	3.75%	15/7/2025	418,997	0.05%
UnitedHealth Group, Inc.	\$70,000	5.15%	15/10/2025	70,824	0.01%
UnitedHealth Group, Inc.	\$20,000	3.10%	15/3/2026	19,428	0.00%
UnitedHealth Group, Inc.	\$100,000	1.15%	15/5/2026	92,651	0.01%
UnitedHealth Group, Inc.	\$55,000	3.45%	15/1/2027	53,790	0.01%
UnitedHealth Group, Inc.	\$155,000	2.95%	15/10/2027	147,347	0.02%
UnitedHealth Group, Inc.	\$370,000	5.25%	15/2/2028	382,723	0.04%
UnitedHealth Group, Inc.	\$90,000	3.85%	15/6/2028	88,195	0.01%
UnitedHealth Group, Inc.	\$235,000	3.88%	15/12/2028	230,248	0.03%
UnitedHealth Group, Inc.	\$105,000	4.25%	15/1/2029	104,775	0.01%
UnitedHealth Group, Inc.	\$93,000	4.00%	15/5/2029	91,618	0.01%
UnitedHealth Group, Inc.	\$100,000	2.88%	15/8/2029	92,890	0.01%
UnitedHealth Group, Inc.	\$90,000	5.30%	15/2/2030	94,164	0.01%
UnitedHealth Group, Inc.	\$105,000	2.00%	15/5/2030	90,786	0.01%
UnitedHealth Group, Inc.	\$135,000	2.30%	15/5/2031	116,848	0.01%
UnitedHealth Group, Inc.	\$135,000	4.20%	15/5/2032	132,012	0.02%
UnitedHealth Group, Inc.	\$265,000	5.35%	15/2/2033	280,287	0.03%
UnitedHealth Group, Inc.	\$330,000	4.50%	15/4/2033	327,486	0.04%
UnitedHealth Group, Inc.	\$85,000	4.63%	15/7/2035	85,524	0.01%
UnitedHealth Group, Inc.	\$80,000	5.80%	15/3/2036	87,519	0.01%
UnitedHealth Group, Inc.	\$160,000	6.88%	15/2/2038	193,385	0.02%
UnitedHealth Group, Inc.	\$160,000	3.50%	15/8/2039	136,065	0.02%
UnitedHealth Group, Inc.	\$270,000	2.75%	15/5/2040	204,703	0.02%
UnitedHealth Group, Inc.	\$325,000	3.05%	15/5/2041	254,402	0.03%
UnitedHealth Group, Inc.	\$85,000	4.25%	15/3/2043	78,626	0.01%
UnitedHealth Group, Inc.	\$185,000	4.75%	15/7/2045	179,550	0.02%
UnitedHealth Group, Inc.	\$315,000	4.20%	15/1/2047	280,091	0.03%
UnitedHealth Group, Inc.	\$60,000	3.75%	15/10/2047	49,469	0.01%
UnitedHealth Group, Inc.	\$155,000	4.25%	15/6/2048	138,636	0.02%
UnitedHealth Group, Inc.	\$380,000	4.45%	15/12/2048	348,473	0.04%
UnitedHealth Group, Inc.	\$110,000	3.70%	15/8/2049	89,625	0.01%
UnitedHealth Group, Inc.	\$82,000	2.90%	15/5/2050	57,525	0.01%
UnitedHealth Group, Inc.	\$180,000	3.25%	15/5/2051	136,779	0.02%
UnitedHealth Group, Inc.	\$165,000	4.75%	15/5/2052	158,674	0.02%
UnitedHealth Group, Inc.	\$340,000	5.88%	15/2/2053	385,029	0.04%
UnitedHealth Group, Inc.	\$345,000	5.05%	15/4/2053	348,987	0.04%
UnitedHealth Group, Inc.	\$90,000	3.88%	15/8/2059	73,482	0.01%
UnitedHealth Group, Inc.	\$70,000	3.13%	15/5/2060	49,835	0.01%
UnitedHealth Group, Inc.	\$100,000	4.95%	15/5/2062	98,306	0.01%
UnitedHealth Group, Inc.	\$180,000	6.05%	15/2/2063	208,140	0.02%
UnitedHealth Group, Inc.	\$190,000	5.20%	15/4/2063	194,196	0.02%
Upjohn Finance BV	€300,000	1.91%	23/6/2032	278,307	0.03%
US Bancorp	\$140,000	1.45%	12/5/2025	133,403	0.02%
US Bancorp	\$35,000	3.10%	27/4/2026	33,556	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
US Bancorp	\$175,000	2.38%	22/7/2026	164,331	0.02%
US Bancorp	\$170,000	5.73%	21/10/2026	171,111	0.02%
US Bancorp	\$95,000	3.15%	27/4/2027	90,375	0.01%
US Bancorp	\$400,000	6.79%	26/10/2027	417,505	0.05%
US Bancorp	\$225,000	2.22%	27/1/2028	206,798	0.02%
US Bancorp	\$390,000	3.90%	26/4/2028	377,069	0.04%
US Bancorp	\$260,000	4.55%	22/7/2028	256,265	0.03%
US Bancorp	\$150,000	4.65%	1/2/2029	147,581	0.02%
US Bancorp	\$80,000	5.78%	12/6/2029	82,170	0.01%
US Bancorp	\$55,000	3.00%	30/7/2029	49,777	0.01%
US Bancorp	\$120,000	1.38%	22/7/2030	96,797	0.01%
US Bancorp	\$95,000	2.68%	27/1/2033	79,316	0.01%
US Bancorp	\$235,000	4.97%	22/7/2033	223,024	0.03%
US Bancorp	\$105,000	5.85%	21/10/2033	108,370	0.01%
US Bancorp	\$270,000	4.84%	1/2/2034	258,964	0.03%
US Bancorp	\$360,000	5.84%	12/6/2034	371,562	0.04%
US Bancorp	\$120,000	2.49%	3/11/2036	93,984	0.01%
US Bank NA	\$365,000	2.05%	21/1/2025	353,046	0.04%
US Bank NA	\$30,000	2.80%	27/1/2025	29,188	0.00%
Utah Acquisition Sub, Inc.	\$205,000	3.95%	15/6/2026	198,461	0.02%
Utah Acquisition Sub, Inc.	\$70,000	5.25%	15/6/2046	58,376	0.01%
Ventas Canada Finance Ltd.	CAD40,000	5.40%	21/4/2028	30,855	0.00%
Ventas Realty LP	\$50,000	4.40%	15/1/2029	48,630	0.01%
Veralto Corp.	€100,000	4.15%	19/9/2031	114,851	0.01%
VeriSign, Inc.	\$70,000	2.70%	15/6/2031	60,063	0.01%
Verisk Analytics, Inc.	\$284,000	4.00%	15/6/2025	280,272	0.03%
Verizon Communications, Inc.	\$300,000	3.38%	15/2/2025	294,478	0.03%
Verizon Communications, Inc.	€200,000	0.88%	2/4/2025	214,004	0.02%
Verizon Communications, Inc.	\$275,000	0.85%	20/11/2025	255,681	0.03%
Verizon Communications, Inc.	€100,000	3.25%	17/2/2026	110,836	0.01%
Verizon Communications, Inc.	\$245,000	1.45%	20/3/2026	228,191	0.03%
Verizon Communications, Inc.	\$240,000	2.63%	15/8/2026	228,670	0.03%
Verizon Communications, Inc.	€100,000	1.38%	27/10/2026	105,687	0.01%
Verizon Communications, Inc.	\$175,000	4.13%	16/3/2027	172,511	0.02%
Verizon Communications, Inc.	\$185,000	3.00%	22/3/2027	175,906	0.02%
Verizon Communications, Inc.	€100,000	0.88%	8/4/2027	103,249	0.01%
Verizon Communications, Inc.	AUD50,000	4.50%	17/8/2027	33,775	0.00%
Verizon Communications, Inc.	\$710,000	2.10%	22/3/2028	641,868	0.07%
Verizon Communications, Inc.	CAD63,000	2.38%	22/3/2028	44,019	0.01%
Verizon Communications, Inc.	\$395,000	4.33%	21/9/2028	390,948	0.05%
Verizon Communications, Inc.	€200,000	1.38%	2/11/2028	204,708	0.02%
Verizon Communications, Inc.	\$200,000	3.88%	8/2/2029	193,944	0.02%
Verizon Communications, Inc.	€400,000	0.38%	22/3/2029	384,108	0.04%
Verizon Communications, Inc. ¹	\$600,000	4.02%	3/12/2029	580,511	0.07%
Verizon Communications, Inc.	\$250,000	3.15%	22/3/2030	228,687	0.03%
Verizon Communications, Inc.	€500,000	1.25%	8/4/2030	491,982	0.06%
Verizon Communications, Inc.	CAD105,000	2.50%	16/5/2030	71,161	0.01%
Verizon Communications, Inc.	\$337,000	1.50%	18/9/2030	277,837	0.03%
Verizon Communications, Inc.	£250,000	1.88%	19/9/2030	269,732	0.03%
Verizon Communications, Inc.	\$105,000	1.68%	30/10/2030	86,509	0.01%
Verizon Communications, Inc.	\$260,000	1.75%	20/1/2031	213,981	0.02%
Verizon Communications, Inc.	\$292,000	2.55%	21/3/2031	251,826	0.03%
Verizon Communications, Inc.	€100,000	2.63%	1/12/2031	105,524	0.01%
Verizon Communications, Inc.	\$390,000	2.36%	15/3/2032	324,669	0.04%
Verizon Communications, Inc.	€300,000	0.75%	22/3/2032	271,767	0.03%
Verizon Communications, Inc.	\$100,000	5.05%	9/5/2033	102,118	0.01%
Verizon Communications, Inc.	\$250,000	4.50%	10/8/2033	243,944	0.03%
Verizon Communications, Inc.	€400,000	4.75%	31/10/2034	489,455	0.06%
Verizon Communications, Inc.	\$145,000	4.40%	1/11/2034	139,641	0.02%
Verizon Communications, Inc.	€200,000	1.13%	19/9/2035	170,721	0.02%
Verizon Communications, Inc.	\$107,000	4.27%	15/1/2036	100,770	0.01%
Verizon Communications, Inc.	£100,000	3.38%	27/10/2036	109,284	0.01%
Verizon Communications, Inc.	\$60,000	5.25%	16/3/2037	62,468	0.01%
Verizon Communications, Inc.	€100,000	2.88%	15/1/2038	102,006	0.01%
Verizon Communications, Inc.	£150,000	1.88%	3/11/2038	129,606	0.02%
Verizon Communications, Inc.	\$220,000	4.81%	15/3/2039	212,791	0.02%
Verizon Communications, Inc.	€100,000	1.85%	18/5/2040	86,595	0.01%
Verizon Communications, Inc.	\$180,000	2.65%	20/11/2040	129,809	0.02%
Verizon Communications, Inc.	\$597,000	3.40%	22/3/2041	476,583	0.06%
Verizon Communications, Inc.	\$120,000	2.85%	3/9/2041	88,820	0.01%
Verizon Communications, Inc.	\$190,000	6.55%	15/9/2043	219,165	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Verizon Communications, Inc.	\$100,000	4.13%	15/8/2046	85,954	0.01%
Verizon Communications, Inc.	\$230,000	4.86%	21/8/2046	219,731	0.03%
Verizon Communications, Inc.	\$85,000	4.52%	15/9/2048	77,537	0.01%
Verizon Communications, Inc.	\$280,000	4.00%	22/3/2050	232,459	0.03%
Verizon Communications, Inc.	\$380,000	2.88%	20/11/2050	258,908	0.03%
Verizon Communications, Inc.	\$710,000	3.55%	22/3/2051	547,757	0.06%
Verizon Communications, Inc.	CAD135,000	4.05%	22/3/2051	88,283	0.01%
Verizon Communications, Inc.	\$217,000	3.88%	1/3/2052	176,344	0.02%
Verizon Communications, Inc.	\$25,000	5.01%	21/8/2054	24,617	0.00%
Verizon Communications, Inc.	\$457,000	2.99%	30/10/2056	304,091	0.04%
Verizon Communications, Inc.	\$319,000	3.00%	20/11/2060	209,604	0.02%
Verizon Communications, Inc.	\$505,000	3.70%	22/3/2061	386,535	0.04%
VF Corp.	\$30,000	2.40%	23/4/2025	28,657	0.00%
VF Corp.	€300,000	4.13%	7/3/2026	327,837	0.04%
VF Corp.	€100,000	4.25%	7/3/2029	106,061	0.01%
VF Corp.	\$85,000	2.95%	23/4/2030	71,032	0.01%
Viatis, Inc.	\$15,000	1.65%	22/6/2025	14,205	0.00%
Viatis, Inc.	\$30,000	2.70%	22/6/2030	25,417	0.00%
Viatis, Inc.	\$100,000	3.85%	22/6/2040	74,544	0.01%
Viatis, Inc.	\$279,000	4.00%	22/6/2050	196,355	0.02%
Visa, Inc.	\$530,000	3.15%	14/12/2025	517,130	0.06%
Visa, Inc.	€300,000	1.50%	15/6/2026	320,221	0.04%
Visa, Inc.	\$195,000	1.90%	15/4/2027	181,531	0.02%
Visa, Inc.	\$55,000	2.75%	15/9/2027	52,370	0.01%
Visa, Inc.	€300,000	2.00%	15/6/2029	318,652	0.04%
Visa, Inc.	\$160,000	2.05%	15/4/2030	140,685	0.02%
Visa, Inc.	\$280,000	1.10%	15/2/2031	227,213	0.03%
Visa, Inc.	\$215,000	4.15%	14/12/2035	210,823	0.02%
Visa, Inc.	\$210,000	2.70%	15/4/2040	162,364	0.02%
Visa, Inc.	\$239,000	4.30%	14/12/2045	222,934	0.03%
Visa, Inc.	\$265,000	3.65%	15/9/2047	223,407	0.03%
Visa, Inc.	\$245,000	2.00%	15/8/2050	151,643	0.02%
VMware LLC	\$124,000	4.50%	15/5/2025	122,806	0.01%
VMware LLC	\$160,000	1.40%	15/8/2026	146,287	0.02%
VMware LLC	\$90,000	3.90%	21/8/2027	87,446	0.01%
VMware LLC	\$130,000	1.80%	15/8/2028	114,091	0.01%
VMware LLC	\$265,000	4.70%	15/5/2030	261,483	0.03%
VMware LLC	\$150,000	2.20%	15/8/2031	124,142	0.01%
Vulcan Materials Co.	\$95,000	3.50%	1/6/2030	88,382	0.01%
Wabtec Transportation Netherlands BV	€150,000	1.25%	3/12/2027	152,681	0.02%
Wachovia Corp.	\$80,000	5.50%	1/8/2035	81,020	0.01%
Walt Disney Co.	\$290,000	3.35%	24/3/2025	284,700	0.03%
Walt Disney Co.	\$45,000	1.75%	13/1/2026	42,585	0.00%
Walt Disney Co.	CAD173,000	3.06%	30/3/2027	126,745	0.01%
Walt Disney Co.	\$25,000	2.20%	13/1/2028	23,151	0.00%
Walt Disney Co.	\$225,000	2.00%	1/9/2029	199,870	0.02%
Walt Disney Co.	\$100,000	3.80%	22/3/2030	97,156	0.01%
Walt Disney Co.	\$380,000	2.65%	13/1/2031	338,284	0.04%
Walt Disney Co.	\$55,000	6.20%	15/12/2034	62,240	0.01%
Walt Disney Co.	\$92,000	6.40%	15/12/2035	105,417	0.01%
Walt Disney Co.	\$140,000	6.65%	15/11/2037	164,531	0.02%
Walt Disney Co.	\$95,000	4.63%	23/3/2040	92,614	0.01%
Walt Disney Co.	\$245,000	3.50%	13/5/2040	206,726	0.02%
Walt Disney Co.	\$330,000	2.75%	1/9/2049	226,777	0.03%
Walt Disney Co.	\$340,000	4.70%	23/3/2050	330,910	0.04%
Walt Disney Co.	\$220,000	3.60%	13/1/2051	177,014	0.02%
Walt Disney Co.	\$190,000	3.80%	13/5/2060	154,763	0.02%
Warnermedia Holdings, Inc.	\$257,000	3.64%	15/3/2025	251,592	0.03%
Warnermedia Holdings, Inc.	\$595,000	3.76%	15/3/2027	570,265	0.07%
Warnermedia Holdings, Inc.	\$196,000	4.05%	15/3/2029	185,851	0.02%
Warnermedia Holdings, Inc.	\$829,000	4.28%	15/3/2032	758,424	0.09%
Warnermedia Holdings, Inc.	\$405,000	5.05%	15/3/2042	357,080	0.04%
Warnermedia Holdings, Inc.	\$985,000	5.14%	15/3/2052	847,533	0.10%
Warnermedia Holdings, Inc.	\$438,000	5.39%	15/3/2062	376,680	0.04%
Waste Connections, Inc.	\$160,000	4.20%	15/1/2033	155,400	0.02%
Waste Management of Canada Corp.	CAD38,000	2.60%	23/9/2026	27,617	0.00%
Waste Management, Inc.	\$115,000	3.15%	15/11/2027	110,186	0.01%
Waste Management, Inc.	\$105,000	4.88%	15/2/2029	107,440	0.01%
Waste Management, Inc.	\$75,000	4.63%	15/2/2030	75,881	0.01%
Waste Management, Inc.	\$165,000	1.50%	15/3/2031	134,869	0.02%
Waste Management, Inc.	\$70,000	4.15%	15/4/2032	68,367	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Waste Management, Inc.	\$165,000	4.88%	15/2/2034	168,372	0.02%
Wells Fargo & Co.	\$135,000	3.00%	19/2/2025	132,004	0.02%
Wells Fargo & Co.	CAD95,000	3.87%	21/5/2025	70,763	0.01%
Wells Fargo & Co.	€200,000	1.63%	2/6/2025	214,637	0.02%
Wells Fargo & Co.	£100,000	2.00%	28/7/2025	121,306	0.01%
Wells Fargo & Co.	\$200,000	3.55%	29/9/2025	195,552	0.02%
Wells Fargo & Co.	\$255,000	2.16%	11/2/2026	245,552	0.03%
Wells Fargo & Co.	\$220,000	3.00%	22/4/2026	210,815	0.02%
Wells Fargo & Co.	\$455,000	3.91%	25/4/2026	446,180	0.05%
Wells Fargo & Co.	€200,000	2.00%	27/4/2026	213,505	0.02%
Wells Fargo & Co.	CAD130,000	4.17%	28/4/2026	97,236	0.01%
Wells Fargo & Co.	\$735,000	2.19%	30/4/2026	704,457	0.08%
Wells Fargo & Co.	CAD45,000	2.57%	1/5/2026	32,984	0.00%
Wells Fargo & Co.	CAD435,000	2.98%	19/5/2026	315,811	0.04%
Wells Fargo & Co.	\$610,000	4.10%	3/6/2026	596,475	0.07%
Wells Fargo & Co.	\$170,000	4.54%	15/8/2026	168,320	0.02%
Wells Fargo & Co.	\$460,000	3.00%	23/10/2026	436,813	0.05%
Wells Fargo & Co.	€100,000	1.38%	26/10/2026	104,297	0.01%
Wells Fargo & Co.	€300,000	1.00%	2/2/2027	307,832	0.04%
Wells Fargo & Co.	CAD75,000	2.49%	18/2/2027	53,428	0.01%
Wells Fargo & Co.	€300,000	1.50%	24/5/2027	311,070	0.04%
Wells Fargo & Co.	\$275,000	3.20%	17/6/2027	262,932	0.03%
Wells Fargo & Co.	\$210,000	4.30%	22/7/2027	205,633	0.02%
Wells Fargo & Co.	\$520,000	3.53%	24/3/2028	496,263	0.06%
Wells Fargo & Co.	£100,000	3.47%	26/4/2028	121,657	0.01%
Wells Fargo & Co.	\$990,000	3.58%	22/5/2028	943,295	0.11%
Wells Fargo & Co.	\$420,000	2.39%	2/6/2028	384,656	0.04%
Wells Fargo & Co.	\$450,000	4.81%	25/7/2028	446,986	0.05%
Wells Fargo & Co.	\$300,000	4.15%	24/1/2029	291,857	0.03%
Wells Fargo & Co.	£150,000	2.50%	2/5/2029	171,330	0.02%
Wells Fargo & Co.	\$1,025,000	5.57%	25/7/2029	1,046,437	0.12%
Wells Fargo & Co.	\$285,000	6.30%	23/10/2029	300,648	0.03%
Wells Fargo & Co.	€100,000	0.63%	25/3/2030	92,386	0.01%
Wells Fargo & Co.	€400,000	1.74%	4/5/2030	401,720	0.05%
Wells Fargo & Co.	\$400,000	2.88%	30/10/2030	355,426	0.04%
Wells Fargo & Co.	\$390,000	2.57%	11/2/2031	337,210	0.04%
Wells Fargo & Co.	\$245,000	4.48%	4/4/2031	237,045	0.03%
Wells Fargo & Co.	\$560,000	3.35%	2/3/2033	489,742	0.06%
Wells Fargo & Co.	\$470,000	4.90%	25/7/2033	458,163	0.05%
Wells Fargo & Co.	\$350,000	5.39%	24/4/2034	351,248	0.04%
Wells Fargo & Co.	\$585,000	5.56%	25/7/2034	596,147	0.07%
Wells Fargo & Co.	\$350,000	6.49%	23/10/2034	381,181	0.04%
Wells Fargo & Co.	£100,000	4.63%	2/11/2035	124,211	0.01%
Wells Fargo & Co.	£50,000	4.88%	29/11/2035	60,004	0.01%
Wells Fargo & Co.	\$380,000	3.07%	30/4/2041	287,303	0.03%
Wells Fargo & Co.	\$275,000	5.38%	2/11/2043	267,704	0.03%
Wells Fargo & Co.	\$350,000	5.61%	15/1/2044	349,177	0.04%
Wells Fargo & Co.	\$165,000	4.65%	4/11/2044	145,325	0.02%
Wells Fargo & Co.	\$175,000	3.90%	1/5/2045	144,656	0.02%
Wells Fargo & Co.	\$272,000	4.90%	17/11/2045	248,097	0.03%
Wells Fargo & Co.	\$260,000	4.40%	14/6/2046	218,569	0.03%
Wells Fargo & Co.	\$295,000	4.75%	7/12/2046	260,568	0.03%
Wells Fargo & Co.	\$820,000	5.01%	4/4/2051	782,150	0.09%
Wells Fargo & Co.	\$365,000	4.61%	25/4/2053	329,886	0.04%
Wells Fargo Bank NA	\$250,000	5.55%	1/8/2025	252,592	0.03%
Wells Fargo Bank NA	\$250,000	5.45%	7/8/2026	254,073	0.03%
Wells Fargo Bank NA	\$195,000	5.85%	1/2/2037	204,828	0.02%
Wells Fargo Bank NA	\$105,000	6.60%	15/1/2038	116,973	0.01%
Welltower OP LLC	\$45,000	3.63%	15/3/2024	44,768	0.01%
Welltower OP LLC	\$220,000	4.00%	1/6/2025	216,108	0.03%
Welltower OP LLC	\$65,000	4.25%	15/4/2028	63,818	0.01%
Welltower OP LLC	£100,000	4.80%	20/11/2028	128,021	0.01%
Welltower OP LLC	\$200,000	3.10%	15/1/2030	180,542	0.02%
Welltower OP LLC	\$55,000	2.80%	1/6/2031	48,025	0.01%
Western Digital Corp.	\$195,000	4.75%	15/2/2026	191,172	0.02%
Westinghouse Air Brake Technologies Corp.	\$55,000	3.45%	15/11/2026	52,605	0.01%
Westinghouse Air Brake Technologies Corp.	\$120,000	4.70%	15/9/2028	118,693	0.01%
Whirlpool EMEA Finance Sarl	€100,000	0.50%	20/2/2028	97,872	0.01%
Willis North America, Inc.	\$70,000	4.65%	15/6/2027	69,366	0.01%
Willis North America, Inc.	\$80,000	5.35%	15/5/2033	80,862	0.01%
Workday, Inc.	\$75,000	3.50%	1/4/2027	72,526	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Workday, Inc.	\$310,000	3.70%	1/4/2029	297,721	0.03%
Workday, Inc.	\$150,000	3.80%	1/4/2032	139,774	0.02%
WPC Eurobond BV	€100,000	2.13%	15/4/2027	104,877	0.01%
WPC Eurobond BV	€100,000	1.35%	15/4/2028	101,080	0.01%
WRKCo, Inc.	\$190,000	4.90%	15/3/2029	191,029	0.02%
WW Grainger, Inc.	\$100,000	4.60%	15/6/2045	96,529	0.01%
Wyeth LLC	\$225,000	6.50%	1/2/2034	254,186	0.03%
Wyeth LLC	\$140,000	5.95%	1/4/2037	153,569	0.02%
Xilinx, Inc.	\$100,000	2.38%	1/6/2030	88,521	0.01%
Zimmer Biomet Holdings, Inc.	\$60,000	3.55%	1/4/2025	58,761	0.01%
Zimmer Biomet Holdings, Inc.	\$40,000	2.60%	24/11/2031	34,216	0.00%
Zoetis, Inc.	\$10,000	4.50%	13/11/2025	9,945	0.00%
Zoetis, Inc.	\$50,000	2.00%	15/5/2030	43,088	0.01%
Zoetis, Inc.	\$150,000	5.60%	16/11/2032	160,827	0.02%
Zoetis, Inc.	\$245,000	4.70%	1/2/2043	234,164	0.03%
				475,429,132	55.08%
Zambia 0.01% (30 June 2023: 0.00%)					
Anglo American Capital plc	€100,000	4.50%	15/9/2028	114,760	0.01%
				114,760	0.01%
Total Fixed Income				847,855,314	98.22%
Total Transferable Securities				847,855,314	98.22%

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2023: (0.00%))				
Futures 0.00% (30 June 2023: (0.00%))				
Euro-Buxl 30 Year Bond March 2024	2	€263,760	21,739	0.00%
Euro-Schatz March 2024	28	€2,969,504	15,196	0.00%
US Treasury Ultra Bond March 2024	5	\$660,187	7,781	0.00%
Euro-Bund March 2024	(3)	€(414,150)	2,751	0.00%
US Treasury Note 2 Year March 2024	(2)	\$(411,563)	(266)	(0.00%)
10-Year Mini JGB March 2024	(1)	¥(14,585,000)	(482)	(0.00%)
Long Gilt March 2024	3	£309,030	(1,377)	(0.00%)
Euro-Bobl March 2024	(3)	€(354,570)	(3,612)	(0.00%)
US Treasury Long Bond March 2024	(3)	\$(367,156)	(7,656)	(0.00%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			34,074	0.00%

OTC Financial Derivative Instruments 0.58% (30 June 2023: 1.09%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Forward Currency Exchange Contracts (0.42%) (30 June 2023: (0.86%))							
USD	5,025,878	EUR	(4,520,000)	BNP Paribas	2/2/2024	26,426	0.00%
JPY	915,722,667	USD	(6,495,408)	JPMorgan Chase Bank	5/1/2024	2,048	0.00%
USD	689,694	GBP	(540,000)	Toronto-Dominion Bank	2/2/2024	1,178	0.00%
USD	515,955	CAD	(680,000)	State Street Bank & Trust Co.	2/2/2024	27	0.00%
USD	55,469	NZD	(87,600)	State Street Bank & Trust Co.	2/2/2024	(2)	(0.00%)
EUR	5,163,000	USD	(5,703,747)	BNP Paribas	5/1/2024	(3)	(0.00%)
GBP	610,000	USD	(777,643)	UBS AG	5/1/2024	(7)	(0.00%)
USD	777,755	GBP	(610,000)	UBS AG	2/2/2024	(13)	(0.00%)
USD	904,379	CAD	(1,192,000)	Toronto-Dominion Bank	2/2/2024	(13)	(0.00%)
CAD	1,192,000	USD	(904,034)	Toronto-Dominion Bank	5/1/2024	(16)	(0.00%)
USD	986,311	CAD	(1,300,000)	BNP Paribas	2/2/2024	(22)	(0.00%)
USD	193,574	SGD	(255,000)	State Street Bank & Trust Co.	2/2/2024	(27)	(0.00%)
USD	3,060,031	GBP	(2,400,000)	State Street Bank & Trust Co.	2/2/2024	(38)	(0.00%)
USD	215,265	CHF	(180,633)	UBS AG	2/2/2024	(67)	(0.00%)
USD	2,347,666	AUD	(3,437,150)	State Street Bank & Trust Co.	2/2/2024	(186)	(0.00%)
USD	23,857,742	CAD	(31,445,268)	Toronto-Dominion Bank	2/2/2024	(344)	(0.00%)
USD	18,505	CAD	(25,000)	BNP Paribas	3/1/2024	(454)	(0.00%)
USD	777,165	GBP	(610,000)	State Street Bank & Trust Co.	5/1/2024	(472)	(0.00%)
USD	5,709,984	EUR	(5,163,000)	BNP Paribas	2/2/2024	(674)	(0.00%)
USD	43,367,323	GBP	(34,013,373)	Toronto-Dominion Bank	2/2/2024	(708)	(0.00%)
USD	8,018,019	EUR	(7,250,000)	BNP Paribas	2/2/2024	(1,015)	(0.00%)
USD	54,112	NZD	(87,600)	JPMorgan Chase Bank	4/1/2024	(1,352)	(0.00%)
USD	150,937	GBP	(120,000)	JPMorgan Chase Bank	3/1/2024	(2,038)	(0.00%)
USD	190,603	SGD	(255,000)	UBS AG	3/1/2024	(2,711)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	188,486	GBP	(150,000)	State Street Bank & Trust Co.	3/1/2024	(2,734)	(0.00%)
USD	6,524,046	JPY	(915,722,667)	JPMorgan Chase Bank	2/2/2024	(3,011)	(0.00%)
USD	586,953	AUD	(865,000)	State Street Bank & Trust Co.	4/1/2024	(3,299)	(0.00%)
USD	152,665	AUD	(230,000)	BNP Paribas	4/1/2024	(4,280)	(0.00%)
USD	402,987	GBP	(320,000)	Toronto-Dominion Bank	3/1/2024	(4,949)	(0.00%)
USD	208,471	CHF	(180,633)	Toronto-Dominion Bank	4/1/2024	(6,169)	(0.00%)
USD	197,911	AUD	(300,000)	UBS AG	4/1/2024	(6,801)	(0.00%)
USD	1,481,631	GBP	(1,170,000)	BNP Paribas	3/1/2024	(9,885)	(0.00%)
USD	431,672	EUR	(400,000)	State Street Bank & Trust Co.	3/1/2024	(10,188)	(0.00%)
USD	893,734	CAD	(1,192,000)	UBS AG	5/1/2024	(10,284)	(0.00%)
USD	645,676	JPY	(92,600,000)	JPMorgan Chase Bank	5/1/2024	(11,362)	(0.00%)
USD	1,949,774	JPY	(276,646,000)	UBS AG	5/1/2024	(13,151)	(0.00%)
USD	1,133,789	GBP	(900,000)	BNP Paribas	3/1/2024	(13,530)	(0.00%)
USD	131,197,545	EUR	(118,629,572)	BNP Paribas	2/2/2024	(15,488)	(0.00%)
USD	131,197,545	EUR	(118,629,572)	UBS AG	2/2/2024	(15,488)	(0.00%)
USD	684,014	CAD	(930,000)	State Street Bank & Trust Co.	3/1/2024	(21,279)	(0.00%)
USD	885,540	CAD	(1,200,000)	Toronto-Dominion Bank	3/1/2024	(24,516)	(0.00%)
USD	5,676,042	EUR	(5,163,000)	JPMorgan Chase Bank	5/1/2024	(27,701)	(0.01%)
USD	1,355,461	AUD	(2,042,150)	JPMorgan Chase Bank	4/1/2024	(38,046)	(0.01%)
USD	2,813,034	EUR	(2,600,000)	JPMorgan Chase Bank	3/1/2024	(59,057)	(0.01%)
USD	7,123,181	CAD	(9,478,000)	JPMorgan Chase Bank	3/1/2024	(64,746)	(0.01%)
USD	7,320,574	EUR	(6,700,000)	State Street Bank & Trust Co.	3/1/2024	(80,582)	(0.01%)
USD	12,711,093	GBP	(10,044,000)	JPMorgan Chase Bank	3/1/2024	(92,995)	(0.01%)
USD	3,716,062	JPY	(546,476,667)	JPMorgan Chase Bank	5/1/2024	(161,431)	(0.02%)
USD	26,984,251	GBP	(21,309,373)	Toronto-Dominion Bank	3/1/2024	(180,930)	(0.02%)
USD	8,211,200	EUR	(7,600,000)	BNP Paribas	3/1/2024	(184,141)	(0.02%)
USD	76,991,717	EUR	(70,025,000)	State Street Bank & Trust Co.	3/1/2024	(361,408)	(0.04%)
USD	14,619,712	CAD	(19,812,268)	Toronto-Dominion Bank	3/1/2024	(405,518)	(0.05%)
USD	163,820,595	EUR	(149,934,144)	BNP Paribas	3/1/2024	(1,804,178)	(0.21%)
						(3,617,630)	(0.42%)

Hedge Share Class Level Forward Currency Exchange Contracts 1.00% (30 June 2023: 1.95%)

EUR	316,874,479	USD	(346,222,443)	UBS AG	3/1/2024	3,812,993	0.44%
CHF	60,153,903	USD	(69,424,584)	Toronto-Dominion Bank	4/1/2024	2,054,288	0.24%
EUR	202,329,425	USD	(222,458,977)	State Street Bank & Trust Co.	3/1/2024	1,044,250	0.12%
EUR	23,109,802	USD	(24,968,318)	BNP Paribas	3/1/2024	559,928	0.07%
GBP	47,733,992	USD	(60,445,984)	Toronto-Dominion Bank	3/1/2024	405,292	0.05%
CHF	12,809,452	USD	(14,922,666)	State Street Bank & Trust Co.	4/1/2024	298,378	0.04%
EUR	12,548,424	USD	(13,710,697)	State Street Bank & Trust Co.	3/1/2024	150,922	0.02%
EUR	3,956,310	USD	(4,280,474)	JPMorgan Chase Bank	3/1/2024	89,864	0.01%
CHF	2,246,915	USD	(2,593,252)	BNP Paribas	4/1/2024	76,682	0.01%
CHF	1,654,479	USD	(1,924,025)	State Street Bank & Trust Co.	4/1/2024	41,937	0.01%
EUR	2,634,640	USD	(2,877,683)	State Street Bank & Trust Co.	3/1/2024	32,673	0.00%
EUR	226,923,821	USD	(250,964,811)	Toronto-Dominion Bank	2/2/2024	29,627	0.00%
EUR	203,649,583	USD	(225,224,831)	UBS AG	2/2/2024	26,589	0.00%
EUR	849,202	USD	(916,449)	JPMorgan Chase Bank	3/1/2024	21,622	0.00%
EUR	151,282,548	USD	(167,309,875)	BNP Paribas	2/2/2024	19,752	0.00%
GBP	1,928,334	USD	(2,441,913)	State Street Bank & Trust Co.	3/1/2024	16,326	0.00%
EUR	3,005,903	USD	(3,304,957)	State Street Bank & Trust Co.	3/1/2024	15,514	0.00%
CHF	38,420,721	USD	(45,786,866)	BNP Paribas	2/2/2024	14,301	0.00%
CHF	38,420,722	USD	(45,786,867)	UBS AG	2/2/2024	14,301	0.00%
EUR	900,840	USD	(983,961)	BNP Paribas	3/1/2024	11,153	0.00%
CHF	198,099	USD	(231,416)	State Street Bank & Trust Co.	4/1/2024	3,979	0.00%
CHF	86,427	USD	(98,854)	State Street Bank & Trust Co.	4/1/2024	3,845	0.00%
EUR	285,497	USD	(311,941)	State Street Bank & Trust Co.	3/1/2024	3,434	0.00%
CHF	157,843	USD	(184,673)	State Street Bank & Trust Co.	4/1/2024	2,886	0.00%
EUR	18,423,966	USD	(20,375,683)	BNP Paribas	2/2/2024	2,579	0.00%
GBP	209,171	USD	(264,494)	State Street Bank & Trust Co.	3/1/2024	2,157	0.00%
CHF	389,095	USD	(460,336)	BNP Paribas	4/1/2024	2,013	0.00%
EUR	102,300	USD	(111,004)	BNP Paribas	3/1/2024	2,002	0.00%
EUR	340,934	USD	(374,803)	JPMorgan Chase Bank	3/1/2024	1,810	0.00%
GBP	139,655	USD	(176,745)	State Street Bank & Trust Co.	3/1/2024	1,287	0.00%
GBP	50,453,213	USD	(64,328,250)	UBS AG	2/2/2024	1,050	0.00%
CHF	2,217,687	USD	(2,642,835)	BNP Paribas	2/2/2024	860	0.00%
GBP	84,392	USD	(106,868)	State Street Bank & Trust Co.	3/1/2024	715	0.00%
EUR	105,026	USD	(115,311)	BNP Paribas	3/1/2024	706	0.00%
GBP	127,364	USD	(161,963)	State Street Bank & Trust Co.	3/1/2024	400	0.00%
USD	96,257	GBP	(75,418)	State Street Bank & Trust Co.	3/1/2024	114	0.00%
GBP	86,398	USD	(110,075)	JPMorgan Chase Bank	3/1/2024	65	0.00%
GBP	1,628,149	USD	(2,075,911)	State Street Bank & Trust Co.	2/2/2024	26	0.00%
USD	64,317,756	GBP	(50,453,213)	UBS AG	3/1/2024	18	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	167,114,267	EUR	(151,282,548)	BNP Paribas	3/1/2024	(20)	(0.00%)
USD	224,961,512	EUR	(203,649,583)	UBS AG	3/1/2024	(28)	(0.00%)
USD	250,671,399	EUR	(226,923,821)	Toronto-Dominion Bank	3/1/2024	(31)	(0.00%)
CHF	15,840	USD	(18,942)	BNP Paribas	4/1/2024	(120)	(0.00%)
GBP	156,005	USD	(199,220)	State Street Bank & Trust Co.	3/1/2024	(345)	(0.00%)
GBP	127,276	USD	(162,763)	BNP Paribas	3/1/2024	(511)	(0.00%)
USD	80,853	GBP	(63,956)	BNP Paribas	3/1/2024	(678)	(0.00%)
USD	346,208	EUR	(314,255)	JPMorgan Chase Bank	3/1/2024	(933)	(0.00%)
CHF	166,316	USD	(198,883)	State Street Bank & Trust Co.	4/1/2024	(1,256)	(0.00%)
USD	47,292	CHF	(40,879)	JPMorgan Chase Bank	4/1/2024	(1,283)	(0.00%)
USD	371,309	EUR	(337,451)	JPMorgan Chase Bank	3/1/2024	(1,456)	(0.00%)
USD	67,110	CHF	(58,148)	State Street Bank & Trust Co.	4/1/2024	(1,985)	(0.00%)
USD	111,628	CHF	(97,057)	BNP Paribas	4/1/2024	(3,702)	(0.00%)
USD	45,649,285	CHF	(38,420,721)	BNP Paribas	4/1/2024	(4,773)	(0.00%)
USD	45,649,287	CHF	(38,420,722)	UBS AG	4/1/2024	(4,773)	(0.00%)
USD	130,388	CHF	(113,856)	State Street Bank & Trust Co.	4/1/2024	(4,903)	(0.00%)
EUR	980,050	USD	(1,088,600)	BNP Paribas	3/1/2024	(5,988)	(0.00%)
USD	536,655	EUR	(492,561)	UBS AG	3/1/2024	(7,453)	(0.00%)
EUR	1,379,585	USD	(1,532,153)	BNP Paribas	3/1/2024	(8,195)	(0.00%)
USD	846,919	CHF	(726,986)	State Street Bank & Trust Co.	4/1/2024	(16,934)	(0.00%)
EUR	13,597,802	USD	(15,101,665)	State Street Bank & Trust Co.	3/1/2024	(80,851)	(0.01%)
Total OTC Financial Derivative Instruments						8,620,120	1.00%
Total Investments						852,891,878	98.80%

	Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities	10,294,248	1.20%
Net Assets	863,186,126	100.00%
Analysis of Total Assets	US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	562,014,625	62.80%
(b) Transferable securities dealt in on another regulated market	255,508,547	28.55%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	30,332,142	3.39%
(d) Total Financial Derivative Instruments dealt in on a regulated market	47,467	0.01%
(e) Total OTC Financial Derivative Instruments	8,796,017	0.98%
(f) Other Assets	38,204,151	4.27%
Total Assets	894,902,949	100.00%

Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	847,855,314	437,814,222
Financial Derivative Instruments	17	8,843,484	9,113,857
Cash		26,998,209	3,060,572
Unrealised Appreciation on Spot Currency Contracts		52,552	135
Receivables:			
Interest and Dividends		9,570,217	4,577,861
Capital Shares Issued		39,144	38,667
Investments Sold		1,544,029	2,972,518
Margin Cash Due from Broker		—	3,770
Total Current Assets		894,902,949	457,581,602
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	3,806,920	4,251,742
Bank Overdraft		26	79
Payables and Other Liabilities:			
Investments Purchased		27,791,116	7,953,656
Management Fees Payable	12	75,765	54,167
Margin Cash Due to Broker		42,996	—
Total Current Liabilities		31,716,823	12,259,644
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		863,186,126	445,321,958

The accompanying notes form an integral part of the financial statements.

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
CHF-Hedged Accumulating			
US (\$) Equivalent	76,016,462	47,546,448	14,134,863
Net Assets	63,979,255	42,537,430	13,532,011
Number of Shares Outstanding	14,553,918	10,005,169	3,100,923
Net Asset Value Per Share¹	4.40	4.25	4.36
CHF-Hedged Distributing			
US (\$) Equivalent	17,697,977	7,621,794	1,591,663
Net Assets	14,895,502	6,818,838	1,523,779
Number of Shares Outstanding	3,638,088	1,685,413	354,011
Net Asset Value Per Share¹	4.09	4.05	4.30
EUR-Hedged Accumulating			
US (\$) Equivalent	362,813,908	274,734,944	23,873,927
Net Assets	328,442,417	251,819,382	22,836,030
Number of Shares Outstanding	72,702,472	58,365,524	5,223,220
Net Asset Value Per Share¹	4.52	4.31	4.37
EUR-Hedged Distributing			
US (\$) Equivalent	297,098,829	33,105,261	14,721,770
Net Assets	268,952,913	30,343,961	14,081,755
Number of Shares Outstanding	64,055,186	7,403,453	3,269,296
Net Asset Value Per Share¹	4.20	4.10	4.31
GBP-Hedged Accumulating			
US (\$) Equivalent	37,676,030	29,881,595	2,885,061
Net Assets	29,554,464	23,503,831	2,375,611
Number of Shares Outstanding	6,355,509	5,326,776	537,874
Net Asset Value Per Share¹	4.65	4.41	4.42
GBP-Hedged Distributing			
US (\$) Equivalent	28,327,389	22,661,122	6,870,123
Net Assets	22,221,046	17,824,457	5,656,983
Number of Shares Outstanding	5,138,561	4,250,130	1,300,330
Net Asset Value Per Share¹	4.32	4.19	4.35
USD-Hedged Accumulating			
Net Assets	42,374,025	28,814,437	17,175,580
Number of Shares Outstanding	8,878,535	6,388,509	3,867,253
Net Asset Value Per Share¹	4.77	4.51	4.44
USD-Hedged Distributing			
Net Assets	1,181,506	956,357	14,335,191
Number of Shares Outstanding	266,257	223,168	3,276,687
Net Asset Value Per Share¹	4.44	4.29	4.37

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

	Note	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		10,952,384	2,666,446
Other Income		26,452	16,894
Net Gain/(Loss) on Financial Instruments		27,137,087	(1,924,095)
Total Investment Income		38,115,923	759,245
Expenses			
Management Fees	12	360,986	112,382
Transaction Fees and Commissions		1,126	144
Total Expenses		362,112	112,526
Finance Costs			
Interest Expense		2,923	1,633
Distributions	6	1,785,436	510,312
Total Finance Costs		1,788,359	511,945
Net Investment Income After Finance Costs		35,965,452	134,774
Taxation	5	(27,822)	(7,841)
Net Increase in Net Assets		35,937,630	126,933

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	35,937,630	126,933
Capital Transactions		
Subscriptions	494,238,931	250,858,277
Redemptions	(112,312,393)	(49,792,218)
Total Capital Transactions	381,926,538	201,066,059
Total Increase for the Period	417,864,168	201,192,992
Net Assets		
Beginning of Period	445,321,958	95,588,178
End of Period	863,186,126	296,781,170

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard ESG USD Corporate Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard ESG USD Corporate Bond UCITS ETF seeks to track the performance of the Bloomberg MSCI USD Corporate Float-Adjusted Liquid Bond Screened Index, a USD denominated universe of investment grade corporate fixed-rate bonds.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rate. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global bonds rebounded from mid-period declines to finish the six months with solid gains. The Bloomberg Global Aggregate Bond Index returned 4.22%.
- The ETF's benchmark index returned 4.99% for the six months ended 31 December 2023.
- By sector, bonds issued by financial institutions returned more than those than those issued by industrial companies and utilities.
- By credit quality, bonds on the bottom rung of the investment-grade ladder returned more than their higher-rated counterparts. By maturity, results were mixed.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg MSCI USD Corporate Float-Adjusted Liquid Bond Screened Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)	
	Six Months	Ten Years or Since Inception ¹
EUR-Hedged Accumulating	3.63%	5.61%
Benchmark	3.82	5.76
Tracking Difference*	-0.19	
GBP-Hedged Accumulating	4.31%	7.08%
Benchmark	4.47	7.25
Tracking Difference*	-0.16	
USD Accumulating	4.84%	8.38%
Benchmark	4.99	8.53
Tracking Difference*	-0.15	
USD Distributing	4.84%	8.38%
Benchmark	4.99	8.53
Tracking Difference*	-0.15	

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: 15 November 2022.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Principal US Dollars (\$)	Cost US Dollars (\$)		Principal US Dollars (\$)	Proceeds US Dollars (\$)
Purchases			Sales		
United States Treasury Note 3.88% 15/8/2033	215,000	201,738	United States Treasury Note 3.88% 15/8/2033	215,000	202,589
United States Treasury Note 4.00% 30/6/2028	172,000	171,144	United States Treasury Note 4.00% 30/6/2028	172,000	171,261
United States Treasury Note 3.38% 15/5/2033	135,000	129,181	United States Treasury Note 3.38% 15/5/2033	135,000	128,919
United States Treasury Note 4.88% 31/10/2028	89,000	89,804	United States Treasury Note 4.88% 31/10/2028	89,000	90,162
United States Treasury Note 5.00% 31/10/2025	70,000	70,150	United States Treasury Note 5.00% 31/10/2025	70,000	70,322
United States Treasury Note 4.50% 15/11/2033	68,000	69,384	United States Treasury Note 4.13% 15/6/2026	60,000	59,487
United States Treasury Note 4.13% 15/6/2026	60,000	59,275	United States Treasury Note 4.63% 30/9/2028	55,000	54,395
Wells Fargo & Co. 5.57% 25/7/2029	55,000	55,060	United States Treasury Note 6.63% 15/10/2026	52,000	51,690
United States Treasury Note 4.63% 30/9/2028	55,000	54,365	United States Treasury Note 4.63% 15/11/2026	45,000	44,852
United States Treasury Note 6.63% 15/10/2026	52,000	51,610	United States Treasury Note 5.00% 31/8/2025	45,000	44,836
United States Treasury Note 4.63% 15/11/2026	47,000	46,820	United States Treasury Note 4.50% 15/11/2033	42,000	42,422
Wells Fargo & Co. 5.56% 25/7/2034	45,000	45,000	AbbVie, Inc. 2.60% 21/11/2024	40,000	38,872
United States Treasury Note 5.00% 31/8/2025	45,000	44,876	United States Treasury Bond 3.63% 15/5/2053	40,000	35,027
Bank of America Corp. 5.87% 15/9/2034	40,000	38,922	United States Treasury Note 4.50% 15/7/2026	35,000	34,953
Goldman Sachs Group, Inc. 6.48% 24/10/2029	35,000	35,903	United States Treasury Note 5.00% 30/9/2025	35,000	34,894
United States Treasury Bond 3.63% 15/5/2053	40,000	35,122	JPMorgan Chase & Co. 3.88% 10/9/2024	35,000	34,256
United States Treasury Note 4.50% 15/7/2026	35,000	35,066	Morgan Stanley 0.00% 21/10/2025	35,000	33,105
JPMorgan Chase & Co. 5.30% 24/7/2029	35,000	35,000	United States Treasury Note 4.38% 30/11/2028	30,000	30,543
United States Treasury Note 5.00% 30/9/2025	35,000	34,949	United States Treasury Note 4.63% 30/9/2030	30,000	29,607
United States Treasury Note 4.38% 30/11/2028	30,000	30,195	Oracle Corp. 3.40% 8/7/2024	30,000	29,370

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 98.86% (30 June 2023: 98.32%)					
Fixed Income 98.86% (30 June 2023: 98.32%)					
Australia 0.97% (30 June 2023: 0.89%)					
Australia & New Zealand Banking Group Ltd.	\$15,000	3.70%	16/11/2025	14,715	0.04%
Australia & New Zealand Banking Group Ltd.	\$15,000	5.09%	8/12/2025	15,087	0.04%
National Australia Bank Ltd.	\$15,000	3.38%	14/1/2026	14,618	0.03%
National Australia Bank Ltd.	\$20,000	2.50%	12/7/2026	18,981	0.05%
National Australia Bank Ltd.	\$15,000	3.91%	9/6/2027	14,665	0.04%
National Australia Bank Ltd.	\$15,000	4.94%	12/1/2028	15,160	0.04%
National Australia Bank Ltd.	\$10,000	4.90%	13/6/2028	10,099	0.02%
Westpac Banking Corp.	\$10,000	2.35%	19/2/2025	9,727	0.02%
Westpac Banking Corp.	\$10,000	5.51%	17/11/2025	10,166	0.02%
Westpac Banking Corp.	\$25,000	2.85%	13/5/2026	24,016	0.06%
Westpac Banking Corp.	\$15,000	1.15%	3/6/2026	13,816	0.03%
Westpac Banking Corp.	\$10,000	2.70%	19/8/2026	9,550	0.02%
Westpac Banking Corp.	\$10,000	3.35%	8/3/2027	9,639	0.02%
Westpac Banking Corp.	\$20,000	4.04%	26/8/2027	19,755	0.05%
Westpac Banking Corp.	\$20,000	5.46%	18/11/2027	20,658	0.05%
Westpac Banking Corp.	\$20,000	3.40%	25/1/2028	19,138	0.05%
Westpac Banking Corp.	\$10,000	5.54%	17/11/2028	10,384	0.02%
Westpac Banking Corp.	\$15,000	1.95%	20/11/2028	13,272	0.03%
Westpac Banking Corp.	\$10,000	2.65%	16/1/2030	8,960	0.02%
Westpac Banking Corp.	\$10,000	2.89%	4/2/2030	9,637	0.02%
Westpac Banking Corp.	\$20,000	2.15%	3/6/2031	16,897	0.04%
Westpac Banking Corp.	\$20,000	4.32%	23/11/2031	19,237	0.05%
Westpac Banking Corp.	\$10,000	5.41%	10/8/2033	9,917	0.02%
Westpac Banking Corp.	\$10,000	6.82%	17/11/2033	10,859	0.03%
Westpac Banking Corp.	\$20,000	4.11%	24/7/2034	18,333	0.04%
Westpac Banking Corp.	\$15,000	2.67%	15/11/2035	12,201	0.03%
Westpac Banking Corp.	\$15,000	3.02%	18/11/2036	12,178	0.03%
Westpac Banking Corp.	\$10,000	4.42%	24/7/2039	8,721	0.02%
Westpac Banking Corp.	\$10,000	2.96%	16/11/2040	6,897	0.02%
Westpac Banking Corp.	\$15,000	3.13%	18/11/2041	10,466	0.02%
				407,749	0.97%
Brazil 0.12% (30 June 2023: 0.09%)					
Suzano Austria GmbH	\$10,000	6.00%	15/1/2029	10,217	0.02%
Suzano Austria GmbH	\$15,000	5.00%	15/1/2030	14,471	0.04%
Suzano Austria GmbH	\$20,000	3.75%	15/1/2031	17,553	0.04%
Suzano Austria GmbH	\$10,000	3.13%	15/1/2032	8,263	0.02%
				50,504	0.12%
Canada 3.13% (30 June 2023: 3.07%)					
Bank of Montreal	\$15,000	5.20%	12/12/2024	14,983	0.04%
Bank of Montreal	\$15,000	1.50%	10/1/2025	14,450	0.03%
Bank of Montreal	\$15,000	1.85%	1/5/2025	14,392	0.03%
Bank of Montreal	\$15,000	3.70%	7/6/2025	14,712	0.04%
Bank of Montreal	\$10,000	5.92%	25/9/2025	10,156	0.02%
Bank of Montreal	\$10,000	5.30%	5/6/2026	10,098	0.02%
Bank of Montreal	\$10,000	1.25%	15/9/2026	9,110	0.02%
Bank of Montreal	\$15,000	5.27%	11/12/2026	15,215	0.04%
Bank of Montreal	\$15,000	0.95%	22/1/2027	13,845	0.03%
Bank of Montreal	\$25,000	2.65%	8/3/2027	23,542	0.06%
Bank of Montreal	\$10,000	4.70%	14/9/2027	10,024	0.02%
Bank of Montreal	\$10,000	5.20%	1/2/2028	10,190	0.02%
Bank of Montreal	\$10,000	5.72%	25/9/2028	10,367	0.02%
Bank of Montreal	\$25,000	3.80%	15/12/2032	22,984	0.06%
Bank of Montreal	\$15,000	3.09%	10/1/2037	12,182	0.03%
Bank of Nova Scotia	\$20,000	5.25%	6/12/2024	19,982	0.05%
Bank of Nova Scotia	\$10,000	2.20%	3/2/2025	9,697	0.02%
Bank of Nova Scotia	\$35,000	3.45%	11/4/2025	34,273	0.08%
Bank of Nova Scotia	\$10,000	1.30%	11/6/2025	9,480	0.02%
Bank of Nova Scotia	\$25,000	5.45%	12/6/2025	25,113	0.06%
Bank of Nova Scotia	\$15,000	4.50%	16/12/2025	14,758	0.04%
Bank of Nova Scotia	\$10,000	1.05%	2/3/2026	9,212	0.02%
Bank of Nova Scotia	\$10,000	1.35%	24/6/2026	9,190	0.02%
Bank of Nova Scotia	\$15,000	2.70%	3/8/2026	14,211	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of Nova Scotia	\$10,000	1.95%	2/2/2027	9,213	0.02%
Bank of Nova Scotia	\$15,000	5.25%	12/6/2028	15,233	0.04%
Bank of Nova Scotia	\$15,000	4.85%	1/2/2030	14,956	0.04%
Bank of Nova Scotia	\$10,000	5.65%	1/2/2034	10,380	0.03%
Bank of Nova Scotia	\$15,000	4.59%	4/5/2037	13,430	0.03%
Bell Telephone Co. of Canada or Bell Canada	\$15,000	5.10%	11/5/2033	15,373	0.04%
Bell Telephone Co. of Canada or Bell Canada	\$15,000	4.46%	1/4/2048	13,501	0.03%
Bell Telephone Co. of Canada or Bell Canada	\$10,000	3.65%	15/8/2052	7,745	0.02%
Canadian Imperial Bank of Commerce	\$10,000	2.25%	28/1/2025	9,688	0.02%
Canadian Imperial Bank of Commerce	\$15,000	3.30%	7/4/2025	14,653	0.04%
Canadian Imperial Bank of Commerce	\$20,000	5.14%	28/4/2025	20,007	0.05%
Canadian Imperial Bank of Commerce	\$15,000	3.95%	4/8/2025	14,772	0.04%
Canadian Imperial Bank of Commerce	\$10,000	1.25%	22/6/2026	9,166	0.02%
Canadian Imperial Bank of Commerce	\$10,000	5.93%	2/10/2026	10,281	0.02%
Canadian Imperial Bank of Commerce	\$20,000	5.00%	28/4/2028	20,115	0.05%
Canadian Imperial Bank of Commerce	\$15,000	3.60%	7/4/2032	13,691	0.03%
Canadian Imperial Bank of Commerce	\$10,000	6.09%	3/10/2033	10,674	0.03%
CI Financial Corp.	\$10,000	3.20%	17/12/2030	7,907	0.02%
CI Financial Corp.	\$10,000	4.10%	15/6/2051	5,891	0.01%
Fairfax Financial Holdings Ltd.	\$5,000	5.63%	16/8/2032	5,005	0.01%
Magna International, Inc.	\$10,000	2.45%	15/6/2030	8,754	0.02%
National Bank of Canada	\$15,000	5.25%	17/1/2025	14,993	0.04%
Nutrien Ltd.	\$15,000	4.20%	1/4/2029	14,752	0.04%
Nutrien Ltd.	\$10,000	5.00%	1/4/2049	9,511	0.02%
Nutrien Ltd.	\$10,000	5.80%	27/3/2053	10,726	0.03%
Rogers Communications, Inc.	\$15,000	3.20%	15/3/2027	14,312	0.03%
Rogers Communications, Inc.	\$30,000	3.80%	15/3/2032	27,631	0.07%
Rogers Communications, Inc.	\$10,000	5.00%	15/3/2044	9,373	0.02%
Rogers Communications, Inc.	\$10,000	4.30%	15/2/2048	8,345	0.02%
Rogers Communications, Inc.	\$20,000	4.35%	1/5/2049	16,934	0.04%
Rogers Communications, Inc.	\$10,000	3.70%	15/11/2049	7,582	0.02%
Rogers Communications, Inc.	\$15,000	4.55%	15/3/2052	13,108	0.03%
Royal Bank of Canada	\$20,000	1.60%	21/1/2025	19,274	0.05%
Royal Bank of Canada	\$10,000	3.38%	14/4/2025	9,805	0.02%
Royal Bank of Canada	\$20,000	4.95%	25/4/2025	20,009	0.05%
Royal Bank of Canada	\$25,000	1.15%	10/6/2025	23,706	0.06%
Royal Bank of Canada	\$20,000	4.88%	12/1/2026	20,057	0.05%
Royal Bank of Canada	\$10,000	0.88%	20/1/2026	9,273	0.02%
Royal Bank of Canada	\$25,000	4.65%	27/1/2026	24,796	0.06%
Royal Bank of Canada	\$25,000	1.20%	27/4/2026	23,087	0.06%
Royal Bank of Canada	\$10,000	5.20%	20/7/2026	10,109	0.02%
Royal Bank of Canada	\$15,000	3.63%	4/5/2027	14,490	0.03%
Royal Bank of Canada	\$15,000	4.24%	3/8/2027	14,837	0.04%
Royal Bank of Canada	\$15,000	6.00%	1/11/2027	15,722	0.04%
Royal Bank of Canada	\$10,000	5.20%	1/8/2028	10,200	0.02%
Royal Bank of Canada	\$25,000	2.30%	3/11/2031	21,092	0.05%
Royal Bank of Canada	\$20,000	3.88%	4/5/2032	18,848	0.05%
Royal Bank of Canada	\$10,000	5.00%	1/2/2033	10,172	0.02%
Royal Bank of Canada	\$10,000	5.00%	2/5/2033	10,190	0.02%
TELUS Corp.	\$15,000	3.40%	13/5/2032	13,371	0.03%
Toronto-Dominion Bank	\$10,000	1.45%	10/1/2025	9,635	0.02%
Toronto-Dominion Bank	\$20,000	3.77%	6/6/2025	19,674	0.05%
Toronto-Dominion Bank	\$10,000	0.75%	11/9/2025	9,333	0.02%
Toronto-Dominion Bank	\$25,000	0.75%	6/1/2026	23,090	0.06%
Toronto-Dominion Bank	\$10,000	5.10%	9/1/2026	10,069	0.02%
Toronto-Dominion Bank	\$15,000	1.20%	3/6/2026	13,771	0.03%
Toronto-Dominion Bank	\$15,000	5.53%	17/7/2026	15,288	0.04%
Toronto-Dominion Bank	\$15,000	1.25%	10/9/2026	13,705	0.03%
Toronto-Dominion Bank	\$10,000	1.95%	12/1/2027	9,248	0.02%
Toronto-Dominion Bank	\$10,000	2.80%	10/3/2027	9,444	0.02%
Toronto-Dominion Bank	\$25,000	4.11%	8/6/2027	24,560	0.06%
Toronto-Dominion Bank	\$25,000	4.69%	15/9/2027	25,006	0.06%
Toronto-Dominion Bank	\$10,000	5.16%	10/1/2028	10,179	0.02%
Toronto-Dominion Bank	\$15,000	5.52%	17/7/2028	15,443	0.04%
Toronto-Dominion Bank	\$10,000	2.00%	10/9/2031	8,315	0.02%
Toronto-Dominion Bank	\$15,000	3.63%	15/9/2031	14,410	0.03%
Toronto-Dominion Bank	\$15,000	3.20%	10/3/2032	13,287	0.03%
Toronto-Dominion Bank	\$20,000	4.46%	8/6/2032	19,434	0.05%
Waste Connections, Inc.	\$15,000	2.95%	15/1/2052	10,574	0.03%
				1,313,371	3.13%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
China 0.26% (30 June 2023: 0.35%)					
Alibaba Group Holding Ltd.	\$25,000	3.40%	6/12/2027	23,700	0.06%
Alibaba Group Holding Ltd.	\$15,000	2.13%	9/2/2031	12,422	0.03%
Alibaba Group Holding Ltd.	\$20,000	4.00%	6/12/2037	17,231	0.04%
Alibaba Group Holding Ltd.	\$20,000	2.70%	9/2/2041	13,692	0.03%
Alibaba Group Holding Ltd.	\$15,000	4.20%	6/12/2047	12,246	0.03%
Alibaba Group Holding Ltd.	\$15,000	3.15%	9/2/2051	9,953	0.02%
Alibaba Group Holding Ltd.	\$5,000	4.40%	6/12/2057	4,065	0.01%
Alibaba Group Holding Ltd.	\$10,000	3.25%	9/2/2061	6,319	0.02%
Weibo Corp.	\$10,000	3.38%	8/7/2030	8,597	0.02%
				108,225	0.26%
France 0.17% (30 June 2023: 0.22%)					
AXA SA	\$10,000	8.60%	15/12/2030	12,032	0.03%
Orange SA	\$20,000	9.00%	1/3/2031	24,720	0.06%
Orange SA	\$15,000	5.38%	13/1/2042	15,284	0.04%
Orange SA	\$10,000	5.50%	6/2/2044	10,396	0.02%
Sanofi SA	\$10,000	3.63%	19/6/2028	9,797	0.02%
				72,229	0.17%
Germany 0.64% (30 June 2023: 0.71%)					
Deutsche Bank AG	\$20,000	4.50%	1/4/2025	19,642	0.05%
Deutsche Bank AG	\$15,000	1.69%	19/3/2026	13,963	0.03%
Deutsche Bank AG	\$15,000	6.12%	14/7/2026	15,154	0.04%
Deutsche Bank AG	\$25,000	2.13%	24/11/2026	23,431	0.06%
Deutsche Bank AG	\$10,000	7.15%	13/7/2027	10,387	0.02%
Deutsche Bank AG	\$20,000	2.31%	16/11/2027	18,284	0.04%
Deutsche Bank AG	\$20,000	2.55%	7/1/2028	18,368	0.04%
Deutsche Bank AG	\$20,000	6.72%	18/1/2029	20,947	0.05%
Deutsche Bank AG	\$10,000	3.55%	18/9/2031	8,775	0.02%
Deutsche Bank AG	\$15,000	3.73%	14/1/2032	12,574	0.03%
Deutsche Bank AG	\$10,000	3.04%	28/5/2032	8,352	0.02%
Deutsche Bank AG	\$10,000	4.88%	1/12/2032	9,346	0.02%
Deutsche Bank AG	\$15,000	3.74%	7/1/2033	12,313	0.03%
Deutsche Bank AG	\$15,000	7.08%	10/2/2034	15,412	0.04%
Deutsche Telekom International Finance BV	\$30,000	8.75%	15/6/2030	36,165	0.09%
Mercedes-Benz Finance North America LLC	\$20,000	8.50%	18/1/2031	25,075	0.06%
				268,188	0.64%
Ireland 0.48% (30 June 2023: 0.56%)					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$15,000	3.50%	15/1/2025	14,673	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$15,000	6.50%	15/7/2025	15,223	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$10,000	1.75%	30/1/2026	9,299	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$30,000	2.45%	29/10/2026	27,790	0.07%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$10,000	6.10%	15/1/2027	10,215	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$10,000	3.65%	21/7/2027	9,507	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$40,000	3.00%	29/10/2028	36,516	0.09%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$10,000	6.15%	30/9/2030	10,550	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$50,000	3.30%	30/1/2032	43,542	0.10%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$20,000	3.40%	29/10/2033	17,183	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$10,000	3.85%	29/10/2041	8,087	0.02%
				202,585	0.48%
Japan 3.02% (30 June 2023: 3.13%)					
Honda Motor Co., Ltd.	\$10,000	2.27%	10/3/2025	9,695	0.02%
Honda Motor Co., Ltd.	\$15,000	2.53%	10/3/2027	14,159	0.03%
Honda Motor Co., Ltd.	\$10,000	2.97%	10/3/2032	9,141	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$25,000	2.19%	25/2/2025	24,153	0.06%
Mitsubishi UFJ Financial Group, Inc.	\$20,000	1.41%	17/7/2025	18,889	0.04%
Mitsubishi UFJ Financial Group, Inc.	\$20,000	5.72%	20/2/2026	20,084	0.05%
Mitsubishi UFJ Financial Group, Inc.	\$25,000	3.85%	1/3/2026	24,416	0.06%
Mitsubishi UFJ Financial Group, Inc.	\$20,000	2.76%	13/9/2026	18,875	0.04%
Mitsubishi UFJ Financial Group, Inc.	\$20,000	3.68%	22/2/2027	19,392	0.05%
Mitsubishi UFJ Financial Group, Inc.	\$25,000	1.54%	20/7/2027	22,850	0.05%
Mitsubishi UFJ Financial Group, Inc.	\$25,000	1.64%	13/10/2027	22,770	0.05%
Mitsubishi UFJ Financial Group, Inc.	\$10,000	3.96%	2/3/2028	9,737	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$15,000	4.08%	19/4/2028	14,590	0.03%
Mitsubishi UFJ Financial Group, Inc.	\$15,000	5.02%	20/7/2028	15,015	0.04%
Mitsubishi UFJ Financial Group, Inc.	\$20,000	4.05%	11/9/2028	19,441	0.05%
Mitsubishi UFJ Financial Group, Inc.	\$25,000	5.35%	13/9/2028	25,362	0.06%
Mitsubishi UFJ Financial Group, Inc.	\$20,000	3.74%	7/3/2029	19,102	0.05%
Mitsubishi UFJ Financial Group, Inc.	\$30,000	3.20%	18/7/2029	27,582	0.07%
Mitsubishi UFJ Financial Group, Inc.	\$25,000	2.31%	20/7/2032	20,756	0.05%
Mitsubishi UFJ Financial Group, Inc.	\$10,000	2.85%	19/1/2033	8,573	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$30,000	5.13%	20/7/2033	30,477	0.07%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mitsubishi UFJ Financial Group, Inc.	\$10,000	5.47%	13/9/2033	10,362	0.02%
Mitsubishi UFJ Financial Group, Inc.	\$20,000	5.41%	19/4/2034	20,616	0.05%
Mitsubishi UFJ Financial Group, Inc.	\$20,000	3.75%	18/7/2039	17,528	0.04%
Mizuho Financial Group, Inc.	\$10,000	2.23%	25/5/2026	9,556	0.02%
Mizuho Financial Group, Inc.	\$20,000	2.84%	13/9/2026	18,992	0.05%
Mizuho Financial Group, Inc.	\$10,000	1.23%	22/5/2027	9,112	0.02%
Mizuho Financial Group, Inc.	\$10,000	1.55%	9/7/2027	9,142	0.02%
Mizuho Financial Group, Inc.	\$15,000	3.17%	11/9/2027	14,094	0.03%
Mizuho Financial Group, Inc.	\$10,000	4.02%	5/3/2028	9,705	0.02%
Mizuho Financial Group, Inc.	\$15,000	5.41%	13/9/2028	15,189	0.04%
Mizuho Financial Group, Inc.	\$15,000	5.67%	27/5/2029	15,347	0.04%
Mizuho Financial Group, Inc.	\$20,000	4.25%	11/9/2029	19,329	0.05%
Mizuho Financial Group, Inc.	\$5,000	1.98%	8/9/2031	4,086	0.01%
Mizuho Financial Group, Inc.	\$15,000	2.56%	13/9/2031	12,215	0.03%
Mizuho Financial Group, Inc.	\$40,000	5.75%	6/7/2034	41,473	0.10%
Nomura Holdings, Inc.	\$15,000	2.65%	16/1/2025	14,548	0.03%
Nomura Holdings, Inc.	\$5,000	1.85%	16/7/2025	4,731	0.01%
Nomura Holdings, Inc.	\$20,000	1.65%	14/7/2026	18,284	0.04%
Nomura Holdings, Inc.	\$20,000	2.33%	22/1/2027	18,344	0.04%
Nomura Holdings, Inc.	\$25,000	3.10%	16/1/2030	22,103	0.05%
Nomura Holdings, Inc.	\$15,000	2.68%	16/7/2030	12,779	0.03%
Nomura Holdings, Inc.	\$10,000	2.61%	14/7/2031	8,298	0.02%
Nomura Holdings, Inc.	\$15,000	3.00%	22/1/2032	12,649	0.03%
Nomura Holdings, Inc.	\$10,000	6.18%	18/1/2033	10,651	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$10,000	2.35%	15/1/2025	9,706	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$35,000	1.47%	8/7/2025	33,125	0.08%
Sumitomo Mitsui Financial Group, Inc.	\$25,000	5.46%	13/1/2026	25,206	0.06%
Sumitomo Mitsui Financial Group, Inc.	\$35,000	3.78%	9/3/2026	34,126	0.08%
Sumitomo Mitsui Financial Group, Inc.	\$10,000	5.88%	13/7/2026	10,230	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$30,000	2.63%	14/7/2026	28,444	0.07%
Sumitomo Mitsui Financial Group, Inc.	\$30,000	1.40%	17/9/2026	27,308	0.07%
Sumitomo Mitsui Financial Group, Inc.	\$25,000	3.01%	19/10/2026	23,811	0.06%
Sumitomo Mitsui Financial Group, Inc.	\$10,000	3.45%	11/1/2027	9,610	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$20,000	3.36%	12/7/2027	19,026	0.05%
Sumitomo Mitsui Financial Group, Inc.	\$10,000	3.35%	18/10/2027	9,472	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$25,000	5.52%	13/1/2028	25,593	0.06%
Sumitomo Mitsui Financial Group, Inc.	\$30,000	3.54%	17/1/2028	28,553	0.07%
Sumitomo Mitsui Financial Group, Inc.	\$10,000	5.80%	13/7/2028	10,358	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$25,000	3.94%	19/7/2028	24,115	0.06%
Sumitomo Mitsui Financial Group, Inc.	\$15,000	1.90%	17/9/2028	13,131	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$30,000	3.04%	16/7/2029	27,397	0.07%
Sumitomo Mitsui Financial Group, Inc.	\$15,000	2.75%	15/1/2030	13,270	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$20,000	2.13%	8/7/2030	16,858	0.04%
Sumitomo Mitsui Financial Group, Inc.	\$20,000	2.14%	23/9/2030	16,620	0.04%
Sumitomo Mitsui Financial Group, Inc.	\$15,000	2.22%	17/9/2031	12,384	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$10,000	5.77%	13/1/2033	10,562	0.03%
Sumitomo Mitsui Financial Group, Inc.	\$10,000	2.93%	17/9/2041	7,482	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$10,000	6.18%	13/7/2043	11,140	0.03%
Takeda Pharmaceutical Co., Ltd.	\$20,000	5.00%	26/11/2028	20,302	0.05%
Takeda Pharmaceutical Co., Ltd.	\$30,000	2.05%	31/3/2030	25,720	0.06%
Takeda Pharmaceutical Co., Ltd.	\$10,000	3.03%	9/7/2040	7,699	0.02%
Takeda Pharmaceutical Co., Ltd.	\$15,000	3.18%	9/7/2050	10,735	0.03%
Takeda Pharmaceutical Co., Ltd.	\$15,000	3.38%	9/7/2060	10,531	0.03%
				1,266,706	3.02%
Mexico 0.40% (30 June 2023: 0.42%)					
America Movil SAB de CV	\$15,000	3.63%	22/4/2029	14,177	0.03%
America Movil SAB de CV	\$10,000	2.88%	7/5/2030	8,900	0.02%
America Movil SAB de CV	\$15,000	4.70%	21/7/2032	14,706	0.04%
America Movil SAB de CV	\$15,000	6.38%	1/3/2035	16,717	0.04%
America Movil SAB de CV	\$15,000	6.13%	30/3/2040	16,318	0.04%
America Movil SAB de CV	\$20,000	4.38%	16/7/2042	18,054	0.04%
Grupo Televisa SAB	\$5,000	5.00%	13/5/2045	4,289	0.01%
Grupo Televisa SAB	\$15,000	6.13%	31/1/2046	14,975	0.04%
Southern Copper Corp.	\$15,000	7.50%	27/7/2035	17,368	0.04%
Southern Copper Corp.	\$15,000	6.75%	16/4/2040	16,777	0.04%
Southern Copper Corp.	\$10,000	5.25%	8/11/2042	9,656	0.02%
Southern Copper Corp.	\$15,000	5.88%	23/4/2045	15,255	0.04%
				167,192	0.40%
Netherlands 0.73% (30 June 2023: 0.68%)					
Aegon Ltd.	\$10,000	5.50%	11/4/2048	9,525	0.02%
Cooperatieve Rabobank UA	\$10,000	1.38%	10/1/2025	9,624	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cooperatieve Rabobank UA	\$15,000	3.38%	21/5/2025	14,706	0.04%
Cooperatieve Rabobank UA	\$15,000	4.38%	4/8/2025	14,730	0.04%
Cooperatieve Rabobank UA	\$25,000	3.75%	21/7/2026	23,964	0.06%
Cooperatieve Rabobank UA	\$10,000	5.25%	24/5/2041	10,581	0.03%
Cooperatieve Rabobank UA	\$20,000	5.75%	1/12/2043	20,638	0.05%
Cooperatieve Rabobank UA	\$10,000	5.25%	4/8/2045	9,903	0.02%
ING Groep NV	\$10,000	3.87%	28/3/2026	9,802	0.02%
ING Groep NV	\$25,000	3.95%	29/3/2027	24,209	0.06%
ING Groep NV	\$15,000	6.08%	11/9/2027	15,312	0.04%
ING Groep NV	\$15,000	4.02%	28/3/2028	14,612	0.03%
ING Groep NV	\$20,000	4.55%	2/10/2028	19,747	0.05%
ING Groep NV	\$10,000	4.05%	9/4/2029	9,665	0.02%
ING Groep NV	\$10,000	4.25%	28/3/2033	9,366	0.02%
ING Groep NV	\$15,000	6.11%	11/9/2034	15,774	0.04%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$15,000	4.30%	18/6/2029	14,575	0.03%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$10,000	3.40%	1/5/2030	9,188	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$20,000	2.50%	11/5/2031	17,011	0.04%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$20,000	2.65%	15/2/2032	16,858	0.04%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$15,000	5.00%	15/1/2033	14,975	0.04%
				304,765	0.73%
Spain 0.95% (30 June 2023: 0.77%)					
Banco Bilbao Vizcaya Argentaria SA	\$10,000	5.86%	14/9/2026	10,054	0.02%
Banco Bilbao Vizcaya Argentaria SA	\$5,000	6.14%	14/9/2028	5,138	0.01%
Banco Santander SA	\$10,000	3.50%	24/3/2025	9,787	0.02%
Banco Santander SA	\$15,000	2.75%	28/5/2025	14,479	0.03%
Banco Santander SA	\$20,000	5.15%	18/8/2025	19,894	0.05%
Banco Santander SA	\$25,000	5.18%	19/11/2025	24,781	0.06%
Banco Santander SA	\$20,000	5.29%	18/8/2027	20,049	0.05%
Banco Santander SA	\$5,000	1.72%	14/9/2027	4,526	0.01%
Banco Santander SA	\$10,000	6.53%	7/11/2027	10,353	0.02%
Banco Santander SA	\$20,000	3.80%	23/2/2028	18,888	0.05%
Banco Santander SA	\$20,000	4.18%	24/3/2028	19,240	0.05%
Banco Santander SA	\$15,000	4.38%	12/4/2028	14,567	0.03%
Banco Santander SA	\$20,000	5.59%	8/8/2028	20,412	0.05%
Banco Santander SA	\$20,000	3.31%	27/6/2029	18,464	0.04%
Banco Santander SA	\$10,000	3.49%	28/5/2030	9,007	0.02%
Banco Santander SA	\$15,000	2.75%	3/12/2030	12,456	0.03%
Banco Santander SA	\$10,000	2.96%	25/3/2031	8,602	0.02%
Banco Santander SA	\$10,000	3.23%	22/11/2032	8,369	0.02%
Banco Santander SA	\$20,000	6.92%	8/8/2033	21,335	0.05%
Banco Santander SA	\$15,000	6.94%	7/11/2033	16,686	0.04%
Telefonica Emisiones SA	\$20,000	4.10%	8/3/2027	19,604	0.05%
Telefonica Emisiones SA	\$10,000	7.05%	20/6/2036	11,322	0.03%
Telefonica Emisiones SA	\$35,000	5.21%	8/3/2047	32,561	0.08%
Telefonica Emisiones SA	\$20,000	4.90%	6/3/2048	17,683	0.04%
Telefonica Emisiones SA	\$20,000	5.52%	1/3/2049	19,355	0.05%
Telefonica Europe BV	\$10,000	8.25%	15/9/2030	11,729	0.03%
				399,341	0.95%
Supranational 0.04% (30 June 2023: 0.04%)					
Concentrix Corp.	\$15,000	6.65%	2/8/2026	15,373	0.04%
				15,373	0.04%
Switzerland 0.74% (30 June 2023: 0.85%)					
Credit Suisse AG	\$15,000	7.95%	9/1/2025	15,326	0.04%
Credit Suisse AG	\$20,000	3.70%	21/2/2025	19,589	0.05%
Credit Suisse AG	\$20,000	2.95%	9/4/2025	19,379	0.05%
Credit Suisse AG	\$20,000	1.25%	7/8/2026	18,142	0.04%
Credit Suisse AG	\$15,000	5.00%	9/7/2027	15,001	0.04%
Credit Suisse AG	\$30,000	7.50%	15/2/2028	32,882	0.08%
Novartis Capital Corp.	\$10,000	1.75%	14/2/2025	9,681	0.02%
Novartis Capital Corp.	\$25,000	3.00%	20/11/2025	24,327	0.06%
Novartis Capital Corp.	\$15,000	2.00%	14/2/2027	14,051	0.03%
Novartis Capital Corp.	\$10,000	3.10%	17/5/2027	9,624	0.02%
Novartis Capital Corp.	\$15,000	2.20%	14/8/2030	13,210	0.03%
Novartis Capital Corp.	\$20,000	4.40%	6/5/2044	19,189	0.05%
Novartis Capital Corp.	\$15,000	4.00%	20/11/2045	13,521	0.03%
Novartis Capital Corp.	\$10,000	2.75%	14/8/2050	7,226	0.02%
UBS Group AG	\$30,000	3.75%	26/3/2025	29,389	0.07%
UBS Group AG	\$30,000	4.55%	17/4/2026	29,595	0.07%
UBS Group AG	\$20,000	4.88%	15/5/2045	19,053	0.04%
				309,185	0.74%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Taiwan 0.19% (30 June 2023: 0.16%)					
TSMC Arizona Corp.	\$15,000	1.75%	25/10/2026	13,842	0.03%
TSMC Arizona Corp.	\$15,000	3.88%	22/4/2027	14,685	0.04%
TSMC Arizona Corp.	\$20,000	2.50%	25/10/2031	17,129	0.04%
TSMC Arizona Corp.	\$10,000	4.25%	22/4/2032	9,817	0.02%
TSMC Arizona Corp.	\$10,000	3.13%	25/10/2041	8,081	0.02%
TSMC Arizona Corp.	\$10,000	3.25%	25/10/2051	7,860	0.02%
TSMC Arizona Corp.	\$10,000	4.50%	22/4/2052	9,887	0.02%
				81,301	0.19%
Tanzania 0.01% (30 June 2023: 0.01%)					
AngloGold Ashanti Holdings plc	\$5,000	3.38%	1/11/2028	4,503	0.01%
				4,503	0.01%
United Kingdom 5.61% (30 June 2023: 5.71%)					
Astrazeneca Finance LLC	\$15,000	1.20%	28/5/2026	13,884	0.03%
Astrazeneca Finance LLC	\$20,000	1.75%	28/5/2028	17,915	0.04%
Astrazeneca Finance LLC	\$10,000	2.25%	28/5/2031	8,628	0.02%
AstraZeneca plc	\$25,000	3.38%	16/11/2025	24,462	0.06%
AstraZeneca plc	\$20,000	0.70%	8/4/2026	18,418	0.04%
AstraZeneca plc	\$15,000	4.00%	17/1/2029	14,811	0.04%
AstraZeneca plc	\$15,000	1.38%	6/8/2030	12,470	0.03%
AstraZeneca plc	\$30,000	6.45%	15/9/2037	35,075	0.08%
AstraZeneca plc	\$5,000	4.00%	18/9/2042	4,542	0.01%
AstraZeneca plc	\$15,000	4.38%	16/11/2045	14,115	0.03%
AstraZeneca plc	\$5,000	4.38%	17/8/2048	4,703	0.01%
AstraZeneca plc	\$10,000	3.00%	28/5/2051	7,474	0.02%
Barclays plc	\$15,000	3.65%	16/3/2025	14,665	0.04%
Barclays plc	\$30,000	4.38%	12/1/2026	29,617	0.07%
Barclays plc	\$20,000	2.85%	7/5/2026	19,306	0.05%
Barclays plc	\$25,000	5.20%	12/5/2026	24,828	0.06%
Barclays plc	\$25,000	5.30%	9/8/2026	24,906	0.06%
Barclays plc	\$25,000	7.33%	2/11/2026	25,816	0.06%
Barclays plc	\$25,000	5.83%	9/5/2027	25,216	0.06%
Barclays plc	\$20,000	2.28%	24/11/2027	18,344	0.04%
Barclays plc	\$15,000	4.34%	10/1/2028	14,572	0.03%
Barclays plc	\$20,000	4.84%	9/5/2028	19,503	0.05%
Barclays plc	\$10,000	5.50%	9/8/2028	10,053	0.02%
Barclays plc	\$20,000	7.39%	2/11/2028	21,374	0.05%
Barclays plc	\$10,000	4.97%	16/5/2029	9,826	0.02%
Barclays plc	\$15,000	6.49%	13/9/2029	15,645	0.04%
Barclays plc	\$20,000	5.09%	20/6/2030	19,376	0.05%
Barclays plc	\$10,000	2.65%	24/6/2031	8,441	0.02%
Barclays plc	\$10,000	2.67%	10/3/2032	8,253	0.02%
Barclays plc	\$20,000	2.89%	24/11/2032	16,445	0.04%
Barclays plc	\$20,000	5.75%	9/8/2033	20,175	0.05%
Barclays plc	\$30,000	7.44%	2/11/2033	33,621	0.08%
Barclays plc	\$20,000	6.22%	9/5/2034	20,742	0.05%
Barclays plc	\$20,000	7.12%	27/6/2034	21,286	0.05%
Barclays plc	\$15,000	6.69%	13/9/2034	16,038	0.04%
Barclays plc	\$10,000	3.56%	23/9/2035	8,584	0.02%
Barclays plc	\$15,000	3.33%	24/11/2042	11,117	0.03%
Barclays plc	\$5,000	5.25%	17/8/2045	4,900	0.01%
Barclays plc	\$25,000	4.95%	10/1/2047	23,413	0.06%
British Telecommunications plc	\$30,000	9.63%	15/12/2030	37,133	0.09%
GlaxoSmithKline Capital plc	\$15,000	3.38%	1/6/2029	14,453	0.03%
GlaxoSmithKline Capital, Inc.	\$30,000	3.88%	15/5/2028	29,619	0.07%
GlaxoSmithKline Capital, Inc.	\$25,000	6.38%	15/5/2038	29,071	0.07%
HSBC Holdings plc	\$20,000	4.25%	18/8/2025	19,571	0.05%
HSBC Holdings plc	\$20,000	4.18%	9/12/2025	19,730	0.05%
HSBC Holdings plc	\$30,000	4.30%	8/3/2026	29,509	0.07%
HSBC Holdings plc	\$10,000	3.00%	10/3/2026	9,700	0.02%
HSBC Holdings plc	\$20,000	1.65%	18/4/2026	19,008	0.05%
HSBC Holdings plc	\$30,000	3.90%	25/5/2026	29,216	0.07%
HSBC Holdings plc	\$30,000	2.10%	4/6/2026	28,563	0.07%
HSBC Holdings plc	\$25,000	4.29%	12/9/2026	24,476	0.06%
HSBC Holdings plc	\$25,000	7.34%	3/11/2026	25,962	0.06%
HSBC Holdings plc	\$15,000	4.38%	23/11/2026	14,657	0.04%
HSBC Holdings plc	\$20,000	1.59%	24/5/2027	18,333	0.04%
HSBC Holdings plc	\$30,000	2.25%	22/11/2027	27,542	0.07%
HSBC Holdings plc	\$25,000	4.04%	13/3/2028	24,091	0.06%
HSBC Holdings plc	\$30,000	4.76%	9/6/2028	29,579	0.07%
HSBC Holdings plc	\$30,000	5.21%	11/8/2028	29,989	0.07%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HSBC Holdings plc	\$30,000	2.01%	22/9/2028	26,706	0.06%
HSBC Holdings plc	\$30,000	7.39%	3/11/2028	32,144	0.08%
HSBC Holdings plc	\$20,000	6.16%	9/3/2029	20,666	0.05%
HSBC Holdings plc	\$40,000	4.58%	19/6/2029	38,814	0.09%
HSBC Holdings plc	\$20,000	2.21%	17/8/2029	17,460	0.04%
HSBC Holdings plc	\$30,000	4.95%	31/3/2030	29,739	0.07%
HSBC Holdings plc	\$35,000	3.97%	22/5/2030	32,707	0.08%
HSBC Holdings plc	\$15,000	2.85%	4/6/2031	12,913	0.03%
HSBC Holdings plc	\$40,000	2.80%	24/5/2032	33,384	0.08%
HSBC Holdings plc	\$10,000	2.87%	22/11/2032	8,322	0.02%
HSBC Holdings plc	\$20,000	4.76%	29/3/2033	18,640	0.04%
HSBC Holdings plc	\$25,000	5.40%	11/8/2033	25,119	0.06%
HSBC Holdings plc	\$20,000	8.11%	3/11/2033	23,041	0.05%
HSBC Holdings plc	\$25,000	6.25%	9/3/2034	26,484	0.06%
HSBC Holdings plc	\$20,000	6.55%	20/6/2034	20,935	0.05%
HSBC Holdings plc	\$10,000	7.40%	13/11/2034	10,979	0.03%
HSBC Holdings plc	\$20,000	6.50%	2/5/2036	21,158	0.05%
HSBC Holdings plc	\$35,000	6.50%	15/9/2037	37,498	0.09%
HSBC Holdings plc	\$15,000	6.10%	14/1/2042	17,064	0.04%
HSBC Holdings plc	\$35,000	6.33%	9/3/2044	37,811	0.09%
HSBC Holdings plc	\$15,000	5.25%	14/3/2044	14,649	0.04%
Lloyds Banking Group plc	\$20,000	4.45%	8/5/2025	19,762	0.05%
Lloyds Banking Group plc	\$20,000	4.58%	10/12/2025	19,591	0.05%
Lloyds Banking Group plc	\$15,000	3.51%	18/3/2026	14,644	0.03%
Lloyds Banking Group plc	\$15,000	4.65%	24/3/2026	14,740	0.04%
Lloyds Banking Group plc	\$20,000	4.72%	11/8/2026	19,740	0.05%
Lloyds Banking Group plc	\$20,000	3.75%	11/1/2027	19,217	0.05%
Lloyds Banking Group plc	\$10,000	1.63%	11/5/2027	9,166	0.02%
Lloyds Banking Group plc	\$15,000	3.75%	18/3/2028	14,362	0.03%
Lloyds Banking Group plc	\$25,000	4.38%	22/3/2028	24,449	0.06%
Lloyds Banking Group plc	\$15,000	4.55%	16/8/2028	14,772	0.04%
Lloyds Banking Group plc	\$20,000	3.57%	7/11/2028	18,819	0.04%
Lloyds Banking Group plc	\$20,000	5.87%	6/3/2029	20,501	0.05%
Lloyds Banking Group plc	\$10,000	4.98%	11/8/2033	9,760	0.02%
Lloyds Banking Group plc	\$15,000	7.95%	15/11/2033	17,207	0.04%
Lloyds Banking Group plc	\$5,000	5.30%	1/12/2045	4,785	0.01%
Lloyds Banking Group plc	\$10,000	3.37%	14/12/2046	6,963	0.02%
Lloyds Banking Group plc	\$15,000	4.34%	9/1/2048	12,062	0.03%
Mead Johnson Nutrition Co.	\$5,000	4.13%	15/11/2025	4,932	0.01%
NatWest Group plc	\$40,000	4.80%	5/4/2026	39,664	0.09%
NatWest Group plc	\$25,000	7.47%	10/11/2026	25,871	0.06%
NatWest Group plc	\$15,000	5.85%	2/3/2027	15,138	0.04%
NatWest Group plc	\$15,000	1.64%	14/6/2027	13,698	0.03%
NatWest Group plc	\$10,000	3.07%	22/5/2028	9,291	0.02%
NatWest Group plc	\$10,000	5.52%	30/9/2028	10,067	0.02%
NatWest Group plc	\$15,000	4.89%	18/5/2029	14,744	0.04%
NatWest Group plc	\$10,000	5.81%	13/9/2029	10,262	0.02%
NatWest Group plc	\$20,000	5.08%	27/1/2030	19,732	0.05%
NatWest Group plc	\$15,000	4.45%	8/5/2030	14,351	0.03%
NatWest Group plc	\$10,000	6.02%	2/3/2034	10,516	0.03%
NatWest Group plc	\$5,000	3.03%	28/11/2035	4,160	0.01%
Prudential Funding Asia plc	\$10,000	3.13%	14/4/2030	8,989	0.02%
RELX Capital, Inc.	\$10,000	4.00%	18/3/2029	9,833	0.02%
Santander UK Group Holdings plc	\$10,000	1.53%	21/8/2026	9,330	0.02%
Santander UK Group Holdings plc	\$15,000	6.83%	21/11/2026	15,288	0.04%
Santander UK Group Holdings plc	\$15,000	2.47%	11/1/2028	13,671	0.03%
Santander UK Group Holdings plc	\$10,000	3.82%	3/11/2028	9,397	0.02%
Santander UK Group Holdings plc	\$15,000	6.53%	10/1/2029	15,539	0.04%
Smith & Nephew plc	\$10,000	2.03%	14/10/2030	8,265	0.02%
Unilever Capital Corp.	\$10,000	2.90%	5/5/2027	9,547	0.02%
Unilever Capital Corp.	\$20,000	3.50%	22/3/2028	19,399	0.05%
Unilever Capital Corp.	\$25,000	2.13%	6/9/2029	22,303	0.05%
Unilever Capital Corp.	\$10,000	1.75%	12/8/2031	8,313	0.02%
Unilever Capital Corp.	\$10,000	5.90%	15/11/2032	11,146	0.03%
Vodafone Group plc	\$25,000	4.13%	30/5/2025	24,691	0.06%
Vodafone Group plc	\$10,000	4.38%	30/5/2028	9,984	0.02%
Vodafone Group plc	\$25,000	6.15%	27/2/2037	27,068	0.06%
Vodafone Group plc	\$15,000	4.38%	19/2/2043	13,094	0.03%
Vodafone Group plc	\$25,000	4.88%	19/6/2049	22,681	0.05%
Vodafone Group plc	\$20,000	4.25%	17/9/2050	16,652	0.04%
				2,357,150	5.61%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United States 81.40% (30 June 2023: 80.57%)					
Abbott Laboratories	\$20,000	2.95%	15/3/2025	19,590	0.05%
Abbott Laboratories	\$15,000	3.75%	30/11/2026	14,800	0.04%
Abbott Laboratories	\$15,000	4.75%	30/11/2036	15,370	0.04%
Abbott Laboratories	\$45,000	4.90%	30/11/2046	46,141	0.11%
AbbVie, Inc.	\$30,000	3.80%	15/3/2025	29,621	0.07%
AbbVie, Inc.	\$50,000	3.60%	14/5/2025	49,118	0.12%
AbbVie, Inc.	\$20,000	3.20%	14/5/2026	19,406	0.05%
AbbVie, Inc.	\$50,000	2.95%	21/11/2026	47,952	0.11%
AbbVie, Inc.	\$35,000	4.25%	14/11/2028	34,840	0.08%
AbbVie, Inc.	\$60,000	3.20%	21/11/2029	56,060	0.13%
AbbVie, Inc.	\$25,000	4.55%	15/3/2035	24,540	0.06%
AbbVie, Inc.	\$25,000	4.50%	14/5/2035	24,451	0.06%
AbbVie, Inc.	\$10,000	4.30%	14/5/2036	9,588	0.02%
AbbVie, Inc.	\$45,000	4.05%	21/11/2039	40,697	0.10%
AbbVie, Inc.	\$30,000	4.40%	6/11/2042	27,860	0.07%
AbbVie, Inc.	\$15,000	4.85%	15/6/2044	14,613	0.04%
AbbVie, Inc.	\$5,000	4.75%	15/3/2045	4,808	0.01%
AbbVie, Inc.	\$30,000	4.70%	14/5/2045	28,634	0.07%
AbbVie, Inc.	\$20,000	4.45%	14/5/2046	18,391	0.04%
AbbVie, Inc.	\$15,000	4.88%	14/11/2048	14,668	0.04%
AbbVie, Inc.	\$65,000	4.25%	21/11/2049	58,011	0.14%
Adobe, Inc.	\$15,000	3.25%	1/2/2025	14,743	0.04%
Adobe, Inc.	\$10,000	2.15%	1/2/2027	9,381	0.02%
Adobe, Inc.	\$10,000	2.30%	1/2/2030	8,971	0.02%
Aetna, Inc.	\$5,000	6.63%	15/6/2036	5,599	0.01%
Aetna, Inc.	\$10,000	3.88%	15/8/2047	7,834	0.02%
Aflac, Inc.	\$10,000	3.60%	1/4/2030	9,450	0.02%
Agilent Technologies, Inc.	\$10,000	2.30%	12/3/2031	8,669	0.02%
Air Lease Corp.	\$10,000	2.30%	1/2/2025	9,649	0.02%
Air Lease Corp.	\$5,000	3.38%	1/7/2025	4,843	0.01%
Air Lease Corp.	\$15,000	2.88%	15/1/2026	14,300	0.03%
Air Lease Corp.	\$20,000	3.75%	1/6/2026	19,324	0.05%
Air Lease Corp.	\$30,000	1.88%	15/8/2026	27,626	0.07%
Air Lease Corp.	\$25,000	2.20%	15/1/2027	22,909	0.05%
Air Lease Corp.	\$10,000	3.13%	1/12/2030	8,757	0.02%
Air Lease Corp.	\$5,000	2.88%	15/1/2032	4,239	0.01%
Air Products & Chemicals, Inc.	\$15,000	2.05%	15/5/2030	13,113	0.03%
Air Products & Chemicals, Inc.	\$10,000	2.70%	15/5/2040	7,638	0.02%
Air Products & Chemicals, Inc.	\$10,000	2.80%	15/5/2050	7,164	0.02%
Alexandria Real Estate Equities, Inc.	\$15,000	3.38%	15/8/2031	13,533	0.03%
Alexandria Real Estate Equities, Inc.	\$10,000	2.00%	18/5/2032	8,015	0.02%
Alexandria Real Estate Equities, Inc.	\$20,000	1.88%	1/2/2033	15,586	0.04%
Alexandria Real Estate Equities, Inc.	\$15,000	3.00%	18/5/2051	9,933	0.02%
Alexandria Real Estate Equities, Inc.	\$15,000	3.55%	15/3/2052	10,959	0.03%
Allstate Corp.	\$10,000	5.25%	30/3/2033	10,215	0.02%
Ally Financial, Inc.	\$5,000	5.80%	1/5/2025	5,004	0.01%
Ally Financial, Inc.	\$10,000	4.75%	9/6/2027	9,640	0.02%
Ally Financial, Inc.	\$15,000	7.10%	15/11/2027	15,634	0.04%
Ally Financial, Inc.	\$5,000	2.20%	2/11/2028	4,276	0.01%
Ally Financial, Inc.	\$10,000	6.99%	13/6/2029	10,344	0.02%
Ally Financial, Inc.	\$10,000	6.85%	3/1/2030	10,283	0.02%
Ally Financial, Inc.	\$20,000	8.00%	1/11/2031	21,909	0.05%
Alphabet, Inc.	\$20,000	0.45%	15/8/2025	18,773	0.05%
Alphabet, Inc.	\$15,000	2.00%	15/8/2026	14,165	0.03%
Alphabet, Inc.	\$20,000	0.80%	15/8/2027	17,880	0.04%
Alphabet, Inc.	\$25,000	1.10%	15/8/2030	20,735	0.05%
Alphabet, Inc.	\$25,000	2.05%	15/8/2050	15,646	0.04%
Alphabet, Inc.	\$25,000	2.25%	15/8/2060	15,528	0.04%
Amazon.com, Inc.	\$25,000	3.00%	13/4/2025	24,484	0.06%
Amazon.com, Inc.	\$10,000	0.80%	3/6/2025	9,478	0.02%
Amazon.com, Inc.	\$20,000	4.60%	1/12/2025	20,072	0.05%
Amazon.com, Inc.	\$30,000	5.20%	3/12/2025	30,366	0.07%
Amazon.com, Inc.	\$30,000	1.00%	12/5/2026	27,722	0.07%
Amazon.com, Inc.	\$30,000	3.30%	13/4/2027	29,133	0.07%
Amazon.com, Inc.	\$15,000	1.20%	3/6/2027	13,528	0.03%
Amazon.com, Inc.	\$25,000	3.15%	22/8/2027	24,025	0.06%
Amazon.com, Inc.	\$20,000	4.55%	1/12/2027	20,294	0.05%
Amazon.com, Inc.	\$20,000	1.65%	12/5/2028	18,008	0.04%
Amazon.com, Inc.	\$15,000	3.45%	13/4/2029	14,533	0.03%
Amazon.com, Inc.	\$40,000	4.65%	1/12/2029	41,031	0.10%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Amazon.com, Inc.	\$20,000	1.50%	3/6/2030	16,943	0.04%
Amazon.com, Inc.	\$40,000	2.10%	12/5/2031	34,500	0.08%
Amazon.com, Inc.	\$25,000	3.60%	13/4/2032	23,798	0.06%
Amazon.com, Inc.	\$25,000	4.70%	1/12/2032	25,685	0.06%
Amazon.com, Inc.	\$20,000	4.80%	5/12/2034	20,699	0.05%
Amazon.com, Inc.	\$30,000	3.88%	22/8/2037	27,845	0.07%
Amazon.com, Inc.	\$30,000	2.88%	12/5/2041	23,563	0.06%
Amazon.com, Inc.	\$10,000	4.95%	5/12/2044	10,321	0.02%
Amazon.com, Inc.	\$35,000	4.05%	22/8/2047	31,566	0.08%
Amazon.com, Inc.	\$20,000	2.50%	3/6/2050	13,325	0.03%
Amazon.com, Inc.	\$35,000	3.10%	12/5/2051	26,160	0.06%
Amazon.com, Inc.	\$20,000	3.95%	13/4/2052	17,532	0.04%
Amazon.com, Inc.	\$20,000	4.25%	22/8/2057	18,444	0.04%
Amazon.com, Inc.	\$25,000	2.70%	3/6/2060	16,566	0.04%
Amazon.com, Inc.	\$20,000	3.25%	12/5/2061	14,719	0.04%
Amazon.com, Inc.	\$15,000	4.10%	13/4/2062	13,263	0.03%
American Express Co.	\$20,000	2.25%	4/3/2025	19,353	0.05%
American Express Co.	\$30,000	3.95%	1/8/2025	29,521	0.07%
American Express Co.	\$15,000	4.20%	6/11/2025	14,828	0.04%
American Express Co.	\$10,000	4.90%	13/2/2026	10,022	0.02%
American Express Co.	\$10,000	4.99%	1/5/2026	9,977	0.02%
American Express Co.	\$10,000	3.13%	20/5/2026	9,649	0.02%
American Express Co.	\$10,000	6.34%	30/10/2026	10,201	0.02%
American Express Co.	\$15,000	1.65%	4/11/2026	13,845	0.03%
American Express Co.	\$20,000	2.55%	4/3/2027	18,737	0.04%
American Express Co.	\$20,000	3.30%	3/5/2027	19,119	0.05%
American Express Co.	\$10,000	5.39%	28/7/2027	10,117	0.02%
American Express Co.	\$10,000	5.85%	5/11/2027	10,435	0.03%
American Express Co.	\$10,000	4.05%	3/5/2029	9,906	0.02%
American Express Co.	\$20,000	5.28%	27/7/2029	20,401	0.05%
American Express Co.	\$10,000	6.49%	30/10/2031	10,842	0.03%
American Express Co.	\$10,000	4.99%	26/5/2033	9,975	0.02%
American Express Co.	\$10,000	4.42%	3/8/2033	9,630	0.02%
American Express Co.	\$20,000	5.04%	1/5/2034	19,972	0.05%
American Express Co.	\$15,000	4.05%	3/12/2042	13,558	0.03%
American Honda Finance Corp.	\$10,000	1.50%	13/1/2025	9,648	0.02%
American Honda Finance Corp.	\$10,000	1.20%	8/7/2025	9,486	0.02%
American Honda Finance Corp.	\$10,000	5.25%	7/7/2026	10,179	0.02%
American Honda Finance Corp.	\$10,000	2.00%	24/3/2028	9,066	0.02%
American Honda Finance Corp.	\$10,000	5.13%	7/7/2028	10,317	0.02%
American Honda Finance Corp.	\$10,000	5.65%	15/11/2028	10,470	0.03%
American International Group, Inc.	\$10,000	5.13%	27/3/2033	10,149	0.02%
American International Group, Inc.	\$5,000	4.80%	10/7/2045	4,718	0.01%
American International Group, Inc.	\$15,000	5.75%	1/4/2048	14,827	0.04%
American International Group, Inc.	\$15,000	4.75%	1/4/2048	14,212	0.03%
American International Group, Inc.	\$10,000	4.38%	30/6/2050	8,946	0.02%
American Tower Corp.	\$15,000	4.00%	1/6/2025	14,749	0.04%
American Tower Corp.	\$10,000	3.38%	15/10/2026	9,591	0.02%
American Tower Corp.	\$15,000	3.55%	15/7/2027	14,402	0.03%
American Tower Corp.	\$25,000	5.80%	15/11/2028	26,020	0.06%
American Tower Corp.	\$10,000	3.80%	15/8/2029	9,492	0.02%
American Tower Corp.	\$5,000	2.90%	15/1/2030	4,467	0.01%
American Tower Corp.	\$10,000	5.65%	15/3/2033	10,398	0.03%
American Tower Corp.	\$20,000	5.55%	15/7/2033	20,722	0.05%
American Tower Corp.	\$20,000	3.10%	15/6/2050	13,695	0.03%
American Tower Corp.	\$5,000	2.95%	15/1/2051	3,337	0.01%
American Water Capital Corp.	\$10,000	4.45%	1/6/2032	9,939	0.02%
American Water Capital Corp.	\$5,000	6.59%	15/10/2037	5,803	0.01%
American Water Capital Corp.	\$10,000	3.75%	1/9/2047	8,175	0.02%
Ameriprise Financial, Inc.	\$10,000	5.15%	15/5/2033	10,317	0.02%
Amgen, Inc.	\$25,000	5.25%	2/3/2025	25,058	0.06%
Amgen, Inc.	\$30,000	5.51%	2/3/2026	30,013	0.07%
Amgen, Inc.	\$20,000	2.60%	19/8/2026	19,003	0.05%
Amgen, Inc.	\$20,000	2.20%	21/2/2027	18,595	0.04%
Amgen, Inc.	\$45,000	5.15%	2/3/2028	46,011	0.11%
Amgen, Inc.	\$15,000	3.00%	22/2/2029	14,105	0.03%
Amgen, Inc.	\$20,000	4.05%	18/8/2029	19,582	0.05%
Amgen, Inc.	\$20,000	2.45%	21/2/2030	17,734	0.04%
Amgen, Inc.	\$30,000	5.25%	2/3/2030	30,850	0.07%
Amgen, Inc.	\$10,000	2.00%	15/1/2032	8,195	0.02%
Amgen, Inc.	\$10,000	3.35%	22/2/2032	9,128	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Amgen, Inc.	\$5,000	4.20%	1/3/2033	4,757	0.01%
Amgen, Inc.	\$45,000	5.25%	2/3/2033	46,123	0.11%
Amgen, Inc.	\$20,000	3.15%	21/2/2040	15,582	0.04%
Amgen, Inc.	\$10,000	2.80%	15/8/2041	7,281	0.02%
Amgen, Inc.	\$25,000	5.60%	2/3/2043	25,852	0.06%
Amgen, Inc.	\$30,000	4.40%	1/5/2045	26,669	0.06%
Amgen, Inc.	\$15,000	4.56%	15/6/2048	13,540	0.03%
Amgen, Inc.	\$30,000	3.38%	21/2/2050	22,393	0.05%
Amgen, Inc.	\$45,000	4.66%	15/6/2051	41,014	0.10%
Amgen, Inc.	\$25,000	3.00%	15/1/2052	17,508	0.04%
Amgen, Inc.	\$5,000	4.20%	22/2/2052	4,230	0.01%
Amgen, Inc.	\$10,000	4.88%	1/3/2053	9,363	0.02%
Amgen, Inc.	\$50,000	5.65%	2/3/2053	52,709	0.13%
Amgen, Inc.	\$15,000	2.77%	1/9/2053	9,650	0.02%
Amgen, Inc.	\$10,000	4.40%	22/2/2062	8,455	0.02%
Amgen, Inc.	\$30,000	5.75%	2/3/2063	31,554	0.08%
Amphenol Corp.	\$15,000	2.80%	15/2/2030	13,669	0.03%
Aon Corp.	\$15,000	3.75%	2/5/2029	14,353	0.03%
Aon Corp.	\$10,000	2.80%	15/5/2030	8,870	0.02%
Aon Corp./Aon Global Holdings plc	\$15,000	3.90%	28/2/2052	11,892	0.03%
Aon Global Ltd.	\$15,000	3.88%	15/12/2025	14,688	0.04%
Apple, Inc.	\$10,000	2.50%	9/2/2025	9,754	0.02%
Apple, Inc.	\$20,000	1.13%	11/5/2025	19,072	0.05%
Apple, Inc. ¹	\$20,000	3.20%	13/5/2025	19,605	0.05%
Apple, Inc.	\$30,000	0.70%	8/2/2026	27,791	0.07%
Apple, Inc.	\$35,000	3.25%	23/2/2026	34,161	0.08%
Apple, Inc.	\$25,000	2.45%	4/8/2026	23,849	0.06%
Apple, Inc.	\$30,000	2.05%	11/9/2026	28,287	0.07%
Apple, Inc.	\$30,000	3.35%	9/2/2027	29,220	0.07%
Apple, Inc.	\$30,000	3.20%	11/5/2027	29,052	0.07%
Apple, Inc.	\$10,000	3.00%	20/6/2027	9,614	0.02%
Apple, Inc.	\$25,000	2.90%	12/9/2027	23,931	0.06%
Apple, Inc.	\$15,000	3.00%	13/11/2027	14,388	0.03%
Apple, Inc.	\$30,000	1.20%	8/2/2028	26,708	0.06%
Apple, Inc.	\$15,000	4.00%	10/5/2028	14,962	0.04%
Apple, Inc.	\$30,000	1.40%	5/8/2028	26,571	0.06%
Apple, Inc.	\$10,000	3.25%	8/8/2029	9,555	0.02%
Apple, Inc.	\$25,000	2.20%	11/9/2029	22,631	0.05%
Apple, Inc.	\$20,000	1.65%	11/5/2030	17,119	0.04%
Apple, Inc.	\$15,000	1.25%	20/8/2030	12,460	0.03%
Apple, Inc.	\$25,000	1.65%	8/2/2031	21,078	0.05%
Apple, Inc.	\$20,000	1.70%	5/8/2031	16,727	0.04%
Apple, Inc.	\$25,000	3.35%	8/8/2032	23,437	0.06%
Apple, Inc.	\$15,000	4.50%	23/2/2036	15,338	0.04%
Apple, Inc.	\$20,000	2.38%	8/2/2041	14,679	0.04%
Apple, Inc.	\$30,000	3.85%	4/5/2043	26,704	0.06%
Apple, Inc.	\$10,000	4.45%	6/5/2044	9,725	0.02%
Apple, Inc.	\$30,000	3.45%	9/2/2045	25,032	0.06%
Apple, Inc.	\$15,000	4.38%	13/5/2045	14,261	0.03%
Apple, Inc.	\$45,000	4.65%	23/2/2046	44,395	0.11%
Apple, Inc.	\$30,000	3.85%	4/8/2046	26,154	0.06%
Apple, Inc.	\$15,000	4.25%	9/2/2047	14,179	0.03%
Apple, Inc.	\$10,000	3.75%	12/9/2047	8,564	0.02%
Apple, Inc.	\$15,000	3.75%	13/11/2047	12,827	0.03%
Apple, Inc.	\$15,000	2.95%	11/9/2049	11,031	0.03%
Apple, Inc.	\$30,000	2.65%	11/5/2050	20,681	0.05%
Apple, Inc.	\$40,000	2.65%	8/2/2051	27,460	0.07%
Apple, Inc.	\$20,000	2.70%	5/8/2051	13,785	0.03%
Apple, Inc.	\$20,000	3.95%	8/8/2052	17,547	0.04%
Apple, Inc.	\$15,000	4.85%	10/5/2053	15,304	0.04%
Apple, Inc.	\$20,000	2.55%	20/8/2060	13,208	0.03%
Apple, Inc.	\$20,000	2.80%	8/2/2061	13,628	0.03%
Apple, Inc.	\$25,000	2.85%	5/8/2061	17,115	0.04%
Applied Materials, Inc.	\$10,000	1.75%	1/6/2030	8,516	0.02%
Applied Materials, Inc.	\$20,000	4.35%	1/4/2047	18,892	0.05%
Aptiv plc	\$20,000	3.10%	1/12/2051	13,058	0.03%
Aptiv plc/Aptiv Corp.	\$15,000	4.15%	1/5/2052	11,889	0.03%
Arch Capital Group Ltd.	\$10,000	3.64%	30/6/2050	7,648	0.02%
Arthur J Gallagher & Co.	\$5,000	3.50%	20/5/2051	3,707	0.01%
Astrazeneca Finance LLC	\$10,000	4.88%	3/3/2028	10,194	0.02%
AT&T, Inc.	\$20,000	5.54%	20/2/2026	20,014	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AT&T, Inc.	\$30,000	1.70%	25/3/2026	28,067	0.07%
AT&T, Inc.	\$15,000	4.25%	1/3/2027	14,840	0.04%
AT&T, Inc.	\$30,000	2.30%	1/6/2027	27,860	0.07%
AT&T, Inc.	\$20,000	1.65%	1/2/2028	17,810	0.04%
AT&T, Inc.	\$20,000	4.10%	15/2/2028	19,555	0.05%
AT&T, Inc.	\$35,000	4.35%	1/3/2029	34,554	0.08%
AT&T, Inc.	\$40,000	4.30%	15/2/2030	39,155	0.09%
AT&T, Inc.	\$35,000	2.75%	1/6/2031	30,664	0.07%
AT&T, Inc.	\$30,000	2.25%	1/2/2032	24,822	0.06%
AT&T, Inc.	\$50,000	2.55%	1/12/2033	40,793	0.10%
AT&T, Inc.	\$25,000	5.40%	15/2/2034	25,796	0.06%
AT&T, Inc.	\$25,000	4.50%	15/5/2035	23,713	0.06%
AT&T, Inc.	\$10,000	5.25%	1/3/2037	10,048	0.02%
AT&T, Inc.	\$10,000	4.85%	1/3/2039	9,564	0.02%
AT&T, Inc.	\$30,000	3.50%	1/6/2041	23,843	0.06%
AT&T, Inc.	\$15,000	4.30%	15/12/2042	13,065	0.03%
AT&T, Inc.	\$10,000	4.35%	15/6/2045	8,652	0.02%
AT&T, Inc.	\$20,000	4.75%	15/5/2046	18,133	0.04%
AT&T, Inc.	\$5,000	5.65%	15/2/2047	5,208	0.01%
AT&T, Inc.	\$20,000	4.50%	9/3/2048	17,521	0.04%
AT&T, Inc.	\$10,000	4.55%	9/3/2049	8,766	0.02%
AT&T, Inc.	\$35,000	3.65%	1/6/2051	26,417	0.06%
AT&T, Inc.	\$10,000	3.30%	1/2/2052	7,154	0.02%
AT&T, Inc.	\$95,000	3.50%	15/9/2053	69,120	0.17%
AT&T, Inc.	\$75,000	3.55%	15/9/2055	54,073	0.13%
AT&T, Inc.	\$60,000	3.80%	1/12/2057	44,661	0.11%
AT&T, Inc.	\$70,000	3.65%	15/9/2059	50,276	0.12%
AT&T, Inc.	\$25,000	3.85%	1/6/2060	18,679	0.04%
Athene Holding Ltd.	\$15,000	4.13%	12/1/2028	14,345	0.03%
Autodesk, Inc.	\$10,000	2.40%	15/12/2031	8,560	0.02%
Automatic Data Processing, Inc.	\$5,000	3.38%	15/9/2025	4,903	0.01%
Automatic Data Processing, Inc.	\$5,000	1.70%	15/5/2028	4,512	0.01%
Automatic Data Processing, Inc.	\$15,000	1.25%	1/9/2030	12,488	0.03%
AutoZone, Inc.	\$10,000	4.00%	15/4/2030	9,613	0.02%
AutoZone, Inc.	\$10,000	4.75%	1/8/2032	9,909	0.02%
Bank of America Corp.	\$25,000	4.00%	22/1/2025	24,660	0.06%
Bank of America Corp.	\$25,000	3.95%	21/4/2025	24,582	0.06%
Bank of America Corp.	\$25,000	3.88%	1/8/2025	24,649	0.06%
Bank of America Corp.	\$20,000	1.53%	6/12/2025	19,223	0.05%
Bank of America Corp.	\$25,000	3.37%	23/1/2026	24,418	0.06%
Bank of America Corp.	\$15,000	2.02%	13/2/2026	14,411	0.03%
Bank of America Corp.	\$15,000	4.45%	3/3/2026	14,823	0.04%
Bank of America Corp.	\$30,000	3.38%	2/4/2026	29,199	0.07%
Bank of America Corp.	\$25,000	3.50%	19/4/2026	24,335	0.06%
Bank of America Corp.	\$40,000	1.32%	19/6/2026	37,650	0.09%
Bank of America Corp.	\$20,000	4.83%	22/7/2026	19,852	0.05%
Bank of America Corp.	\$20,000	4.25%	22/10/2026	19,641	0.05%
Bank of America Corp.	\$25,000	1.20%	24/10/2026	23,220	0.06%
Bank of America Corp.	\$40,000	5.08%	20/1/2027	39,929	0.10%
Bank of America Corp.	\$30,000	1.66%	11/3/2027	27,753	0.07%
Bank of America Corp.	\$30,000	3.56%	23/4/2027	28,884	0.07%
Bank of America Corp.	\$65,000	1.73%	22/7/2027	59,538	0.14%
Bank of America Corp.	\$10,000	5.93%	15/9/2027	10,201	0.02%
Bank of America Corp.	\$25,000	3.25%	21/10/2027	23,796	0.06%
Bank of America Corp.	\$20,000	4.18%	25/11/2027	19,451	0.05%
Bank of America Corp.	\$30,000	3.82%	20/1/2028	28,846	0.07%
Bank of America Corp.	\$30,000	2.55%	4/2/2028	27,798	0.07%
Bank of America Corp.	\$20,000	3.71%	24/4/2028	19,111	0.05%
Bank of America Corp.	\$30,000	4.38%	27/4/2028	29,323	0.07%
Bank of America Corp.	\$20,000	3.59%	21/7/2028	18,979	0.05%
Bank of America Corp.	\$30,000	4.95%	22/7/2028	29,974	0.07%
Bank of America Corp.	\$20,000	6.20%	10/11/2028	20,885	0.05%
Bank of America Corp.	\$55,000	3.42%	20/12/2028	51,780	0.12%
Bank of America Corp.	\$30,000	3.97%	5/3/2029	28,653	0.07%
Bank of America Corp.	\$40,000	5.20%	25/4/2029	40,244	0.10%
Bank of America Corp.	\$30,000	2.09%	14/6/2029	26,457	0.06%
Bank of America Corp.	\$40,000	4.27%	23/7/2029	38,600	0.09%
Bank of America Corp.	\$25,000	5.82%	15/9/2029	25,806	0.06%
Bank of America Corp.	\$40,000	3.97%	7/2/2030	37,923	0.09%
Bank of America Corp.	\$28,000	3.19%	23/7/2030	25,393	0.06%
Bank of America Corp.	\$20,000	2.88%	22/10/2030	17,760	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.	\$45,000	2.50%	13/2/2031	38,675	0.09%
Bank of America Corp.	\$30,000	2.59%	29/4/2031	25,837	0.06%
Bank of America Corp.	\$30,000	1.90%	23/7/2031	24,504	0.06%
Bank of America Corp.	\$30,000	1.92%	24/10/2031	24,365	0.06%
Bank of America Corp.	\$30,000	2.65%	11/3/2032	25,353	0.06%
Bank of America Corp.	\$55,000	2.69%	22/4/2032	46,441	0.11%
Bank of America Corp.	\$40,000	2.30%	21/7/2032	32,673	0.08%
Bank of America Corp.	\$40,000	2.57%	20/10/2032	33,183	0.08%
Bank of America Corp.	\$40,000	2.97%	4/2/2033	33,991	0.08%
Bank of America Corp.	\$35,000	4.57%	27/4/2033	33,385	0.08%
Bank of America Corp.	\$60,000	5.02%	22/7/2033	59,319	0.14%
Bank of America Corp.	\$60,000	5.29%	25/4/2034	60,169	0.14%
Bank of America Corp.	\$40,000	5.87%	15/9/2034	41,916	0.10%
Bank of America Corp.	\$20,000	2.48%	21/9/2036	15,869	0.04%
Bank of America Corp.	\$20,000	6.11%	29/1/2037	21,371	0.05%
Bank of America Corp.	\$35,000	3.85%	8/3/2037	30,738	0.07%
Bank of America Corp.	\$20,000	4.24%	24/4/2038	18,044	0.04%
Bank of America Corp.	\$25,000	7.75%	14/5/2038	30,391	0.07%
Bank of America Corp.	\$25,000	4.08%	23/4/2040	21,928	0.05%
Bank of America Corp.	\$50,000	2.68%	19/6/2041	35,853	0.09%
Bank of America Corp.	\$15,000	5.88%	7/2/2042	16,185	0.04%
Bank of America Corp.	\$40,000	3.31%	22/4/2042	31,228	0.07%
Bank of America Corp.	\$20,000	5.00%	21/1/2044	19,692	0.05%
Bank of America Corp.	\$25,000	4.44%	20/1/2048	22,517	0.05%
Bank of America Corp.	\$20,000	3.95%	23/1/2049	16,821	0.04%
Bank of America Corp.	\$35,000	4.33%	15/3/2050	30,715	0.07%
Bank of America Corp.	\$55,000	4.08%	20/3/2051	46,437	0.11%
Bank of America Corp.	\$5,000	2.83%	24/10/2051	3,393	0.01%
Bank of America Corp.	\$15,000	3.48%	13/3/2052	11,588	0.03%
Bank of America Corp.	\$15,000	2.97%	21/7/2052	10,584	0.03%
Bank of America NA	\$10,000	6.00%	15/10/2036	10,850	0.03%
Bank of New York Mellon Corp.	\$30,000	1.60%	24/4/2025	28,800	0.07%
Bank of New York Mellon Corp.	\$10,000	2.80%	4/5/2026	9,577	0.02%
Bank of New York Mellon Corp.	\$15,000	4.41%	24/7/2026	14,841	0.04%
Bank of New York Mellon Corp.	\$10,000	2.45%	17/8/2026	9,441	0.02%
Bank of New York Mellon Corp.	\$10,000	2.05%	26/1/2027	9,295	0.02%
Bank of New York Mellon Corp.	\$20,000	4.95%	26/4/2027	19,996	0.05%
Bank of New York Mellon Corp.	\$5,000	3.25%	16/5/2027	4,792	0.01%
Bank of New York Mellon Corp.	\$15,000	3.40%	29/1/2028	14,312	0.03%
Bank of New York Mellon Corp.	\$20,000	3.44%	7/2/2028	19,252	0.05%
Bank of New York Mellon Corp.	\$10,000	3.85%	28/4/2028	9,754	0.02%
Bank of New York Mellon Corp.	\$10,000	5.80%	25/10/2028	10,368	0.03%
Bank of New York Mellon Corp.	\$10,000	4.54%	1/2/2029	9,937	0.02%
Bank of New York Mellon Corp.	\$10,000	3.30%	23/8/2029	9,363	0.02%
Bank of New York Mellon Corp.	\$10,000	6.32%	25/10/2029	10,613	0.03%
Bank of New York Mellon Corp.	\$5,000	4.29%	13/6/2033	4,769	0.01%
Bank of New York Mellon Corp.	\$18,000	5.83%	25/10/2033	19,091	0.05%
Bank of New York Mellon Corp.	\$10,000	4.71%	1/2/2034	9,778	0.02%
Bank of New York Mellon Corp.	\$10,000	4.97%	26/4/2034	9,961	0.02%
Bank of New York Mellon Corp.	\$10,000	6.47%	25/10/2034	11,085	0.03%
Bank of Nova Scotia	\$15,000	4.75%	2/2/2026	14,973	0.04%
Baxalta, Inc.	\$15,000	4.00%	23/6/2025	14,756	0.04%
Baxter International, Inc.	\$15,000	2.60%	15/8/2026	14,139	0.03%
Baxter International, Inc.	\$10,000	1.92%	1/2/2027	9,165	0.02%
Baxter International, Inc.	\$15,000	2.27%	1/12/2028	13,442	0.03%
Baxter International, Inc.	\$20,000	2.54%	1/2/2032	16,781	0.04%
Baxter International, Inc.	\$10,000	3.13%	1/12/2051	6,896	0.02%
Becton Dickinson & Co.	\$30,000	3.70%	6/6/2027	29,074	0.07%
Becton Dickinson & Co.	\$10,000	4.69%	13/2/2028	10,047	0.02%
Becton Dickinson & Co.	\$15,000	2.82%	20/5/2030	13,409	0.03%
Becton Dickinson & Co.	\$15,000	1.96%	11/2/2031	12,504	0.03%
Becton Dickinson & Co.	\$10,000	4.69%	15/12/2044	9,366	0.02%
Becton Dickinson & Co.	\$10,000	4.67%	6/6/2047	9,327	0.02%
Berry Global, Inc.	\$25,000	1.57%	15/1/2026	23,248	0.06%
Biogen, Inc.	\$20,000	4.05%	15/9/2025	19,672	0.05%
Biogen, Inc.	\$10,000	2.25%	1/5/2030	8,537	0.02%
Biogen, Inc.	\$20,000	5.20%	15/9/2045	19,646	0.05%
Biogen, Inc.	\$15,000	3.15%	1/5/2050	10,521	0.03%
Bio-Rad Laboratories, Inc.	\$5,000	3.70%	15/3/2032	4,500	0.01%
BlackRock, Inc.	\$10,000	3.25%	30/4/2029	9,616	0.02%
BlackRock, Inc.	\$10,000	2.40%	30/4/2030	8,934	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BlackRock, Inc.	\$15,000	1.90%	28/1/2031	12,651	0.03%
BlackRock, Inc.	\$20,000	2.10%	25/2/2032	16,720	0.04%
BlackRock, Inc.	\$15,000	4.75%	25/5/2033	15,155	0.04%
Booking Holdings, Inc.	\$10,000	3.60%	1/6/2026	9,808	0.02%
Booking Holdings, Inc.	\$15,000	4.63%	13/4/2030	15,110	0.04%
BorgWarner, Inc.	\$10,000	2.65%	1/7/2027	9,271	0.02%
Boston Properties LP	\$10,000	3.20%	15/1/2025	9,706	0.02%
Boston Properties LP	\$10,000	3.65%	1/2/2026	9,631	0.02%
Boston Properties LP	\$15,000	2.75%	1/10/2026	13,915	0.03%
Boston Properties LP	\$15,000	6.75%	1/12/2027	15,726	0.04%
Boston Properties LP	\$5,000	4.50%	1/12/2028	4,763	0.01%
Boston Properties LP	\$10,000	3.25%	30/1/2031	8,589	0.02%
Boston Properties LP	\$10,000	2.55%	1/4/2032	7,970	0.02%
Boston Properties LP	\$5,000	2.45%	1/10/2033	3,808	0.01%
Boston Properties LP	\$10,000	6.50%	15/1/2034	10,552	0.03%
Boston Scientific Corp.	\$10,000	2.65%	1/6/2030	8,935	0.02%
Brighthouse Financial, Inc.	\$15,000	3.70%	22/6/2027	14,186	0.03%
Brighthouse Financial, Inc.	\$10,000	4.70%	22/6/2047	7,946	0.02%
Bristol-Myers Squibb Co.	\$10,000	0.75%	13/11/2025	9,334	0.02%
Bristol-Myers Squibb Co.	\$25,000	3.20%	15/6/2026	24,264	0.06%
Bristol-Myers Squibb Co.	\$10,000	1.13%	13/11/2027	8,896	0.02%
Bristol-Myers Squibb Co.	\$15,000	3.90%	20/2/2028	14,739	0.04%
Bristol-Myers Squibb Co.	\$20,000	3.40%	26/7/2029	18,965	0.05%
Bristol-Myers Squibb Co.	\$20,000	1.45%	13/11/2030	16,434	0.04%
Bristol-Myers Squibb Co.	\$10,000	5.75%	1/2/2031	10,703	0.03%
Bristol-Myers Squibb Co.	\$25,000	2.95%	15/3/2032	22,223	0.05%
Bristol-Myers Squibb Co.	\$20,000	5.90%	15/11/2033	21,799	0.05%
Bristol-Myers Squibb Co.	\$20,000	4.13%	15/6/2039	18,038	0.04%
Bristol-Myers Squibb Co.	\$5,000	2.35%	13/11/2040	3,490	0.01%
Bristol-Myers Squibb Co.	\$15,000	3.55%	15/3/2042	12,272	0.03%
Bristol-Myers Squibb Co.	\$10,000	4.35%	15/11/2047	8,807	0.02%
Bristol-Myers Squibb Co.	\$15,000	4.55%	20/2/2048	13,653	0.03%
Bristol-Myers Squibb Co.	\$40,000	4.25%	26/10/2049	34,709	0.08%
Bristol-Myers Squibb Co.	\$20,000	2.55%	13/11/2050	12,675	0.03%
Bristol-Myers Squibb Co.	\$25,000	3.70%	15/3/2052	19,645	0.05%
Bristol-Myers Squibb Co.	\$15,000	6.25%	15/11/2053	17,184	0.04%
Bristol-Myers Squibb Co.	\$10,000	3.90%	15/3/2062	7,797	0.02%
Bristol-Myers Squibb Co.	\$10,000	6.40%	15/11/2063	11,618	0.03%
Brixmor Operating Partnership LP	\$15,000	4.13%	15/5/2029	14,280	0.03%
Brixmor Operating Partnership LP	\$10,000	4.05%	1/7/2030	9,385	0.02%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$20,000	3.88%	15/1/2027	19,518	0.05%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$15,000	3.50%	15/1/2028	14,387	0.03%
Broadcom, Inc.	\$10,000	3.15%	15/11/2025	9,688	0.02%
Broadcom, Inc.	\$20,000	4.11%	15/9/2028	19,545	0.05%
Broadcom, Inc.	\$15,000	4.75%	15/4/2029	15,032	0.04%
Broadcom, Inc.	\$5,000	4.00%	15/4/2029	4,832	0.01%
Broadcom, Inc.	\$25,000	4.15%	15/11/2030	23,883	0.06%
Broadcom, Inc.	\$35,000	2.45%	15/2/2031	29,944	0.07%
Broadcom, Inc.	\$10,000	4.15%	15/4/2032	9,438	0.02%
Broadcom, Inc.	\$25,000	4.30%	15/11/2032	23,970	0.06%
Broadcom, Inc.	\$10,000	2.60%	15/2/2033	8,233	0.02%
Broadcom, Inc.	\$30,000	3.42%	15/4/2033	26,354	0.06%
Broadcom, Inc.	\$35,000	3.47%	15/4/2034	30,464	0.07%
Broadcom, Inc.	\$35,000	3.14%	15/11/2035	28,745	0.07%
Broadcom, Inc.	\$30,000	3.19%	15/11/2036	24,346	0.06%
Broadcom, Inc.	\$35,000	4.93%	15/5/2037	33,857	0.08%
Broadcom, Inc.	\$40,000	3.50%	15/2/2041	31,746	0.08%
Broadcom, Inc.	\$15,000	3.75%	15/2/2051	11,818	0.03%
Broadridge Financial Solutions, Inc.	\$20,000	2.60%	1/5/2031	17,096	0.04%
Bunge Ltd. Finance Corp.	\$10,000	2.75%	14/5/2031	8,702	0.02%
Camden Property Trust	\$5,000	2.80%	15/5/2030	4,486	0.01%
Campbell Soup Co.	\$15,000	4.15%	15/3/2028	14,697	0.04%
Capital One Financial Corp.	\$10,000	3.20%	5/2/2025	9,762	0.02%
Capital One Financial Corp.	\$25,000	4.25%	30/4/2025	24,647	0.06%
Capital One Financial Corp.	\$15,000	4.20%	29/10/2025	14,727	0.04%
Capital One Financial Corp.	\$10,000	2.64%	3/3/2026	9,583	0.02%
Capital One Financial Corp.	\$15,000	4.99%	24/7/2026	14,847	0.04%
Capital One Financial Corp.	\$25,000	3.75%	28/7/2026	23,947	0.06%
Capital One Financial Corp.	\$15,000	3.75%	9/3/2027	14,332	0.03%
Capital One Financial Corp.	\$10,000	7.15%	29/10/2027	10,384	0.03%
Capital One Financial Corp.	\$15,000	1.88%	2/11/2027	13,488	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Capital One Financial Corp.	\$20,000	3.80%	31/1/2028	19,001	0.05%
Capital One Financial Corp.	\$20,000	4.93%	10/5/2028	19,658	0.05%
Capital One Financial Corp.	\$10,000	5.47%	1/2/2029	10,002	0.02%
Capital One Financial Corp.	\$20,000	6.31%	8/6/2029	20,517	0.05%
Capital One Financial Corp.	\$10,000	3.27%	1/3/2030	8,921	0.02%
Capital One Financial Corp.	\$10,000	5.25%	26/7/2030	9,827	0.02%
Capital One Financial Corp.	\$20,000	7.62%	30/10/2031	21,943	0.05%
Capital One Financial Corp.	\$20,000	2.36%	29/7/2032	15,186	0.04%
Capital One Financial Corp.	\$10,000	5.27%	10/5/2033	9,813	0.02%
Capital One Financial Corp.	\$15,000	5.82%	1/2/2034	14,940	0.04%
Capital One Financial Corp.	\$20,000	6.38%	8/6/2034	20,613	0.05%
Cardinal Health, Inc.	\$20,000	3.41%	15/6/2027	19,201	0.05%
Carlisle Cos, Inc.	\$15,000	2.75%	1/3/2030	13,310	0.03%
Carrier Global Corp.	\$10,000	2.24%	15/2/2025	9,675	0.02%
Carrier Global Corp.	\$10,000	5.80%	30/11/2025	10,139	0.02%
Carrier Global Corp.	\$10,000	2.49%	15/2/2027	9,411	0.02%
Carrier Global Corp.	\$10,000	2.72%	15/2/2030	8,953	0.02%
Carrier Global Corp.	\$5,000	2.70%	15/2/2031	4,365	0.01%
Carrier Global Corp.	\$10,000	5.90%	15/3/2034	10,824	0.03%
Carrier Global Corp.	\$25,000	3.38%	5/4/2040	20,139	0.05%
Carrier Global Corp.	\$25,000	3.58%	5/4/2050	19,594	0.05%
Carrier Global Corp.	\$10,000	6.20%	15/3/2054	11,595	0.03%
CBRE Services, Inc.	\$10,000	5.95%	15/8/2034	10,523	0.03%
CDW LLC/CDW Finance Corp.	\$20,000	2.67%	1/12/2026	18,727	0.04%
CDW LLC/CDW Finance Corp.	\$10,000	3.57%	1/12/2031	8,885	0.02%
Celanese US Holdings LLC	\$6,000	6.05%	15/3/2025	6,034	0.01%
Celanese US Holdings LLC	\$25,000	6.17%	15/7/2027	25,645	0.06%
Celanese US Holdings LLC	\$10,000	6.35%	15/11/2028	10,486	0.03%
Celanese US Holdings LLC	\$5,000	6.33%	15/7/2029	5,248	0.01%
Celanese US Holdings LLC	\$10,000	6.55%	15/11/2030	10,588	0.03%
Celanese US Holdings LLC	\$10,000	6.38%	15/7/2032	10,585	0.03%
Celanese US Holdings LLC	\$10,000	6.70%	15/11/2033	10,870	0.03%
Cencora, Inc.	\$15,000	3.45%	15/12/2027	14,453	0.03%
Cencora, Inc.	\$10,000	2.70%	15/3/2031	8,769	0.02%
Centene Corp.	\$25,000	4.25%	15/12/2027	24,146	0.06%
Centene Corp.	\$15,000	2.45%	15/7/2028	13,398	0.03%
Centene Corp.	\$40,000	4.63%	15/12/2029	38,431	0.09%
Centene Corp.	\$30,000	3.38%	15/2/2030	26,920	0.06%
Centene Corp.	\$25,000	3.00%	15/10/2030	21,761	0.05%
Centene Corp.	\$20,000	2.50%	1/3/2031	16,664	0.04%
Centene Corp.	\$15,000	2.63%	1/8/2031	12,508	0.03%
CF Industries, Inc.	\$10,000	5.15%	15/3/2034	9,912	0.02%
CF Industries, Inc.	\$10,000	4.95%	1/6/2043	9,170	0.02%
CF Industries, Inc.	\$10,000	5.38%	15/3/2044	9,578	0.02%
Charles Schwab Corp.	\$15,000	0.90%	11/3/2026	13,753	0.03%
Charles Schwab Corp.	\$25,000	1.15%	13/5/2026	22,926	0.05%
Charles Schwab Corp.	\$25,000	2.45%	3/3/2027	23,274	0.06%
Charles Schwab Corp.	\$15,000	2.00%	20/3/2028	13,357	0.03%
Charles Schwab Corp.	\$10,000	5.64%	19/5/2029	10,268	0.02%
Charles Schwab Corp.	\$10,000	6.20%	17/11/2029	10,498	0.03%
Charles Schwab Corp.	\$15,000	2.30%	13/5/2031	12,539	0.03%
Charles Schwab Corp.	\$10,000	1.95%	1/12/2031	8,041	0.02%
Charles Schwab Corp.	\$10,000	2.90%	3/3/2032	8,623	0.02%
Charles Schwab Corp.	\$10,000	5.85%	19/5/2034	10,308	0.02%
Charles Schwab Corp.	\$10,000	6.14%	24/8/2034	10,561	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$50,000	4.91%	23/7/2025	49,534	0.12%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$10,000	6.15%	10/11/2026	10,229	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$15,000	3.75%	15/2/2028	14,172	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$10,000	4.20%	15/3/2028	9,609	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$20,000	2.25%	15/1/2029	17,363	0.04%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$20,000	5.05%	30/3/2029	19,803	0.05%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$25,000	2.80%	1/4/2031	21,101	0.05%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$20,000	2.30%	1/2/2032	15,925	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Charter Communications Operating LLC/Charter Communications Operating Capital	\$10,000	6.65%	1/2/2034	10,565	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$25,000	6.38%	23/10/2035	25,383	0.06%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$10,000	5.38%	1/4/2038	9,042	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$15,000	3.50%	1/6/2041	10,605	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$20,000	3.50%	1/3/2042	13,961	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$45,000	6.48%	23/10/2045	44,209	0.11%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$30,000	5.38%	1/5/2047	25,591	0.06%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$25,000	5.75%	1/4/2048	22,227	0.05%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$10,000	5.13%	1/7/2049	8,138	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$25,000	4.80%	1/3/2050	19,458	0.05%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$20,000	3.70%	1/4/2051	13,026	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$30,000	3.90%	1/6/2052	20,195	0.05%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$15,000	5.25%	1/4/2053	12,598	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$20,000	3.85%	1/4/2061	12,577	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$15,000	4.40%	1/12/2061	10,373	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$15,000	3.95%	30/6/2062	9,534	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$10,000	5.50%	1/4/2063	8,363	0.02%
Chubb Corp.	\$10,000	6.00%	11/5/2037	11,060	0.03%
Chubb INA Holdings, Inc.	\$25,000	3.35%	3/5/2026	24,330	0.06%
Chubb INA Holdings, Inc.	\$10,000	1.38%	15/9/2030	8,241	0.02%
Chubb INA Holdings, Inc.	\$15,000	4.35%	3/11/2045	14,098	0.03%
Chubb INA Holdings, Inc.	\$10,000	3.05%	15/12/2061	7,181	0.02%
Cigna Group	\$5,000	3.25%	15/4/2025	4,880	0.01%
Cigna Group	\$30,000	4.13%	15/11/2025	29,627	0.07%
Cigna Group	\$20,000	3.40%	1/3/2027	19,276	0.05%
Cigna Group	\$30,000	4.38%	15/10/2028	29,764	0.07%
Cigna Group	\$15,000	2.40%	15/3/2030	13,142	0.03%
Cigna Group	\$10,000	2.38%	15/3/2031	8,534	0.02%
Cigna Group	\$15,000	5.40%	15/3/2033	15,602	0.04%
Cigna Group	\$20,000	4.80%	15/8/2038	19,374	0.05%
Cigna Group	\$10,000	3.20%	15/3/2040	7,823	0.02%
Cigna Group	\$20,000	4.80%	15/7/2046	18,816	0.05%
Cigna Group	\$15,000	3.88%	15/10/2047	12,208	0.03%
Cigna Group	\$30,000	4.90%	15/12/2048	28,560	0.07%
Cigna Group	\$20,000	3.40%	15/3/2050	14,789	0.04%
Cigna Group	\$20,000	3.40%	15/3/2051	14,805	0.04%
Cintas Corp. No 2	\$15,000	3.70%	1/4/2027	14,684	0.04%
Cintas Corp. No 2	\$15,000	4.00%	1/5/2032	14,502	0.03%
Cisco Systems, Inc.	\$10,000	2.95%	28/2/2026	9,684	0.02%
Cisco Systems, Inc.	\$25,000	2.50%	20/9/2026	23,850	0.06%
Cisco Systems, Inc.	\$30,000	5.90%	15/2/2039	33,309	0.08%
Cisco Systems, Inc.	\$20,000	5.50%	15/1/2040	21,310	0.05%
Citigroup, Inc.	\$10,000	3.88%	26/3/2025	9,817	0.02%
Citigroup, Inc.	\$15,000	3.30%	27/4/2025	14,661	0.04%
Citigroup, Inc.	\$30,000	4.40%	10/6/2025	29,660	0.07%
Citigroup, Inc.	\$15,000	5.50%	13/9/2025	15,076	0.04%
Citigroup, Inc.	\$25,000	3.70%	12/1/2026	24,416	0.06%
Citigroup, Inc.	\$30,000	2.01%	25/1/2026	28,826	0.07%
Citigroup, Inc.	\$15,000	4.60%	9/3/2026	14,809	0.04%
Citigroup, Inc.	\$20,000	3.29%	17/3/2026	19,475	0.05%
Citigroup, Inc.	\$45,000	3.11%	8/4/2026	43,755	0.10%
Citigroup, Inc.	\$20,000	3.40%	1/5/2026	19,305	0.05%
Citigroup, Inc.	\$30,000	5.61%	29/9/2026	30,219	0.07%
Citigroup, Inc.	\$35,000	3.20%	21/10/2026	33,396	0.08%
Citigroup, Inc.	\$5,000	4.30%	20/11/2026	4,900	0.01%
Citigroup, Inc.	\$30,000	1.12%	28/1/2027	27,574	0.07%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Citigroup, Inc.	\$30,000	1.46%	9/6/2027	27,456	0.07%
Citigroup, Inc.	\$45,000	4.45%	29/9/2027	43,960	0.11%
Citigroup, Inc.	\$30,000	3.89%	10/1/2028	29,024	0.07%
Citigroup, Inc.	\$30,000	3.07%	24/2/2028	28,271	0.07%
Citigroup, Inc.	\$20,000	4.66%	24/5/2028	19,874	0.05%
Citigroup, Inc.	\$30,000	3.67%	24/7/2028	28,601	0.07%
Citigroup, Inc.	\$25,000	4.13%	25/7/2028	24,017	0.06%
Citigroup, Inc.	\$10,000	3.52%	27/10/2028	9,454	0.02%
Citigroup, Inc.	\$20,000	4.08%	23/4/2029	19,266	0.05%
Citigroup, Inc.	\$35,000	3.98%	20/3/2030	33,206	0.08%
Citigroup, Inc.	\$30,000	2.98%	5/11/2030	26,743	0.06%
Citigroup, Inc.	\$30,000	2.67%	29/1/2031	26,041	0.06%
Citigroup, Inc.	\$45,000	4.41%	31/3/2031	43,091	0.10%
Citigroup, Inc.	\$35,000	2.57%	3/6/2031	29,899	0.07%
Citigroup, Inc.	\$35,000	2.56%	1/5/2032	29,215	0.07%
Citigroup, Inc.	\$15,000	6.63%	15/6/2032	16,327	0.04%
Citigroup, Inc.	\$15,000	2.52%	3/11/2032	12,379	0.03%
Citigroup, Inc.	\$35,000	3.06%	25/1/2033	29,870	0.07%
Citigroup, Inc.	\$30,000	3.79%	17/3/2033	26,991	0.06%
Citigroup, Inc.	\$30,000	4.91%	24/5/2033	29,377	0.07%
Citigroup, Inc.	\$40,000	6.27%	17/11/2033	42,814	0.10%
Citigroup, Inc.	\$45,000	6.17%	25/5/2034	46,672	0.11%
Citigroup, Inc.	\$20,000	3.88%	24/1/2039	17,268	0.04%
Citigroup, Inc.	\$20,000	8.13%	15/7/2039	25,816	0.06%
Citigroup, Inc.	\$15,000	5.32%	26/3/2041	15,041	0.04%
Citigroup, Inc.	\$10,000	5.88%	30/1/2042	10,649	0.03%
Citigroup, Inc.	\$10,000	2.90%	3/11/2042	7,200	0.02%
Citigroup, Inc.	\$10,000	6.68%	13/9/2043	11,230	0.03%
Citigroup, Inc.	\$10,000	5.30%	6/5/2044	9,617	0.02%
Citigroup, Inc.	\$10,000	4.65%	30/7/2045	9,099	0.02%
Citigroup, Inc.	\$20,000	4.75%	18/5/2046	17,937	0.04%
Citigroup, Inc.	\$5,000	4.28%	24/4/2048	4,380	0.01%
Citigroup, Inc.	\$30,000	4.65%	23/7/2048	27,756	0.07%
Citizens Bank NA/Providence RI	\$15,000	2.25%	28/4/2025	14,343	0.03%
Citizens Financial Group, Inc.	\$10,000	3.25%	30/4/2030	8,783	0.02%
CME Group, Inc.	\$15,000	3.00%	15/3/2025	14,682	0.04%
CME Group, Inc.	\$15,000	2.65%	15/3/2032	13,332	0.03%
CME Group, Inc.	\$15,000	5.30%	15/9/2043	15,964	0.04%
Coca-Cola Co.	\$10,000	3.38%	25/3/2027	9,771	0.02%
Coca-Cola Co.	\$15,000	1.45%	1/6/2027	13,710	0.03%
Coca-Cola Co.	\$10,000	1.00%	15/3/2028	8,823	0.02%
Coca-Cola Co.	\$20,000	3.45%	25/3/2030	19,197	0.05%
Coca-Cola Co.	\$15,000	1.65%	1/6/2030	12,852	0.03%
Coca-Cola Co.	\$15,000	1.38%	15/3/2031	12,378	0.03%
Coca-Cola Co.	\$20,000	2.25%	5/1/2032	17,474	0.04%
Coca-Cola Co.	\$10,000	2.88%	5/5/2041	7,934	0.02%
Coca-Cola Co.	\$25,000	2.60%	1/6/2050	17,236	0.04%
Coca-Cola Co.	\$15,000	3.00%	5/3/2051	11,339	0.03%
Coca-Cola Co.	\$15,000	2.50%	15/3/2051	10,097	0.02%
Coca-Cola Co.	\$20,000	2.75%	1/6/2060	13,865	0.03%
Comcast Corp.	\$20,000	3.38%	15/8/2025	19,548	0.05%
Comcast Corp.	\$40,000	3.95%	15/10/2025	39,484	0.09%
Comcast Corp.	\$10,000	5.25%	7/11/2025	10,113	0.02%
Comcast Corp.	\$30,000	3.15%	1/3/2026	29,125	0.07%
Comcast Corp.	\$25,000	2.35%	15/1/2027	23,490	0.06%
Comcast Corp.	\$20,000	3.30%	1/2/2027	19,307	0.05%
Comcast Corp.	\$15,000	3.30%	1/4/2027	14,440	0.03%
Comcast Corp.	\$10,000	5.35%	15/11/2027	10,338	0.02%
Comcast Corp.	\$15,000	3.15%	15/2/2028	14,303	0.03%
Comcast Corp.	\$10,000	3.55%	1/5/2028	9,654	0.02%
Comcast Corp.	\$35,000	4.15%	15/10/2028	34,516	0.08%
Comcast Corp.	\$15,000	4.55%	15/1/2029	15,078	0.04%
Comcast Corp.	\$25,000	2.65%	1/2/2030	22,494	0.05%
Comcast Corp.	\$25,000	3.40%	1/4/2030	23,410	0.06%
Comcast Corp.	\$10,000	4.25%	15/10/2030	9,854	0.02%
Comcast Corp.	\$20,000	1.95%	15/1/2031	16,870	0.04%
Comcast Corp.	\$20,000	1.50%	15/2/2031	16,304	0.04%
Comcast Corp.	\$5,000	5.50%	15/11/2032	5,325	0.01%
Comcast Corp.	\$20,000	4.25%	15/1/2033	19,427	0.05%
Comcast Corp.	\$20,000	4.65%	15/2/2033	20,186	0.05%
Comcast Corp.	\$30,000	4.80%	15/5/2033	30,378	0.07%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Comcast Corp.	\$10,000	4.20%	15/8/2034	9,557	0.02%
Comcast Corp.	\$15,000	5.65%	15/6/2035	16,116	0.04%
Comcast Corp.	\$15,000	4.40%	15/8/2035	14,450	0.03%
Comcast Corp.	\$15,000	3.20%	15/7/2036	12,621	0.03%
Comcast Corp.	\$10,000	3.90%	1/3/2038	8,947	0.02%
Comcast Corp.	\$10,000	4.60%	15/10/2038	9,686	0.02%
Comcast Corp.	\$15,000	3.25%	1/11/2039	12,185	0.03%
Comcast Corp.	\$20,000	3.75%	1/4/2040	17,208	0.04%
Comcast Corp.	\$15,000	4.60%	15/8/2045	14,076	0.03%
Comcast Corp.	\$10,000	3.40%	15/7/2046	7,758	0.02%
Comcast Corp.	\$10,000	3.97%	1/11/2047	8,406	0.02%
Comcast Corp.	\$15,000	4.00%	1/3/2048	12,637	0.03%
Comcast Corp.	\$20,000	4.70%	15/10/2048	19,109	0.05%
Comcast Corp.	\$30,000	4.00%	1/11/2049	25,105	0.06%
Comcast Corp.	\$25,000	3.45%	1/2/2050	19,222	0.05%
Comcast Corp.	\$10,000	2.80%	15/1/2051	6,666	0.02%
Comcast Corp.	\$50,000	2.89%	1/11/2051	33,860	0.08%
Comcast Corp.	\$25,000	2.45%	15/8/2052	15,582	0.04%
Comcast Corp.	\$6,000	4.05%	1/11/2052	5,066	0.01%
Comcast Corp.	\$15,000	5.35%	15/5/2053	15,557	0.04%
Comcast Corp.	\$65,000	2.94%	1/11/2056	42,846	0.10%
Comcast Corp.	\$15,000	4.95%	15/10/2058	14,767	0.04%
Comcast Corp.	\$20,000	2.65%	15/8/2062	12,306	0.03%
Comcast Corp.	\$40,000	2.99%	1/11/2063	25,846	0.06%
Comcast Corp.	\$15,000	5.50%	15/5/2064	15,811	0.04%
Commonwealth Edison Co.	\$10,000	4.00%	1/3/2048	8,490	0.02%
Conagra Brands, Inc.	\$30,000	4.60%	1/11/2025	29,734	0.07%
Conagra Brands, Inc.	\$20,000	1.38%	1/11/2027	17,577	0.04%
Conagra Brands, Inc.	\$15,000	4.85%	1/11/2028	14,992	0.04%
Conagra Brands, Inc.	\$5,000	5.30%	1/11/2038	4,890	0.01%
Conagra Brands, Inc.	\$10,000	5.40%	1/11/2048	9,687	0.02%
Concentrix Corp.	\$10,000	6.60%	2/8/2028	10,311	0.02%
Corning, Inc.	\$15,000	4.38%	15/11/2057	13,107	0.03%
Corning, Inc.	\$10,000	5.45%	15/11/2079	9,669	0.02%
Crown Castle, Inc.	\$15,000	3.70%	15/6/2026	14,494	0.03%
Crown Castle, Inc.	\$5,000	3.65%	1/9/2027	4,757	0.01%
Crown Castle, Inc.	\$10,000	5.00%	11/1/2028	9,969	0.02%
Crown Castle, Inc.	\$10,000	3.80%	15/2/2028	9,517	0.02%
Crown Castle, Inc.	\$10,000	4.80%	1/9/2028	9,874	0.02%
Crown Castle, Inc.	\$10,000	5.60%	1/6/2029	10,233	0.02%
Crown Castle, Inc.	\$15,000	3.30%	1/7/2030	13,459	0.03%
Crown Castle, Inc.	\$15,000	2.25%	15/1/2031	12,427	0.03%
Crown Castle, Inc.	\$10,000	5.10%	1/5/2033	9,924	0.02%
Crown Castle, Inc.	\$25,000	2.90%	1/4/2041	17,876	0.04%
Crown Castle, Inc.	\$10,000	3.25%	15/1/2051	7,010	0.02%
CVS Health Corp.	\$10,000	4.10%	25/3/2025	9,904	0.02%
CVS Health Corp.	\$20,000	3.88%	20/7/2025	19,643	0.05%
CVS Health Corp.	\$15,000	5.00%	20/2/2026	15,067	0.04%
CVS Health Corp.	\$20,000	2.88%	1/6/2026	19,112	0.05%
CVS Health Corp.	\$15,000	3.63%	1/4/2027	14,543	0.03%
CVS Health Corp.	\$25,000	1.30%	21/8/2027	22,217	0.05%
CVS Health Corp.	\$45,000	4.30%	25/3/2028	44,233	0.11%
CVS Health Corp.	\$15,000	5.00%	30/1/2029	15,258	0.04%
CVS Health Corp.	\$20,000	3.25%	15/8/2029	18,623	0.04%
CVS Health Corp.	\$15,000	5.13%	21/2/2030	15,237	0.04%
CVS Health Corp.	\$15,000	3.75%	1/4/2030	14,141	0.03%
CVS Health Corp.	\$15,000	1.75%	21/8/2030	12,399	0.03%
CVS Health Corp.	\$10,000	5.25%	30/1/2031	10,263	0.02%
CVS Health Corp.	\$15,000	1.88%	28/2/2031	12,343	0.03%
CVS Health Corp.	\$10,000	2.13%	15/9/2031	8,274	0.02%
CVS Health Corp.	\$20,000	5.25%	21/2/2033	20,447	0.05%
CVS Health Corp.	\$15,000	5.30%	1/6/2033	15,397	0.04%
CVS Health Corp.	\$60,000	4.78%	25/3/2038	56,719	0.14%
CVS Health Corp.	\$15,000	4.13%	1/4/2040	12,902	0.03%
CVS Health Corp.	\$15,000	2.70%	21/8/2040	10,720	0.03%
CVS Health Corp.	\$10,000	5.30%	5/12/2043	9,688	0.02%
CVS Health Corp.	\$30,000	5.13%	20/7/2045	28,432	0.07%
CVS Health Corp.	\$85,000	5.05%	25/3/2048	79,759	0.19%
CVS Health Corp.	\$10,000	4.25%	1/4/2050	8,362	0.02%
CVS Health Corp.	\$20,000	5.63%	21/2/2053	20,299	0.05%
CVS Health Corp.	\$15,000	5.88%	1/6/2053	15,804	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CVS Health Corp.	\$10,000	6.00%	1/6/2063	10,651	0.03%
Danaher Corp.	\$15,000	2.60%	1/10/2050	10,048	0.02%
Danaher Corp.	\$5,000	2.80%	10/12/2051	3,471	0.01%
Deere & Co.	\$10,000	3.90%	9/6/2042	9,002	0.02%
Deere & Co.	\$15,000	3.75%	15/4/2050	13,145	0.03%
Dell International LLC/EMC Corp.	\$20,000	5.85%	15/7/2025	20,206	0.05%
Dell International LLC/EMC Corp.	\$19,000	6.02%	15/6/2026	19,444	0.05%
Dell International LLC/EMC Corp.	\$30,000	4.90%	1/10/2026	30,049	0.07%
Dell International LLC/EMC Corp.	\$15,000	5.25%	1/2/2028	15,388	0.04%
Dell International LLC/EMC Corp.	\$20,000	5.30%	1/10/2029	20,605	0.05%
Dell International LLC/EMC Corp.	\$20,000	5.75%	1/2/2033	21,054	0.05%
Dell International LLC/EMC Corp.	\$10,000	8.10%	15/7/2036	12,288	0.03%
Dell International LLC/EMC Corp.	\$15,000	3.38%	15/12/2041	11,359	0.03%
DENTSPLY SIRONA, Inc.	\$10,000	3.25%	1/6/2030	8,839	0.02%
DH Europe Finance II Sarl	\$15,000	2.60%	15/11/2029	13,572	0.03%
DH Europe Finance II Sarl	\$10,000	3.25%	15/11/2039	8,300	0.02%
DH Europe Finance II Sarl	\$10,000	3.40%	15/11/2049	7,914	0.02%
Digital Realty Trust LP	\$10,000	3.70%	15/8/2027	9,651	0.02%
Digital Realty Trust LP	\$10,000	5.55%	15/1/2028	10,198	0.02%
Digital Realty Trust LP	\$10,000	3.60%	1/7/2029	9,397	0.02%
Discover Bank	\$5,000	3.45%	27/7/2026	4,730	0.01%
Discover Bank	\$15,000	4.65%	13/9/2028	14,301	0.03%
Discover Financial Services	\$10,000	4.10%	9/2/2027	9,598	0.02%
Discover Financial Services	\$15,000	6.70%	29/11/2032	15,697	0.04%
Discover Financial Services	\$10,000	7.96%	2/11/2034	11,124	0.03%
Discovery Communications LLC	\$20,000	3.95%	20/3/2028	19,050	0.05%
Discovery Communications LLC	\$10,000	4.13%	15/5/2029	9,486	0.02%
Discovery Communications LLC	\$10,000	5.20%	20/9/2047	8,630	0.02%
Discovery Communications LLC	\$15,000	5.30%	15/5/2049	12,962	0.03%
Discovery Communications LLC	\$20,000	4.65%	15/5/2050	16,106	0.04%
Discovery Communications LLC	\$20,000	4.00%	15/9/2055	14,226	0.03%
Dollar General Corp.	\$10,000	3.50%	3/4/2030	9,216	0.02%
Dollar General Corp.	\$10,000	5.45%	5/7/2033	10,196	0.02%
Dollar Tree, Inc.	\$10,000	4.00%	15/5/2025	9,823	0.02%
Dollar Tree, Inc.	\$15,000	4.20%	15/5/2028	14,678	0.04%
Dollar Tree, Inc.	\$10,000	2.65%	1/12/2031	8,492	0.02%
DuPont de Nemours, Inc.	\$20,000	4.49%	15/11/2025	19,875	0.05%
DuPont de Nemours, Inc.	\$30,000	4.73%	15/11/2028	30,476	0.07%
DuPont de Nemours, Inc.	\$10,000	5.32%	15/11/2038	10,266	0.02%
DuPont de Nemours, Inc.	\$30,000	5.42%	15/11/2048	31,332	0.07%
Eagle Materials, Inc.	\$15,000	2.50%	1/7/2031	12,728	0.03%
eBay, Inc.	\$10,000	1.90%	11/3/2025	9,617	0.02%
eBay, Inc.	\$25,000	1.40%	10/5/2026	23,161	0.06%
eBay, Inc.	\$15,000	3.60%	5/6/2027	14,515	0.03%
eBay, Inc.	\$10,000	2.70%	11/3/2030	8,908	0.02%
eBay, Inc.	\$20,000	3.65%	10/5/2051	15,288	0.04%
Electronic Arts, Inc.	\$15,000	1.85%	15/2/2031	12,522	0.03%
Elevance Health, Inc.	\$20,000	2.38%	15/1/2025	19,435	0.05%
Elevance Health, Inc.	\$10,000	1.50%	15/3/2026	9,329	0.02%
Elevance Health, Inc.	\$20,000	3.65%	1/12/2027	19,410	0.05%
Elevance Health, Inc.	\$15,000	4.10%	1/3/2028	14,785	0.04%
Elevance Health, Inc.	\$15,000	2.88%	15/9/2029	13,753	0.03%
Elevance Health, Inc.	\$20,000	2.25%	15/5/2030	17,345	0.04%
Elevance Health, Inc.	\$10,000	2.55%	15/3/2031	8,686	0.02%
Elevance Health, Inc.	\$10,000	4.75%	15/2/2033	10,009	0.02%
Elevance Health, Inc.	\$10,000	4.63%	15/5/2042	9,334	0.02%
Elevance Health, Inc.	\$10,000	4.65%	15/1/2043	9,271	0.02%
Elevance Health, Inc.	\$5,000	4.65%	15/8/2044	4,640	0.01%
Elevance Health, Inc.	\$10,000	4.38%	1/12/2047	8,942	0.02%
Elevance Health, Inc.	\$10,000	4.55%	1/3/2048	9,127	0.02%
Elevance Health, Inc.	\$15,000	3.70%	15/9/2049	11,915	0.03%
Elevance Health, Inc.	\$10,000	3.13%	15/5/2050	7,231	0.02%
Elevance Health, Inc.	\$20,000	3.60%	15/3/2051	15,709	0.04%
Elevance Health, Inc.	\$5,000	6.10%	15/10/2052	5,686	0.01%
Elevance Health, Inc.	\$10,000	5.13%	15/2/2053	10,032	0.02%
Eli Lilly & Co.	\$5,000	3.38%	15/3/2029	4,810	0.01%
Eli Lilly & Co.	\$10,000	4.70%	27/2/2033	10,263	0.02%
Eli Lilly & Co.	\$10,000	3.95%	15/3/2049	8,902	0.02%
Eli Lilly & Co.	\$20,000	2.25%	15/5/2050	12,961	0.03%
Eli Lilly & Co.	\$15,000	4.88%	27/2/2053	15,564	0.04%
Eli Lilly & Co.	\$10,000	2.50%	15/9/2060	6,303	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Eli Lilly & Co.	\$10,000	4.95%	27/2/2063	10,384	0.03%
Equifax, Inc.	\$5,000	2.60%	1/12/2024	4,867	0.01%
Equifax, Inc.	\$15,000	5.10%	15/12/2027	15,161	0.04%
Equifax, Inc.	\$5,000	2.35%	15/9/2031	4,156	0.01%
Equinix, Inc.	\$5,000	3.20%	18/11/2029	4,599	0.01%
Equinix, Inc.	\$15,000	2.50%	15/5/2031	12,756	0.03%
Equinix, Inc.	\$20,000	3.90%	15/4/2032	18,575	0.04%
Equitable Holdings, Inc.	\$15,000	4.35%	20/4/2028	14,503	0.03%
Equitable Holdings, Inc.	\$20,000	5.00%	20/4/2048	18,633	0.04%
ERP Operating LP	\$15,000	4.50%	1/7/2044	13,309	0.03%
Everest Reinsurance Holdings, Inc.	\$10,000	3.50%	15/10/2050	7,377	0.02%
Everest Reinsurance Holdings, Inc.	\$15,000	3.13%	15/10/2052	10,288	0.02%
Expedia Group, Inc.	\$10,000	3.80%	15/2/2028	9,629	0.02%
Expedia Group, Inc.	\$15,000	3.25%	15/2/2030	13,756	0.03%
FedEx Corp.	\$15,000	3.25%	1/4/2026	14,510	0.03%
FedEx Corp.	\$10,000	3.10%	5/8/2029	9,263	0.02%
FedEx Corp.	\$10,000	2.40%	15/5/2031	8,597	0.02%
FedEx Corp.	\$15,000	3.25%	15/5/2041	11,611	0.03%
FedEx Corp.	\$10,000	5.10%	15/1/2044	9,661	0.02%
FedEx Corp.	\$10,000	4.75%	15/11/2045	9,216	0.02%
FedEx Corp.	\$10,000	4.55%	1/4/2046	8,963	0.02%
FedEx Corp.	\$5,000	4.40%	15/1/2047	4,359	0.01%
FedEx Corp.	\$15,000	4.05%	15/2/2048	12,504	0.03%
FedEx Corp.	\$10,000	4.95%	17/10/2048	9,491	0.02%
FedEx Corp.	\$15,000	5.25%	15/5/2050	14,972	0.04%
Fidelity National Information Services, Inc.	\$10,000	4.50%	15/7/2025	9,909	0.02%
Fidelity National Information Services, Inc.	\$25,000	1.15%	1/3/2026	23,110	0.06%
Fidelity National Information Services, Inc.	\$10,000	1.65%	1/3/2028	8,917	0.02%
Fidelity National Information Services, Inc.	\$10,000	3.10%	1/3/2041	7,438	0.02%
Fifth Third Bancorp	\$5,000	2.38%	28/1/2025	4,837	0.01%
Fifth Third Bancorp	\$10,000	2.55%	5/5/2027	9,223	0.02%
Fifth Third Bancorp	\$15,000	6.36%	27/10/2028	15,569	0.04%
Fifth Third Bancorp	\$20,000	6.34%	27/7/2029	20,807	0.05%
Fifth Third Bancorp	\$10,000	4.77%	28/7/2030	9,809	0.02%
Fifth Third Bancorp	\$10,000	8.25%	1/3/2038	11,826	0.03%
Fifth Third Bank NA	\$15,000	3.95%	28/7/2025	14,681	0.04%
Fifth Third Bank NA	\$10,000	3.85%	15/3/2026	9,606	0.02%
Fiserv, Inc.	\$10,000	3.85%	1/6/2025	9,821	0.02%
Fiserv, Inc.	\$25,000	3.20%	1/7/2026	24,064	0.06%
Fiserv, Inc.	\$10,000	5.45%	2/3/2028	10,307	0.02%
Fiserv, Inc.	\$15,000	4.20%	1/10/2028	14,684	0.04%
Fiserv, Inc.	\$30,000	3.50%	1/7/2029	28,255	0.07%
Fiserv, Inc.	\$10,000	5.60%	2/3/2033	10,455	0.03%
Fiserv, Inc.	\$10,000	5.63%	21/8/2033	10,472	0.03%
Fiserv, Inc.	\$30,000	4.40%	1/7/2049	26,505	0.06%
Ford Motor Co.	\$30,000	4.35%	8/12/2026	29,246	0.07%
Ford Motor Co.	\$18,000	7.45%	16/7/2031	19,613	0.05%
Ford Motor Co.	\$35,000	3.25%	12/2/2032	29,118	0.07%
Ford Motor Co.	\$25,000	6.10%	19/8/2032	25,223	0.06%
Ford Motor Co.	\$25,000	4.75%	15/1/2043	20,652	0.05%
Ford Motor Co.	\$15,000	5.29%	8/12/2046	13,253	0.03%
Ford Motor Credit Co. LLC	\$15,000	2.30%	10/2/2025	14,428	0.03%
Ford Motor Credit Co. LLC	\$20,000	5.13%	16/6/2025	19,759	0.05%
Ford Motor Credit Co. LLC	\$15,000	4.13%	4/8/2025	14,583	0.04%
Ford Motor Credit Co. LLC	\$25,000	3.38%	13/11/2025	23,915	0.06%
Ford Motor Credit Co. LLC	\$10,000	6.95%	6/3/2026	10,246	0.02%
Ford Motor Credit Co. LLC	\$10,000	6.95%	10/6/2026	10,260	0.02%
Ford Motor Credit Co. LLC	\$10,000	4.54%	1/8/2026	9,692	0.02%
Ford Motor Credit Co. LLC	\$20,000	2.70%	10/8/2026	18,528	0.04%
Ford Motor Credit Co. LLC	\$10,000	4.27%	9/1/2027	9,600	0.02%
Ford Motor Credit Co. LLC	\$15,000	4.95%	28/5/2027	14,645	0.04%
Ford Motor Credit Co. LLC	\$15,000	4.13%	17/8/2027	14,220	0.03%
Ford Motor Credit Co. LLC	\$10,000	3.82%	2/11/2027	9,331	0.02%
Ford Motor Credit Co. LLC	\$15,000	7.35%	4/11/2027	15,804	0.04%
Ford Motor Credit Co. LLC	\$10,000	2.90%	16/2/2028	8,975	0.02%
Ford Motor Credit Co. LLC	\$15,000	6.80%	12/5/2028	15,669	0.04%
Ford Motor Credit Co. LLC	\$10,000	2.90%	10/2/2029	8,764	0.02%
Ford Motor Credit Co. LLC	\$15,000	5.11%	3/5/2029	14,598	0.04%
Ford Motor Credit Co. LLC	\$10,000	7.35%	6/3/2030	10,727	0.03%
Ford Motor Credit Co. LLC	\$10,000	7.20%	10/6/2030	10,656	0.03%
Ford Motor Credit Co. LLC	\$15,000	4.00%	13/11/2030	13,445	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ford Motor Credit Co. LLC	\$10,000	3.63%	17/6/2031	8,621	0.02%
Fox Corp.	\$20,000	4.71%	25/1/2029	19,903	0.05%
Fox Corp.	\$10,000	6.50%	13/10/2033	10,828	0.03%
Fox Corp.	\$5,000	5.48%	25/1/2039	4,876	0.01%
Fox Corp.	\$25,000	5.58%	25/1/2049	24,030	0.06%
Franklin Resources, Inc.	\$10,000	1.60%	30/10/2030	8,167	0.02%
GE HealthCare Technologies, Inc.	\$25,000	5.60%	15/11/2025	25,221	0.06%
GE HealthCare Technologies, Inc.	\$25,000	5.65%	15/11/2027	25,883	0.06%
GE HealthCare Technologies, Inc.	\$20,000	5.86%	15/3/2030	21,027	0.05%
GE HealthCare Technologies, Inc.	\$10,000	5.91%	22/11/2032	10,665	0.03%
General Mills, Inc.	\$10,000	4.00%	17/4/2025	9,880	0.02%
General Mills, Inc.	\$15,000	3.20%	10/2/2027	14,360	0.03%
General Mills, Inc.	\$10,000	4.20%	17/4/2028	9,869	0.02%
General Mills, Inc.	\$5,000	2.88%	15/4/2030	4,518	0.01%
General Mills, Inc.	\$15,000	4.95%	29/3/2033	15,208	0.04%
General Motors Co.	\$25,000	6.13%	1/10/2025	25,323	0.06%
General Motors Co.	\$35,000	6.80%	1/10/2027	37,128	0.09%
General Motors Co.	\$30,000	5.00%	1/10/2028	30,258	0.07%
General Motors Co.	\$10,000	5.40%	15/10/2029	10,179	0.02%
General Motors Co.	\$10,000	5.60%	15/10/2032	10,226	0.02%
General Motors Co.	\$20,000	6.60%	1/4/2036	21,378	0.05%
General Motors Co.	\$20,000	5.15%	1/4/2038	18,918	0.05%
General Motors Co.	\$15,000	6.25%	2/10/2043	15,345	0.04%
General Motors Co.	\$15,000	5.20%	1/4/2045	13,524	0.03%
General Motors Co.	\$5,000	6.75%	1/4/2046	5,369	0.01%
General Motors Co.	\$5,000	5.40%	1/4/2048	4,583	0.01%
General Motors Co.	\$10,000	5.95%	1/4/2049	9,809	0.02%
General Motors Financial Co., Inc.	\$10,000	2.90%	26/2/2025	9,707	0.02%
General Motors Financial Co., Inc.	\$20,000	3.80%	7/4/2025	19,598	0.05%
General Motors Financial Co., Inc.	\$20,000	4.35%	9/4/2025	19,717	0.05%
General Motors Financial Co., Inc.	\$20,000	2.75%	20/6/2025	19,248	0.05%
General Motors Financial Co., Inc.	\$10,000	4.30%	13/7/2025	9,838	0.02%
General Motors Financial Co., Inc.	\$15,000	6.05%	10/10/2025	15,193	0.04%
General Motors Financial Co., Inc.	\$20,000	1.25%	8/1/2026	18,508	0.04%
General Motors Financial Co., Inc.	\$15,000	5.25%	1/3/2026	15,013	0.04%
General Motors Financial Co., Inc.	\$25,000	5.40%	6/4/2026	25,173	0.06%
General Motors Financial Co., Inc.	\$10,000	4.00%	6/10/2026	9,731	0.02%
General Motors Financial Co., Inc.	\$15,000	4.35%	17/1/2027	14,707	0.04%
General Motors Financial Co., Inc.	\$20,000	2.35%	26/2/2027	18,423	0.04%
General Motors Financial Co., Inc.	\$15,000	5.00%	9/4/2027	14,977	0.04%
General Motors Financial Co., Inc.	\$10,000	5.80%	23/6/2028	10,280	0.02%
General Motors Financial Co., Inc.	\$20,000	2.40%	15/10/2028	17,770	0.04%
General Motors Financial Co., Inc.	\$20,000	5.80%	7/1/2029	20,489	0.05%
General Motors Financial Co., Inc.	\$10,000	4.30%	6/4/2029	9,646	0.02%
General Motors Financial Co., Inc.	\$15,000	5.85%	6/4/2030	15,480	0.04%
General Motors Financial Co., Inc.	\$20,000	2.70%	10/6/2031	16,779	0.04%
General Motors Financial Co., Inc.	\$15,000	3.10%	12/1/2032	12,779	0.03%
General Motors Financial Co., Inc.	\$10,000	6.40%	9/1/2033	10,650	0.03%
General Motors Financial Co., Inc.	\$20,000	6.10%	7/1/2034	20,567	0.05%
Gilead Sciences, Inc.	\$20,000	3.50%	1/2/2025	19,687	0.05%
Gilead Sciences, Inc.	\$30,000	3.65%	1/3/2026	29,398	0.07%
Gilead Sciences, Inc.	\$20,000	2.95%	1/3/2027	19,076	0.05%
Gilead Sciences, Inc.	\$10,000	5.25%	15/10/2033	10,436	0.03%
Gilead Sciences, Inc.	\$10,000	4.60%	1/9/2035	9,894	0.02%
Gilead Sciences, Inc.	\$15,000	4.00%	1/9/2036	13,809	0.03%
Gilead Sciences, Inc.	\$20,000	2.60%	1/10/2040	14,734	0.04%
Gilead Sciences, Inc.	\$15,000	5.65%	1/12/2041	16,016	0.04%
Gilead Sciences, Inc.	\$20,000	4.80%	1/4/2044	19,330	0.05%
Gilead Sciences, Inc.	\$20,000	4.50%	1/2/2045	18,507	0.04%
Gilead Sciences, Inc.	\$25,000	4.75%	1/3/2046	23,851	0.06%
Gilead Sciences, Inc.	\$10,000	4.15%	1/3/2047	8,722	0.02%
Gilead Sciences, Inc.	\$15,000	2.80%	1/10/2050	10,379	0.03%
Gilead Sciences, Inc.	\$10,000	5.55%	15/10/2053	10,847	0.03%
Global Payments, Inc.	\$10,000	1.20%	1/3/2026	9,189	0.02%
Global Payments, Inc.	\$15,000	4.80%	1/4/2026	14,874	0.04%
Global Payments, Inc.	\$20,000	2.15%	15/1/2027	18,410	0.04%
Global Payments, Inc.	\$15,000	3.20%	15/8/2029	13,598	0.03%
Global Payments, Inc.	\$10,000	2.90%	15/5/2030	8,788	0.02%
Global Payments, Inc.	\$10,000	2.90%	15/11/2031	8,549	0.02%
Global Payments, Inc.	\$10,000	5.40%	15/8/2032	10,105	0.02%
Global Payments, Inc.	\$15,000	4.15%	15/8/2049	11,890	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Goldman Sachs Capital I	\$15,000	6.35%	15/2/2034	15,724	0.04%
Goldman Sachs Group, Inc.	\$30,000	3.50%	23/1/2025	29,424	0.07%
Goldman Sachs Group, Inc.	\$45,000	3.50%	1/4/2025	44,030	0.11%
Goldman Sachs Group, Inc.	\$30,000	3.75%	22/5/2025	29,431	0.07%
Goldman Sachs Group, Inc.	\$25,000	4.25%	21/10/2025	24,541	0.06%
Goldman Sachs Group, Inc.	\$10,000	0.86%	12/2/2026	9,485	0.02%
Goldman Sachs Group, Inc.	\$25,000	3.75%	25/2/2026	24,430	0.06%
Goldman Sachs Group, Inc.	\$25,000	5.80%	10/8/2026	25,256	0.06%
Goldman Sachs Group, Inc.	\$30,000	3.50%	16/11/2026	28,903	0.07%
Goldman Sachs Group, Inc.	\$30,000	1.09%	9/12/2026	27,638	0.07%
Goldman Sachs Group, Inc.	\$10,000	5.95%	15/1/2027	10,284	0.02%
Goldman Sachs Group, Inc.	\$30,000	3.85%	26/1/2027	29,203	0.07%
Goldman Sachs Group, Inc.	\$30,000	1.43%	9/3/2027	27,655	0.07%
Goldman Sachs Group, Inc.	\$30,000	1.54%	10/9/2027	27,211	0.07%
Goldman Sachs Group, Inc.	\$50,000	1.95%	21/10/2027	45,741	0.11%
Goldman Sachs Group, Inc.	\$30,000	2.64%	24/2/2028	27,813	0.07%
Goldman Sachs Group, Inc.	\$35,000	3.62%	15/3/2028	33,537	0.08%
Goldman Sachs Group, Inc.	\$30,000	3.69%	5/6/2028	28,681	0.07%
Goldman Sachs Group, Inc.	\$20,000	4.48%	23/8/2028	19,634	0.05%
Goldman Sachs Group, Inc.	\$35,000	3.81%	23/4/2029	33,248	0.08%
Goldman Sachs Group, Inc.	\$40,000	4.22%	1/5/2029	38,673	0.09%
Goldman Sachs Group, Inc.	\$35,000	6.48%	24/10/2029	37,143	0.09%
Goldman Sachs Group, Inc.	\$10,000	2.60%	7/2/2030	8,784	0.02%
Goldman Sachs Group, Inc.	\$20,000	3.80%	15/3/2030	18,802	0.05%
Goldman Sachs Group, Inc.	\$30,000	1.99%	27/1/2032	24,280	0.06%
Goldman Sachs Group, Inc.	\$35,000	2.62%	22/4/2032	29,378	0.07%
Goldman Sachs Group, Inc.	\$50,000	2.38%	21/7/2032	41,111	0.10%
Goldman Sachs Group, Inc.	\$30,000	2.65%	21/10/2032	24,999	0.06%
Goldman Sachs Group, Inc.	\$15,000	6.13%	15/2/2033	16,487	0.04%
Goldman Sachs Group, Inc.	\$50,000	3.10%	24/2/2033	42,940	0.10%
Goldman Sachs Group, Inc.	\$15,000	6.56%	24/10/2034	16,513	0.04%
Goldman Sachs Group, Inc.	\$60,000	6.75%	1/10/2037	66,149	0.16%
Goldman Sachs Group, Inc.	\$30,000	4.02%	31/10/2038	26,188	0.06%
Goldman Sachs Group, Inc.	\$10,000	4.41%	23/4/2039	9,068	0.02%
Goldman Sachs Group, Inc.	\$30,000	6.25%	1/2/2041	33,441	0.08%
Goldman Sachs Group, Inc.	\$30,000	3.21%	22/4/2042	22,960	0.06%
Goldman Sachs Group, Inc.	\$15,000	2.91%	21/7/2042	10,963	0.03%
Goldman Sachs Group, Inc.	\$20,000	3.44%	24/2/2043	15,653	0.04%
Goldman Sachs Group, Inc.	\$20,000	4.80%	8/7/2044	18,935	0.05%
Goldman Sachs Group, Inc.	\$25,000	5.15%	22/5/2045	24,184	0.06%
Goldman Sachs Group, Inc.	\$15,000	4.75%	21/10/2045	14,228	0.03%
Haleon UK Capital plc	\$20,000	3.13%	24/3/2025	19,530	0.05%
Haleon US Capital LLC	\$25,000	3.38%	24/3/2027	24,059	0.06%
Haleon US Capital LLC	\$10,000	3.38%	24/3/2029	9,462	0.02%
Haleon US Capital LLC	\$30,000	3.63%	24/3/2032	27,697	0.07%
Haleon US Capital LLC	\$5,000	4.00%	24/3/2052	4,248	0.01%
Hartford Financial Services Group, Inc.	\$10,000	3.60%	19/8/2049	7,715	0.02%
Hasbro, Inc.	\$10,000	3.90%	19/11/2029	9,320	0.02%
HCA, Inc.	\$30,000	5.38%	1/2/2025	29,988	0.07%
HCA, Inc.	\$20,000	5.25%	15/4/2025	19,998	0.05%
HCA, Inc.	\$15,000	5.88%	15/2/2026	15,140	0.04%
HCA, Inc.	\$15,000	5.25%	15/6/2026	15,076	0.04%
HCA, Inc.	\$10,000	5.38%	1/9/2026	10,051	0.02%
HCA, Inc.	\$10,000	4.50%	15/2/2027	9,897	0.02%
HCA, Inc.	\$10,000	3.13%	15/3/2027	9,482	0.02%
HCA, Inc.	\$15,000	5.63%	1/9/2028	15,351	0.04%
HCA, Inc.	\$15,000	5.88%	1/2/2029	15,476	0.04%
HCA, Inc.	\$30,000	4.13%	15/6/2029	28,707	0.07%
HCA, Inc.	\$35,000	3.50%	1/9/2030	31,747	0.08%
HCA, Inc.	\$10,000	2.38%	15/7/2031	8,270	0.02%
HCA, Inc.	\$30,000	3.63%	15/3/2032	26,835	0.06%
HCA, Inc.	\$10,000	5.50%	1/6/2033	10,170	0.02%
HCA, Inc.	\$10,000	5.13%	15/6/2039	9,537	0.02%
HCA, Inc.	\$10,000	5.50%	15/6/2047	9,628	0.02%
HCA, Inc.	\$30,000	5.25%	15/6/2049	27,918	0.07%
HCA, Inc.	\$15,000	3.50%	15/7/2051	10,565	0.03%
HCA, Inc.	\$20,000	4.63%	15/3/2052	17,069	0.04%
HCA, Inc.	\$10,000	5.90%	1/6/2053	10,268	0.02%
Healthcare Realty Holdings LP	\$10,000	2.00%	15/3/2031	8,034	0.02%
Healthpeak OP LLC	\$5,000	3.00%	15/1/2030	4,455	0.01%
Hewlett Packard Enterprise Co.	\$25,000	4.90%	15/10/2025	24,913	0.06%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hewlett Packard Enterprise Co.	\$15,000	1.75%	1/4/2026	13,968	0.03%
Hewlett Packard Enterprise Co.	\$15,000	6.35%	15/10/2045	16,199	0.04%
Home Depot, Inc.	\$10,000	4.00%	15/9/2025	9,913	0.02%
Home Depot, Inc.	\$15,000	3.00%	1/4/2026	14,544	0.03%
Home Depot, Inc.	\$20,000	2.13%	15/9/2026	18,834	0.05%
Home Depot, Inc.	\$10,000	1.50%	15/9/2028	8,867	0.02%
Home Depot, Inc.	\$10,000	3.90%	6/12/2028	9,857	0.02%
Home Depot, Inc.	\$15,000	2.95%	15/6/2029	14,115	0.03%
Home Depot, Inc.	\$25,000	2.70%	15/4/2030	22,869	0.05%
Home Depot, Inc.	\$15,000	1.38%	15/3/2031	12,261	0.03%
Home Depot, Inc.	\$20,000	1.88%	15/9/2031	16,740	0.04%
Home Depot, Inc.	\$15,000	3.25%	15/4/2032	13,865	0.03%
Home Depot, Inc.	\$40,000	5.88%	16/12/2036	44,725	0.11%
Home Depot, Inc.	\$15,000	3.30%	15/4/2040	12,433	0.03%
Home Depot, Inc.	\$10,000	5.95%	1/4/2041	11,190	0.03%
Home Depot, Inc.	\$15,000	4.20%	1/4/2043	13,661	0.03%
Home Depot, Inc.	\$10,000	4.88%	15/2/2044	9,919	0.02%
Home Depot, Inc.	\$10,000	4.40%	15/3/2045	9,294	0.02%
Home Depot, Inc.	\$25,000	4.25%	1/4/2046	22,631	0.05%
Home Depot, Inc.	\$5,000	3.90%	15/6/2047	4,300	0.01%
Home Depot, Inc.	\$20,000	4.50%	6/12/2048	18,899	0.05%
Home Depot, Inc.	\$10,000	3.13%	15/12/2049	7,452	0.02%
Home Depot, Inc.	\$15,000	3.35%	15/4/2050	11,662	0.03%
Home Depot, Inc.	\$20,000	2.38%	15/3/2051	12,702	0.03%
Home Depot, Inc.	\$10,000	2.75%	15/9/2051	6,847	0.02%
Home Depot, Inc.	\$25,000	3.63%	15/4/2052	20,292	0.05%
Home Depot, Inc.	\$5,000	4.95%	15/9/2052	5,068	0.01%
Home Depot, Inc.	\$10,000	3.50%	15/9/2056	7,870	0.02%
Hormel Foods Corp.	\$10,000	1.70%	3/6/2028	9,000	0.02%
Hormel Foods Corp.	\$15,000	1.80%	11/6/2030	12,758	0.03%
Host Hotels & Resorts LP	\$5,000	3.50%	15/9/2030	4,473	0.01%
HP, Inc.	\$20,000	2.20%	17/6/2025	19,165	0.05%
HP, Inc.	\$10,000	3.00%	17/6/2027	9,451	0.02%
HP, Inc.	\$10,000	4.75%	15/1/2028	10,015	0.02%
HP, Inc.	\$10,000	4.00%	15/4/2029	9,707	0.02%
HP, Inc.	\$20,000	5.50%	15/1/2033	20,522	0.05%
HP, Inc.	\$20,000	6.00%	15/9/2041	21,111	0.05%
Humana, Inc.	\$15,000	1.35%	3/2/2027	13,539	0.03%
Humana, Inc.	\$10,000	5.88%	1/3/2033	10,654	0.03%
Humana, Inc.	\$10,000	5.95%	15/3/2034	10,708	0.03%
Humana, Inc.	\$10,000	4.95%	1/10/2044	9,490	0.02%
Humana, Inc.	\$10,000	5.50%	15/3/2053	10,369	0.03%
Huntington Bancshares, Inc.	\$10,000	4.44%	4/8/2028	9,695	0.02%
Huntington Bancshares, Inc.	\$10,000	6.21%	21/8/2029	10,309	0.02%
Huntington Bancshares, Inc.	\$15,000	2.55%	4/2/2030	12,838	0.03%
Huntington National Bank	\$5,000	4.55%	17/5/2028	4,832	0.01%
Huntington National Bank	\$10,000	5.65%	10/1/2030	10,112	0.02%
Huntsman International LLC	\$5,000	4.50%	1/5/2029	4,825	0.01%
Illinois Tool Works, Inc.	\$20,000	2.65%	15/11/2026	19,098	0.05%
Illinois Tool Works, Inc.	\$10,000	3.90%	1/9/2042	8,956	0.02%
Ingersoll Rand, Inc.	\$10,000	5.70%	14/8/2033	10,580	0.03%
Intel Corp.	\$25,000	3.40%	25/3/2025	24,581	0.06%
Intel Corp.	\$25,000	3.70%	29/7/2025	24,605	0.06%
Intel Corp.	\$10,000	3.15%	11/5/2027	9,612	0.02%
Intel Corp.	\$15,000	3.75%	5/8/2027	14,700	0.04%
Intel Corp.	\$15,000	4.88%	10/2/2028	15,251	0.04%
Intel Corp.	\$15,000	1.60%	12/8/2028	13,271	0.03%
Intel Corp.	\$10,000	4.00%	5/8/2029	9,846	0.02%
Intel Corp.	\$30,000	2.45%	15/11/2029	27,018	0.06%
Intel Corp.	\$20,000	5.13%	10/2/2030	20,756	0.05%
Intel Corp.	\$25,000	3.90%	25/3/2030	24,233	0.06%
Intel Corp.	\$15,000	2.00%	12/8/2031	12,680	0.03%
Intel Corp.	\$10,000	4.15%	5/8/2032	9,779	0.02%
Intel Corp.	\$25,000	5.20%	10/2/2033	26,121	0.06%
Intel Corp.	\$5,000	4.60%	25/3/2040	4,868	0.01%
Intel Corp.	\$10,000	2.80%	12/8/2041	7,507	0.02%
Intel Corp.	\$5,000	4.80%	1/10/2041	4,881	0.01%
Intel Corp.	\$25,000	4.10%	19/5/2046	22,010	0.05%
Intel Corp.	\$10,000	3.73%	8/12/2047	8,152	0.02%
Intel Corp.	\$30,000	3.25%	15/11/2049	22,316	0.05%
Intel Corp.	\$35,000	4.75%	25/3/2050	33,170	0.08%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Intel Corp.	\$15,000	3.05%	12/8/2051	10,611	0.03%
Intel Corp.	\$20,000	4.90%	5/8/2052	19,608	0.05%
Intel Corp.	\$30,000	5.70%	10/2/2053	32,465	0.08%
Intel Corp.	\$20,000	3.10%	15/2/2060	13,806	0.03%
Intel Corp.	\$15,000	3.20%	12/8/2061	10,372	0.03%
Intel Corp.	\$10,000	5.05%	5/8/2062	9,885	0.02%
Intel Corp.	\$15,000	5.90%	10/2/2063	16,715	0.04%
Intercontinental Exchange, Inc.	\$10,000	3.75%	1/12/2025	9,825	0.02%
Intercontinental Exchange, Inc.	\$15,000	4.00%	15/9/2027	14,735	0.04%
Intercontinental Exchange, Inc.	\$20,000	4.35%	15/6/2029	19,920	0.05%
Intercontinental Exchange, Inc.	\$15,000	2.10%	15/6/2030	12,962	0.03%
Intercontinental Exchange, Inc.	\$20,000	1.85%	15/9/2032	16,048	0.04%
Intercontinental Exchange, Inc.	\$15,000	4.60%	15/3/2033	14,972	0.04%
Intercontinental Exchange, Inc.	\$10,000	2.65%	15/9/2040	7,464	0.02%
Intercontinental Exchange, Inc.	\$15,000	4.25%	21/9/2048	13,464	0.03%
Intercontinental Exchange, Inc.	\$10,000	3.00%	15/6/2050	7,159	0.02%
Intercontinental Exchange, Inc.	\$15,000	4.95%	15/6/2052	15,005	0.04%
Intercontinental Exchange, Inc.	\$20,000	3.00%	15/9/2060	13,540	0.03%
Intercontinental Exchange, Inc.	\$10,000	5.20%	15/6/2062	10,237	0.02%
International Business Machines Corp.	\$15,000	4.00%	27/7/2025	14,841	0.04%
International Business Machines Corp.	\$15,000	4.50%	6/2/2026	14,951	0.04%
International Business Machines Corp.	\$10,000	3.45%	19/2/2026	9,745	0.02%
International Business Machines Corp.	\$30,000	3.30%	15/5/2026	29,140	0.07%
International Business Machines Corp.	\$15,000	1.70%	15/5/2027	13,691	0.03%
International Business Machines Corp.	\$15,000	4.15%	27/7/2027	14,835	0.04%
International Business Machines Corp.	\$10,000	4.50%	6/2/2028	10,056	0.02%
International Business Machines Corp.	\$45,000	3.50%	15/5/2029	42,930	0.10%
International Business Machines Corp.	\$15,000	1.95%	15/5/2030	12,899	0.03%
International Business Machines Corp.	\$15,000	4.40%	27/7/2032	14,748	0.04%
International Business Machines Corp.	\$10,000	4.75%	6/2/2033	10,135	0.02%
International Business Machines Corp.	\$25,000	4.15%	15/5/2039	22,707	0.05%
International Business Machines Corp.	\$30,000	4.25%	15/5/2049	26,355	0.06%
International Business Machines Corp.	\$20,000	2.95%	15/5/2050	13,806	0.03%
International Business Machines Corp.	\$10,000	4.90%	27/7/2052	9,627	0.02%
International Flavors & Fragrances, Inc.	\$5,000	5.00%	26/9/2048	4,273	0.01%
Intuit, Inc.	\$25,000	5.20%	15/9/2033	26,198	0.06%
Intuit, Inc.	\$10,000	5.50%	15/9/2053	10,974	0.03%
IQVIA, Inc.	\$20,000	6.25%	1/2/2029	20,886	0.05%
JBS USA LUX SA/JBS USA Food Co./JBS Luxembourg Sarl	\$15,000	6.75%	15/3/2034	15,782	0.04%
JBS USA LUX SA/JBS USA Food Co./JBS Luxembourg Sarl	\$10,000	7.25%	15/11/2053	10,894	0.03%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$10,000	2.50%	15/1/2027	9,204	0.02%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$15,000	5.13%	1/2/2028	14,903	0.04%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$20,000	5.50%	15/1/2030	19,599	0.05%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$10,000	3.63%	15/1/2032	8,534	0.02%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$25,000	3.00%	15/5/2032	20,315	0.05%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$20,000	5.75%	1/4/2033	19,757	0.05%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$10,000	4.38%	2/2/2052	7,422	0.02%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$15,000	6.50%	1/12/2052	15,025	0.04%
JM Smucker Co.	\$20,000	3.50%	15/3/2025	19,621	0.05%
JM Smucker Co.	\$10,000	6.20%	15/11/2033	10,908	0.03%
JM Smucker Co.	\$10,000	6.50%	15/11/2043	11,154	0.03%
JM Smucker Co.	\$10,000	6.50%	15/11/2053	11,551	0.03%
John Deere Capital Corp.	\$10,000	1.25%	10/1/2025	9,645	0.02%
John Deere Capital Corp.	\$5,000	3.45%	13/3/2025	4,924	0.01%
John Deere Capital Corp.	\$10,000	3.40%	6/6/2025	9,840	0.02%
John Deere Capital Corp.	\$15,000	4.05%	8/9/2025	14,868	0.04%
John Deere Capital Corp.	\$10,000	4.80%	9/1/2026	10,054	0.02%
John Deere Capital Corp.	\$10,000	0.70%	15/1/2026	9,273	0.02%
John Deere Capital Corp.	\$10,000	4.15%	15/9/2027	9,936	0.02%
John Deere Capital Corp.	\$10,000	4.75%	20/1/2028	10,165	0.02%
John Deere Capital Corp.	\$20,000	4.95%	14/7/2028	20,498	0.05%
John Deere Capital Corp.	\$15,000	5.15%	8/9/2033	15,795	0.04%
Johnson & Johnson	\$10,000	2.63%	15/1/2025	9,786	0.02%
Johnson & Johnson	\$20,000	0.55%	1/9/2025	18,747	0.04%
Johnson & Johnson	\$20,000	2.45%	1/3/2026	19,229	0.05%
Johnson & Johnson	\$10,000	2.95%	3/3/2027	9,654	0.02%
Johnson & Johnson	\$10,000	0.95%	1/9/2027	8,928	0.02%
Johnson & Johnson	\$15,000	2.90%	15/1/2028	14,356	0.03%
Johnson & Johnson	\$25,000	1.30%	1/9/2030	20,989	0.05%
Johnson & Johnson	\$10,000	4.38%	5/12/2033	10,283	0.02%
Johnson & Johnson	\$15,000	3.55%	1/3/2036	13,871	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Johnson & Johnson	\$15,000	3.63%	3/3/2037	13,838	0.03%
Johnson & Johnson	\$20,000	5.95%	15/8/2037	23,070	0.06%
Johnson & Johnson	\$15,000	3.40%	15/1/2038	13,291	0.03%
Johnson & Johnson	\$15,000	2.10%	1/9/2040	10,690	0.03%
Johnson & Johnson	\$20,000	3.70%	1/3/2046	17,490	0.04%
Johnson & Johnson	\$15,000	3.75%	3/3/2047	13,227	0.03%
Johnson & Johnson	\$5,000	3.50%	15/1/2048	4,211	0.01%
Johnson & Johnson	\$20,000	2.25%	1/9/2050	13,217	0.03%
JPMorgan Chase & Co.	\$30,000	3.13%	23/1/2025	29,383	0.07%
JPMorgan Chase & Co.	\$30,000	3.90%	15/7/2025	29,564	0.07%
JPMorgan Chase & Co.	\$25,000	1.56%	10/12/2025	24,070	0.06%
JPMorgan Chase & Co.	\$25,000	5.55%	15/12/2025	25,020	0.06%
JPMorgan Chase & Co.	\$15,000	2.60%	24/2/2026	14,529	0.03%
JPMorgan Chase & Co.	\$25,000	2.01%	13/3/2026	24,018	0.06%
JPMorgan Chase & Co.	\$30,000	3.30%	1/4/2026	29,023	0.07%
JPMorgan Chase & Co.	\$45,000	2.08%	22/4/2026	43,125	0.10%
JPMorgan Chase & Co.	\$30,000	4.08%	26/4/2026	29,522	0.07%
JPMorgan Chase & Co.	\$20,000	3.20%	15/6/2026	19,304	0.05%
JPMorgan Chase & Co.	\$30,000	2.95%	1/10/2026	28,606	0.07%
JPMorgan Chase & Co.	\$30,000	1.05%	19/11/2026	27,779	0.07%
JPMorgan Chase & Co.	\$20,000	4.13%	15/12/2026	19,613	0.05%
JPMorgan Chase & Co.	\$25,000	3.96%	29/1/2027	24,422	0.06%
JPMorgan Chase & Co.	\$20,000	1.04%	4/2/2027	18,373	0.04%
JPMorgan Chase & Co.	\$30,000	1.58%	22/4/2027	27,685	0.07%
JPMorgan Chase & Co.	\$30,000	1.47%	22/9/2027	27,177	0.07%
JPMorgan Chase & Co.	\$15,000	4.25%	1/10/2027	14,836	0.04%
JPMorgan Chase & Co.	\$20,000	6.07%	22/10/2027	20,578	0.05%
JPMorgan Chase & Co.	\$10,000	3.63%	1/12/2027	9,588	0.02%
JPMorgan Chase & Co.	\$30,000	3.78%	1/2/2028	28,971	0.07%
JPMorgan Chase & Co.	\$15,000	2.95%	24/2/2028	14,112	0.03%
JPMorgan Chase & Co.	\$40,000	4.32%	26/4/2028	39,337	0.09%
JPMorgan Chase & Co.	\$30,000	3.54%	1/5/2028	28,649	0.07%
JPMorgan Chase & Co.	\$15,000	2.18%	1/6/2028	13,705	0.03%
JPMorgan Chase & Co.	\$40,000	4.85%	25/7/2028	40,004	0.10%
JPMorgan Chase & Co.	\$30,000	3.51%	23/1/2029	28,401	0.07%
JPMorgan Chase & Co.	\$30,000	4.01%	23/4/2029	28,873	0.07%
JPMorgan Chase & Co.	\$25,000	2.07%	1/6/2029	22,165	0.05%
JPMorgan Chase & Co.	\$30,000	4.20%	23/7/2029	29,144	0.07%
JPMorgan Chase & Co.	\$35,000	5.30%	24/7/2029	35,515	0.08%
JPMorgan Chase & Co.	\$20,000	6.09%	23/10/2029	21,038	0.05%
JPMorgan Chase & Co.	\$25,000	4.45%	5/12/2029	24,508	0.06%
JPMorgan Chase & Co.	\$25,000	3.70%	6/5/2030	23,513	0.06%
JPMorgan Chase & Co.	\$20,000	4.57%	14/6/2030	19,566	0.05%
JPMorgan Chase & Co.	\$50,000	2.74%	15/10/2030	44,462	0.11%
JPMorgan Chase & Co.	\$40,000	4.49%	24/3/2031	39,013	0.09%
JPMorgan Chase & Co.	\$30,000	2.52%	22/4/2031	25,962	0.06%
JPMorgan Chase & Co.	\$40,000	2.96%	13/5/2031	35,185	0.08%
JPMorgan Chase & Co.	\$15,000	1.76%	19/11/2031	12,180	0.03%
JPMorgan Chase & Co.	\$30,000	1.95%	4/2/2032	24,416	0.06%
JPMorgan Chase & Co.	\$45,000	2.58%	22/4/2032	38,085	0.09%
JPMorgan Chase & Co.	\$25,000	2.55%	8/11/2032	20,884	0.05%
JPMorgan Chase & Co.	\$30,000	2.96%	25/1/2033	25,689	0.06%
JPMorgan Chase & Co.	\$30,000	4.59%	26/4/2033	28,927	0.07%
JPMorgan Chase & Co.	\$50,000	4.91%	25/7/2033	49,444	0.12%
JPMorgan Chase & Co.	\$35,000	5.72%	14/9/2033	36,196	0.09%
JPMorgan Chase & Co.	\$45,000	5.35%	1/6/2034	45,730	0.11%
JPMorgan Chase & Co.	\$30,000	6.25%	23/10/2034	32,539	0.08%
JPMorgan Chase & Co.	\$30,000	6.40%	15/5/2038	34,373	0.08%
JPMorgan Chase & Co.	\$25,000	3.88%	24/7/2038	22,165	0.05%
JPMorgan Chase & Co.	\$20,000	5.50%	15/10/2040	20,833	0.05%
JPMorgan Chase & Co.	\$10,000	3.11%	22/4/2041	7,730	0.02%
JPMorgan Chase & Co.	\$25,000	5.60%	15/7/2041	26,557	0.06%
JPMorgan Chase & Co.	\$25,000	2.53%	19/11/2041	17,730	0.04%
JPMorgan Chase & Co.	\$15,000	5.40%	6/1/2042	15,551	0.04%
JPMorgan Chase & Co.	\$20,000	3.16%	22/4/2042	15,519	0.04%
JPMorgan Chase & Co.	\$15,000	5.63%	16/8/2043	15,715	0.04%
JPMorgan Chase & Co.	\$5,000	4.85%	1/2/2044	4,905	0.01%
JPMorgan Chase & Co.	\$20,000	4.95%	1/6/2045	19,122	0.05%
JPMorgan Chase & Co.	\$25,000	4.26%	22/2/2048	22,169	0.05%
JPMorgan Chase & Co.	\$20,000	4.03%	24/7/2048	17,052	0.04%
JPMorgan Chase & Co.	\$35,000	3.96%	15/11/2048	29,438	0.07%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMorgan Chase & Co.	\$20,000	3.90%	23/1/2049	16,642	0.04%
JPMorgan Chase & Co.	\$30,000	3.11%	22/4/2051	21,584	0.05%
JPMorgan Chase & Co.	\$40,000	3.33%	22/4/2052	29,995	0.07%
Kellanova	\$15,000	3.25%	1/4/2026	14,544	0.03%
Kenvue, Inc.	\$15,000	5.05%	22/3/2028	15,369	0.04%
Kenvue, Inc.	\$10,000	4.90%	22/3/2033	10,299	0.02%
Kenvue, Inc.	\$10,000	5.10%	22/3/2043	10,402	0.03%
Kenvue, Inc.	\$15,000	5.05%	22/3/2053	15,519	0.04%
Kenvue, Inc.	\$10,000	5.20%	22/3/2063	10,464	0.03%
Keurig Dr Pepper, Inc.	\$10,000	4.60%	25/5/2028	10,017	0.02%
Keurig Dr Pepper, Inc.	\$5,000	3.95%	15/4/2029	4,873	0.01%
Keurig Dr Pepper, Inc.	\$15,000	3.20%	1/5/2030	13,789	0.03%
Keurig Dr Pepper, Inc.	\$10,000	4.05%	15/4/2032	9,625	0.02%
Keurig Dr Pepper, Inc.	\$10,000	3.80%	1/5/2050	8,114	0.02%
Keurig Dr Pepper, Inc.	\$5,000	4.50%	15/4/2052	4,574	0.01%
KeyBank NA/Cleveland OH	\$15,000	3.30%	1/6/2025	14,432	0.03%
KeyBank NA/Cleveland OH	\$20,000	4.15%	8/8/2025	19,407	0.05%
KeyBank NA/Cleveland OH	\$5,000	4.90%	8/8/2032	4,406	0.01%
KeyBank NA/Cleveland OH	\$10,000	5.00%	26/1/2033	9,344	0.02%
KeyCorp	\$10,000	2.25%	6/4/2027	9,003	0.02%
KeyCorp	\$10,000	4.10%	30/4/2028	9,409	0.02%
KeyCorp	\$15,000	4.79%	1/6/2033	13,787	0.03%
Kimberly-Clark Corp.	\$15,000	3.10%	26/3/2030	13,996	0.03%
KLA Corp.	\$15,000	4.65%	15/7/2032	15,335	0.04%
KLA Corp.	\$15,000	3.30%	1/3/2050	11,465	0.03%
KLA Corp.	\$10,000	4.95%	15/7/2052	10,108	0.02%
KLA Corp.	\$10,000	5.25%	15/7/2062	10,383	0.03%
Kraft Heinz Foods Co.	\$20,000	3.00%	1/6/2026	19,225	0.05%
Kraft Heinz Foods Co.	\$15,000	3.88%	15/5/2027	14,714	0.04%
Kraft Heinz Foods Co.	\$10,000	6.88%	26/1/2039	11,584	0.03%
Kraft Heinz Foods Co.	\$10,000	5.00%	4/6/2042	9,666	0.02%
Kraft Heinz Foods Co.	\$25,000	5.20%	15/7/2045	24,505	0.06%
Kraft Heinz Foods Co.	\$30,000	4.38%	1/6/2046	26,258	0.06%
Kraft Heinz Foods Co.	\$15,000	4.88%	1/10/2049	14,234	0.03%
Laboratory Corp. of America Holdings	\$10,000	4.70%	1/2/2045	9,221	0.02%
Lam Research Corp.	\$15,000	3.75%	15/3/2026	14,734	0.04%
Lam Research Corp.	\$10,000	4.00%	15/3/2029	9,869	0.02%
Lam Research Corp.	\$20,000	1.90%	15/6/2030	17,205	0.04%
Lam Research Corp.	\$15,000	2.88%	15/6/2050	10,706	0.03%
Lennar Corp.	\$10,000	4.75%	29/11/2027	10,001	0.02%
LKQ Corp.	\$10,000	5.75%	15/6/2028	10,271	0.02%
Lowe's Cos, Inc.	\$10,000	4.00%	15/4/2025	9,869	0.02%
Lowe's Cos, Inc.	\$20,000	4.40%	8/9/2025	19,870	0.05%
Lowe's Cos, Inc.	\$15,000	3.38%	15/9/2025	14,641	0.04%
Lowe's Cos, Inc.	\$10,000	4.80%	1/4/2026	10,008	0.02%
Lowe's Cos, Inc.	\$10,000	2.50%	15/4/2026	9,527	0.02%
Lowe's Cos, Inc.	\$5,000	3.10%	3/5/2027	4,793	0.01%
Lowe's Cos, Inc.	\$50,000	1.30%	15/4/2028	43,932	0.11%
Lowe's Cos, Inc.	\$15,000	3.65%	5/4/2029	14,460	0.03%
Lowe's Cos, Inc.	\$15,000	4.50%	15/4/2030	14,927	0.04%
Lowe's Cos, Inc.	\$15,000	1.70%	15/10/2030	12,472	0.03%
Lowe's Cos, Inc.	\$10,000	2.63%	1/4/2031	8,764	0.02%
Lowe's Cos, Inc.	\$20,000	3.75%	1/4/2032	18,705	0.04%
Lowe's Cos, Inc.	\$15,000	5.00%	15/4/2033	15,321	0.04%
Lowe's Cos, Inc.	\$10,000	5.15%	1/7/2033	10,280	0.02%
Lowe's Cos, Inc.	\$10,000	2.80%	15/9/2041	7,299	0.02%
Lowe's Cos, Inc.	\$15,000	3.70%	15/4/2046	11,862	0.03%
Lowe's Cos, Inc.	\$20,000	4.05%	3/5/2047	16,497	0.04%
Lowe's Cos, Inc.	\$15,000	3.00%	15/10/2050	10,216	0.02%
Lowe's Cos, Inc.	\$25,000	4.25%	1/4/2052	21,192	0.05%
Lowe's Cos, Inc.	\$15,000	5.63%	15/4/2053	15,813	0.04%
Lowe's Cos, Inc.	\$20,000	4.45%	1/4/2062	16,950	0.04%
Lowe's Cos, Inc.	\$5,000	5.80%	15/9/2062	5,284	0.01%
LPL Holdings, Inc.	\$10,000	6.75%	17/11/2028	10,649	0.03%
M&T Bank Corp.	\$10,000	7.41%	30/10/2029	10,770	0.03%
M&T Bank Corp.	\$10,000	5.05%	27/1/2034	9,474	0.02%
Manufacturers & Traders Trust Co.	\$5,000	2.90%	6/2/2025	4,842	0.01%
Manufacturers & Traders Trust Co.	\$15,000	4.65%	27/1/2026	14,682	0.04%
Manufacturers & Traders Trust Co.	\$15,000	4.70%	27/1/2028	14,583	0.04%
Marriott International, Inc.	\$10,000	3.13%	15/6/2026	9,603	0.02%
Marriott International, Inc.	\$15,000	5.00%	15/10/2027	15,188	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Marriott International, Inc.	\$10,000	4.63%	15/6/2030	9,832	0.02%
Marriott International, Inc.	\$10,000	2.85%	15/4/2031	8,673	0.02%
Marriott International, Inc.	\$20,000	3.50%	15/10/2032	17,833	0.04%
Marsh & McLennan Cos, Inc.	\$10,000	4.38%	15/3/2029	9,959	0.02%
Marsh & McLennan Cos, Inc.	\$15,000	2.25%	15/11/2030	12,959	0.03%
Marsh & McLennan Cos, Inc.	\$15,000	4.90%	15/3/2049	14,508	0.03%
Martin Marietta Materials, Inc.	\$10,000	2.40%	15/7/2031	8,518	0.02%
Martin Marietta Materials, Inc.	\$10,000	3.20%	15/7/2051	7,430	0.02%
Marvell Technology, Inc.	\$5,000	2.95%	15/4/2031	4,369	0.01%
Mastercard, Inc.	\$15,000	2.00%	3/3/2025	14,541	0.03%
Mastercard, Inc.	\$15,000	2.95%	21/11/2026	14,461	0.03%
Mastercard, Inc.	\$10,000	3.30%	26/3/2027	9,699	0.02%
Mastercard, Inc.	\$10,000	4.88%	9/3/2028	10,319	0.02%
Mastercard, Inc.	\$10,000	2.95%	1/6/2029	9,415	0.02%
Mastercard, Inc.	\$10,000	3.35%	26/3/2030	9,534	0.02%
Mastercard, Inc.	\$15,000	2.00%	18/11/2031	12,672	0.03%
Mastercard, Inc.	\$10,000	4.85%	9/3/2033	10,339	0.02%
Mastercard, Inc.	\$10,000	3.65%	1/6/2049	8,460	0.02%
McCormick & Co., Inc.	\$10,000	3.40%	15/8/2027	9,554	0.02%
McDonald's Corp.	\$10,000	3.30%	1/7/2025	9,777	0.02%
McDonald's Corp.	\$20,000	3.70%	30/1/2026	19,669	0.05%
McDonald's Corp.	\$10,000	3.50%	1/3/2027	9,736	0.02%
McDonald's Corp.	\$5,000	3.50%	1/7/2027	4,860	0.01%
McDonald's Corp.	\$10,000	3.80%	1/4/2028	9,755	0.02%
McDonald's Corp.	\$15,000	2.63%	1/9/2029	13,730	0.03%
McDonald's Corp.	\$10,000	3.60%	1/7/2030	9,491	0.02%
McDonald's Corp.	\$10,000	4.70%	9/12/2035	9,872	0.02%
McDonald's Corp.	\$10,000	6.30%	1/3/2038	11,372	0.03%
McDonald's Corp.	\$25,000	4.88%	9/12/2045	24,645	0.06%
McDonald's Corp.	\$10,000	4.45%	1/3/2047	9,183	0.02%
McDonald's Corp.	\$25,000	3.63%	1/9/2049	20,092	0.05%
McDonald's Corp.	\$15,000	4.20%	1/4/2050	13,329	0.03%
McDonald's Corp.	\$20,000	5.15%	9/9/2052	20,350	0.05%
Medtronic Global Holdings SCA	\$15,000	4.25%	30/3/2028	14,946	0.04%
Medtronic Global Holdings SCA	\$5,000	4.50%	30/3/2033	5,000	0.01%
Medtronic, Inc.	\$20,000	4.38%	15/3/2035	19,533	0.05%
Medtronic, Inc.	\$25,000	4.63%	15/3/2045	24,349	0.06%
Merck & Co., Inc.	\$35,000	2.75%	10/2/2025	34,225	0.08%
Merck & Co., Inc.	\$10,000	0.75%	24/2/2026	9,272	0.02%
Merck & Co., Inc.	\$15,000	1.70%	10/6/2027	13,765	0.03%
Merck & Co., Inc.	\$25,000	3.40%	7/3/2029	24,007	0.06%
Merck & Co., Inc.	\$30,000	2.15%	10/12/2031	25,635	0.06%
Merck & Co., Inc.	\$20,000	4.50%	17/5/2033	20,143	0.05%
Merck & Co., Inc.	\$15,000	3.90%	7/3/2039	13,647	0.03%
Merck & Co., Inc.	\$10,000	2.35%	24/6/2040	7,267	0.02%
Merck & Co., Inc.	\$20,000	4.15%	18/5/2043	18,402	0.04%
Merck & Co., Inc.	\$20,000	3.70%	10/2/2045	17,015	0.04%
Merck & Co., Inc.	\$20,000	4.00%	7/3/2049	17,670	0.04%
Merck & Co., Inc.	\$10,000	2.45%	24/6/2050	6,603	0.02%
Merck & Co., Inc.	\$15,000	2.75%	10/12/2051	10,333	0.02%
Merck & Co., Inc.	\$10,000	5.00%	17/5/2053	10,296	0.02%
Merck & Co., Inc.	\$20,000	2.90%	10/12/2061	13,399	0.03%
Merck & Co., Inc.	\$20,000	5.15%	17/5/2063	20,919	0.05%
Meta Platforms, Inc.	\$30,000	3.50%	15/8/2027	29,200	0.07%
Meta Platforms, Inc.	\$20,000	4.60%	15/5/2028	20,309	0.05%
Meta Platforms, Inc.	\$10,000	4.80%	15/5/2030	10,247	0.02%
Meta Platforms, Inc.	\$30,000	3.85%	15/8/2032	28,530	0.07%
Meta Platforms, Inc.	\$20,000	4.95%	15/5/2033	20,637	0.05%
Meta Platforms, Inc.	\$20,000	4.45%	15/8/2052	18,404	0.04%
Meta Platforms, Inc.	\$30,000	5.60%	15/5/2053	32,570	0.08%
Meta Platforms, Inc.	\$20,000	4.65%	15/8/2062	18,666	0.04%
Meta Platforms, Inc.	\$20,000	5.75%	15/5/2063	21,924	0.05%
MetLife, Inc.	\$15,000	4.55%	23/3/2030	15,101	0.04%
MetLife, Inc.	\$10,000	5.38%	15/7/2033	10,432	0.03%
MetLife, Inc.	\$5,000	6.38%	15/6/2034	5,613	0.01%
MetLife, Inc.	\$15,000	5.70%	15/6/2035	16,130	0.04%
MetLife, Inc.	\$10,000	6.40%	15/12/2036	10,314	0.02%
MetLife, Inc.	\$15,000	5.88%	6/2/2041	16,392	0.04%
MetLife, Inc.	\$5,000	4.13%	13/8/2042	4,439	0.01%
MetLife, Inc.	\$15,000	4.88%	13/11/2043	14,633	0.04%
MetLife, Inc.	\$10,000	4.05%	1/3/2045	8,701	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
MetLife, Inc.	\$10,000	4.60%	13/5/2046	9,526	0.02%
MetLife, Inc.	\$10,000	5.00%	15/7/2052	9,941	0.02%
MetLife, Inc.	\$10,000	5.25%	15/1/2054	10,292	0.02%
Micron Technology, Inc.	\$10,000	4.19%	15/2/2027	9,809	0.02%
Micron Technology, Inc.	\$10,000	6.75%	1/11/2029	10,807	0.03%
Micron Technology, Inc.	\$10,000	2.70%	15/4/2032	8,394	0.02%
Micron Technology, Inc.	\$15,000	5.88%	9/2/2033	15,653	0.04%
Micron Technology, Inc.	\$10,000	5.88%	15/9/2033	10,405	0.03%
Microsoft Corp.	\$25,000	2.70%	12/2/2025	24,463	0.06%
Microsoft Corp.	\$30,000	3.13%	3/11/2025	29,306	0.07%
Microsoft Corp.	\$40,000	2.40%	8/8/2026	38,173	0.09%
Microsoft Corp.	\$10,000	3.40%	15/9/2026	9,746	0.02%
Microsoft Corp.	\$40,000	3.30%	6/2/2027	38,986	0.09%
Microsoft Corp.	\$10,000	3.50%	12/2/2035	9,481	0.02%
Microsoft Corp.	\$20,000	3.45%	8/8/2036	18,392	0.04%
Microsoft Corp.	\$10,000	4.10%	6/2/2037	9,822	0.02%
Microsoft Corp.	\$10,000	4.45%	3/11/2045	9,857	0.02%
Microsoft Corp.	\$30,000	3.70%	8/8/2046	26,322	0.06%
Microsoft Corp.	\$15,000	4.25%	6/2/2047	14,521	0.03%
Microsoft Corp.	\$75,000	2.53%	1/6/2050	51,304	0.12%
Microsoft Corp.	\$20,000	2.50%	15/9/2050	13,531	0.03%
Microsoft Corp.	\$60,000	2.92%	17/3/2052	44,200	0.11%
Microsoft Corp.	\$10,000	4.50%	6/2/2057	9,827	0.02%
Microsoft Corp.	\$30,000	2.68%	1/6/2060	20,136	0.05%
Microsoft Corp.	\$25,000	3.04%	17/3/2062	18,082	0.04%
Mondelez International, Inc.	\$10,000	2.63%	17/3/2027	9,429	0.02%
Mondelez International, Inc.	\$15,000	2.75%	13/4/2030	13,552	0.03%
Mondelez International, Inc.	\$20,000	2.63%	4/9/2050	13,426	0.03%
Morgan Stanley	\$30,000	4.00%	23/7/2025	29,574	0.07%
Morgan Stanley	\$20,000	5.00%	24/11/2025	19,973	0.05%
Morgan Stanley	\$30,000	3.88%	27/1/2026	29,391	0.07%
Morgan Stanley	\$25,000	2.63%	18/2/2026	24,198	0.06%
Morgan Stanley	\$40,000	2.19%	28/4/2026	38,417	0.09%
Morgan Stanley	\$20,000	4.68%	17/7/2026	19,815	0.05%
Morgan Stanley	\$30,000	3.13%	27/7/2026	28,719	0.07%
Morgan Stanley	\$25,000	4.35%	8/9/2026	24,550	0.06%
Morgan Stanley	\$20,000	6.14%	16/10/2026	20,365	0.05%
Morgan Stanley	\$30,000	0.99%	10/12/2026	27,610	0.07%
Morgan Stanley	\$30,000	3.63%	20/1/2027	29,100	0.07%
Morgan Stanley	\$25,000	5.05%	28/1/2027	25,021	0.06%
Morgan Stanley	\$20,000	3.95%	23/4/2027	19,412	0.05%
Morgan Stanley	\$45,000	1.59%	4/5/2027	41,452	0.10%
Morgan Stanley	\$35,000	1.51%	20/7/2027	31,981	0.08%
Morgan Stanley	\$30,000	2.48%	21/1/2028	27,843	0.07%
Morgan Stanley	\$55,000	4.21%	20/4/2028	53,735	0.13%
Morgan Stanley	\$40,000	3.59%	22/7/2028	38,176	0.09%
Morgan Stanley	\$30,000	6.30%	18/10/2028	31,454	0.08%
Morgan Stanley	\$35,000	3.77%	24/1/2029	33,373	0.08%
Morgan Stanley	\$25,000	5.12%	1/2/2029	25,100	0.06%
Morgan Stanley	\$30,000	5.16%	20/4/2029	30,140	0.07%
Morgan Stanley	\$20,000	5.45%	20/7/2029	20,378	0.05%
Morgan Stanley	\$20,000	6.41%	1/11/2029	21,211	0.05%
Morgan Stanley	\$30,000	4.43%	23/1/2030	29,224	0.07%
Morgan Stanley	\$40,000	2.70%	22/1/2031	35,039	0.08%
Morgan Stanley	\$30,000	3.62%	1/4/2031	27,645	0.07%
Morgan Stanley	\$30,000	1.79%	13/2/2032	23,937	0.06%
Morgan Stanley	\$10,000	7.25%	1/4/2032	11,790	0.03%
Morgan Stanley	\$30,000	1.93%	28/4/2032	24,105	0.06%
Morgan Stanley	\$35,000	2.24%	21/7/2032	28,599	0.07%
Morgan Stanley	\$25,000	2.51%	20/10/2032	20,734	0.05%
Morgan Stanley	\$30,000	2.94%	21/1/2033	25,499	0.06%
Morgan Stanley	\$20,000	4.89%	20/7/2033	19,505	0.05%
Morgan Stanley	\$30,000	6.34%	18/10/2033	32,315	0.08%
Morgan Stanley	\$35,000	5.25%	21/4/2034	34,964	0.08%
Morgan Stanley	\$25,000	5.42%	21/7/2034	25,350	0.06%
Morgan Stanley	\$25,000	6.63%	1/11/2034	27,698	0.07%
Morgan Stanley	\$40,000	2.48%	16/9/2036	31,751	0.08%
Morgan Stanley	\$20,000	5.30%	20/4/2037	19,445	0.05%
Morgan Stanley	\$20,000	5.95%	19/1/2038	20,252	0.05%
Morgan Stanley	\$20,000	3.97%	22/7/2038	17,535	0.04%
Morgan Stanley	\$5,000	4.46%	22/4/2039	4,610	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley	\$20,000	3.22%	22/4/2042	15,444	0.04%
Morgan Stanley	\$20,000	6.38%	24/7/2042	23,164	0.06%
Morgan Stanley	\$30,000	4.30%	27/1/2045	27,094	0.06%
Morgan Stanley	\$30,000	4.38%	22/1/2047	27,040	0.06%
Morgan Stanley	\$25,000	5.60%	24/3/2051	27,004	0.06%
Morgan Stanley	\$25,000	2.80%	25/1/2052	16,678	0.04%
Morgan Stanley Bank NA	\$15,000	4.75%	21/4/2026	14,992	0.04%
Motorola Solutions, Inc.	\$10,000	4.60%	23/5/2029	9,936	0.02%
Motorola Solutions, Inc.	\$10,000	2.75%	24/5/2031	8,540	0.02%
Mylan, Inc.	\$15,000	4.55%	15/4/2028	14,577	0.04%
Mylan, Inc.	\$10,000	5.20%	15/4/2048	8,289	0.02%
Nasdaq, Inc.	\$10,000	5.55%	15/2/2034	10,407	0.03%
Nasdaq, Inc.	\$10,000	5.95%	15/8/2053	10,768	0.03%
Nasdaq, Inc.	\$10,000	6.10%	28/6/2063	10,855	0.03%
NetApp, Inc.	\$10,000	1.88%	22/6/2025	9,513	0.02%
Netflix, Inc.	\$10,000	5.88%	15/2/2025	10,078	0.02%
Netflix, Inc.	\$20,000	4.38%	15/11/2026	19,905	0.05%
Netflix, Inc.	\$10,000	4.88%	15/4/2028	10,122	0.02%
Netflix, Inc.	\$15,000	5.88%	15/11/2028	15,845	0.04%
Netflix, Inc.	\$10,000	6.38%	15/5/2029	10,884	0.03%
Newmont Corp.	\$10,000	2.25%	1/10/2030	8,642	0.02%
Newmont Corp.	\$20,000	2.60%	15/7/2032	17,102	0.04%
Newmont Corp.	\$5,000	6.25%	1/10/2039	5,550	0.01%
Newmont Corp.	\$10,000	4.88%	15/3/2042	9,744	0.02%
NIKE, Inc.	\$20,000	2.38%	1/11/2026	18,989	0.05%
NIKE, Inc.	\$15,000	2.85%	27/3/2030	13,794	0.03%
NIKE, Inc.	\$20,000	3.25%	27/3/2040	16,810	0.04%
NIKE, Inc.	\$10,000	3.88%	1/11/2045	8,807	0.02%
NIKE, Inc.	\$20,000	3.38%	27/3/2050	16,391	0.04%
Northern Trust Corp.	\$10,000	3.95%	30/10/2025	9,840	0.02%
Northern Trust Corp.	\$35,000	4.00%	10/5/2027	34,518	0.08%
Northern Trust Corp.	\$10,000	1.95%	1/5/2030	8,616	0.02%
Northern Trust Corp.	\$20,000	6.13%	2/11/2032	21,477	0.05%
NVIDIA Corp.	\$10,000	3.20%	16/9/2026	9,733	0.02%
NVIDIA Corp.	\$20,000	1.55%	15/6/2028	17,914	0.04%
NVIDIA Corp.	\$15,000	2.85%	1/4/2030	13,875	0.03%
NVIDIA Corp.	\$15,000	2.00%	15/6/2031	12,856	0.03%
NVIDIA Corp.	\$15,000	3.50%	1/4/2040	13,022	0.03%
NVIDIA Corp.	\$20,000	3.50%	1/4/2050	16,711	0.04%
NVR, Inc.	\$10,000	3.00%	15/5/2030	8,911	0.02%
Omnicom Group, Inc./Omnicom Capital, Inc.	\$10,000	2.60%	1/8/2031	8,593	0.02%
Omnicom Group, Inc./Omnicom Capital, Inc.	\$5,000	3.60%	15/4/2026	4,874	0.01%
Oracle Corp.	\$35,000	2.50%	1/4/2025	33,901	0.08%
Oracle Corp.	\$25,000	2.95%	15/5/2025	24,284	0.06%
Oracle Corp.	\$15,000	5.80%	10/11/2025	15,246	0.04%
Oracle Corp.	\$30,000	1.65%	25/3/2026	27,973	0.07%
Oracle Corp.	\$30,000	2.65%	15/7/2026	28,458	0.07%
Oracle Corp.	\$30,000	2.80%	1/4/2027	28,302	0.07%
Oracle Corp.	\$30,000	3.25%	15/11/2027	28,499	0.07%
Oracle Corp.	\$25,000	2.30%	25/3/2028	22,770	0.05%
Oracle Corp.	\$10,000	6.15%	9/11/2029	10,749	0.03%
Oracle Corp.	\$30,000	2.95%	1/4/2030	27,076	0.06%
Oracle Corp.	\$25,000	4.65%	6/5/2030	24,876	0.06%
Oracle Corp.	\$40,000	2.88%	25/3/2031	35,423	0.08%
Oracle Corp.	\$30,000	6.25%	9/11/2032	32,623	0.08%
Oracle Corp.	\$10,000	4.90%	6/2/2033	9,953	0.02%
Oracle Corp.	\$15,000	4.30%	8/7/2034	14,007	0.03%
Oracle Corp.	\$10,000	3.90%	15/5/2035	8,903	0.02%
Oracle Corp.	\$10,000	3.85%	15/7/2036	8,718	0.02%
Oracle Corp.	\$10,000	3.80%	15/11/2037	8,509	0.02%
Oracle Corp.	\$20,000	6.50%	15/4/2038	22,125	0.05%
Oracle Corp.	\$20,000	6.13%	8/7/2039	21,308	0.05%
Oracle Corp.	\$40,000	3.60%	1/4/2040	31,989	0.08%
Oracle Corp.	\$30,000	5.38%	15/7/2040	29,526	0.07%
Oracle Corp.	\$30,000	3.65%	25/3/2041	23,853	0.06%
Oracle Corp.	\$5,000	4.50%	8/7/2044	4,366	0.01%
Oracle Corp.	\$20,000	4.13%	15/5/2045	16,382	0.04%
Oracle Corp.	\$30,000	4.00%	15/7/2046	24,063	0.06%
Oracle Corp.	\$30,000	4.00%	15/11/2047	23,845	0.06%
Oracle Corp.	\$50,000	3.60%	1/4/2050	37,031	0.09%
Oracle Corp.	\$35,000	3.95%	25/3/2051	27,511	0.07%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Oracle Corp.	\$30,000	6.90%	9/11/2052	35,162	0.08%
Oracle Corp.	\$30,000	5.55%	6/2/2053	30,048	0.07%
Oracle Corp.	\$5,000	4.38%	15/5/2055	4,153	0.01%
Oracle Corp.	\$40,000	3.85%	1/4/2060	29,108	0.07%
Oracle Corp.	\$10,000	4.10%	25/3/2061	7,641	0.02%
O'Reilly Automotive, Inc.	\$10,000	5.75%	20/11/2026	10,239	0.02%
O'Reilly Automotive, Inc.	\$15,000	3.60%	1/9/2027	14,467	0.03%
O'Reilly Automotive, Inc.	\$5,000	4.70%	15/6/2032	4,948	0.01%
Otis Worldwide Corp.	\$15,000	2.06%	5/4/2025	14,433	0.03%
Otis Worldwide Corp.	\$25,000	2.57%	15/2/2030	22,259	0.05%
Otis Worldwide Corp.	\$5,000	3.36%	15/2/2050	3,877	0.01%
Paramount Global	\$15,000	7.88%	30/7/2030	16,258	0.04%
Paramount Global	\$10,000	4.95%	15/1/2031	9,495	0.02%
Paramount Global	\$5,000	4.20%	19/5/2032	4,471	0.01%
Paramount Global	\$15,000	6.88%	30/4/2036	15,229	0.04%
Paramount Global	\$10,000	4.38%	15/3/2043	7,426	0.02%
Paramount Global	\$20,000	5.85%	1/9/2043	18,041	0.04%
Paramount Global	\$5,000	4.95%	19/5/2050	4,057	0.01%
PayPal Holdings, Inc.	\$20,000	2.65%	1/10/2026	19,002	0.05%
PayPal Holdings, Inc.	\$10,000	2.85%	1/10/2029	9,159	0.02%
PayPal Holdings, Inc.	\$10,000	2.30%	1/6/2030	8,750	0.02%
PayPal Holdings, Inc.	\$10,000	4.40%	1/6/2032	9,939	0.02%
PayPal Holdings, Inc.	\$10,000	3.25%	1/6/2050	7,501	0.02%
PayPal Holdings, Inc.	\$15,000	5.05%	1/6/2052	15,170	0.04%
PepsiCo, Inc.	\$25,000	2.25%	19/3/2025	24,297	0.06%
PepsiCo, Inc.	\$10,000	2.85%	24/2/2026	9,670	0.02%
PepsiCo, Inc.	\$15,000	3.00%	15/10/2027	14,420	0.03%
PepsiCo, Inc.	\$15,000	3.60%	18/2/2028	14,684	0.04%
PepsiCo, Inc.	\$20,000	2.63%	29/7/2029	18,438	0.04%
PepsiCo, Inc.	\$25,000	2.75%	19/3/2030	22,961	0.06%
PepsiCo, Inc.	\$20,000	1.63%	1/5/2030	17,044	0.04%
PepsiCo, Inc.	\$5,000	1.40%	25/2/2031	4,133	0.01%
PepsiCo, Inc.	\$10,000	1.95%	21/10/2031	8,488	0.02%
PepsiCo, Inc.	\$15,000	3.90%	18/7/2032	14,694	0.04%
PepsiCo, Inc.	\$15,000	4.45%	15/2/2033	15,379	0.04%
PepsiCo, Inc.	\$15,000	2.63%	21/10/2041	11,307	0.03%
PepsiCo, Inc.	\$15,000	4.45%	14/4/2046	14,459	0.03%
PepsiCo, Inc.	\$5,000	3.45%	6/10/2046	4,140	0.01%
PepsiCo, Inc.	\$20,000	2.75%	21/10/2051	14,224	0.03%
Pfizer Investment Enterprises Pte Ltd.	\$35,000	4.65%	19/5/2025	34,920	0.08%
Pfizer Investment Enterprises Pte Ltd.	\$35,000	4.45%	19/5/2026	34,904	0.08%
Pfizer Investment Enterprises Pte Ltd.	\$45,000	4.45%	19/5/2028	45,008	0.11%
Pfizer Investment Enterprises Pte Ltd.	\$20,000	4.65%	19/5/2030	20,140	0.05%
Pfizer Investment Enterprises Pte Ltd.	\$55,000	4.75%	19/5/2033	55,099	0.13%
Pfizer Investment Enterprises Pte Ltd.	\$50,000	5.11%	19/5/2043	49,888	0.12%
Pfizer Investment Enterprises Pte Ltd.	\$60,000	5.30%	19/5/2053	61,363	0.15%
Pfizer Investment Enterprises Pte Ltd.	\$50,000	5.34%	19/5/2063	50,558	0.12%
Pfizer, Inc.	\$15,000	0.80%	28/5/2025	14,199	0.03%
Pfizer, Inc.	\$10,000	2.75%	3/6/2026	9,592	0.02%
Pfizer, Inc.	\$25,000	3.00%	15/12/2026	24,101	0.06%
Pfizer, Inc.	\$10,000	3.60%	15/9/2028	9,737	0.02%
Pfizer, Inc.	\$20,000	3.45%	15/3/2029	19,259	0.05%
Pfizer, Inc.	\$20,000	2.63%	1/4/2030	18,039	0.04%
Pfizer, Inc.	\$5,000	1.70%	28/5/2030	4,259	0.01%
Pfizer, Inc.	\$10,000	1.75%	18/8/2031	8,306	0.02%
Pfizer, Inc.	\$10,000	4.00%	15/12/2036	9,435	0.02%
Pfizer, Inc.	\$30,000	7.20%	15/3/2039	37,211	0.09%
Pfizer, Inc.	\$10,000	3.90%	15/3/2039	8,865	0.02%
Pfizer, Inc.	\$15,000	2.55%	28/5/2040	11,000	0.03%
Pfizer, Inc.	\$10,000	4.40%	15/5/2044	9,457	0.02%
Pfizer, Inc.	\$10,000	4.13%	15/12/2046	8,899	0.02%
Pfizer, Inc.	\$10,000	4.20%	15/9/2048	9,045	0.02%
Pfizer, Inc.	\$15,000	4.00%	15/3/2049	13,131	0.03%
Pfizer, Inc.	\$15,000	2.70%	28/5/2050	10,444	0.03%
Pilgrim's Pride Corp.	\$10,000	4.25%	15/4/2031	9,034	0.02%
Pilgrim's Pride Corp.	\$15,000	3.50%	1/3/2032	12,708	0.03%
Pilgrim's Pride Corp.	\$10,000	6.25%	1/7/2033	10,289	0.02%
PNC Bank NA	\$10,000	2.95%	23/2/2025	9,735	0.02%
PNC Bank NA	\$20,000	3.10%	25/10/2027	18,770	0.05%
PNC Bank NA	\$15,000	4.05%	26/7/2028	14,450	0.03%
PNC Bank NA	\$10,000	2.70%	22/10/2029	8,784	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PNC Financial Services Group, Inc.	\$15,000	5.81%	12/6/2026	15,106	0.04%
PNC Financial Services Group, Inc.	\$10,000	2.60%	23/7/2026	9,478	0.02%
PNC Financial Services Group, Inc.	\$30,000	4.76%	26/1/2027	29,762	0.07%
PNC Financial Services Group, Inc.	\$15,000	3.15%	19/5/2027	14,221	0.03%
PNC Financial Services Group, Inc.	\$10,000	6.62%	20/10/2027	10,378	0.03%
PNC Financial Services Group, Inc.	\$10,000	5.35%	2/12/2028	10,122	0.02%
PNC Financial Services Group, Inc.	\$15,000	3.45%	23/4/2029	14,214	0.03%
PNC Financial Services Group, Inc.	\$35,000	5.58%	12/6/2029	35,701	0.09%
PNC Financial Services Group, Inc.	\$25,000	2.55%	22/1/2030	21,875	0.05%
PNC Financial Services Group, Inc.	\$10,000	2.31%	23/4/2032	8,360	0.02%
PNC Financial Services Group, Inc.	\$20,000	4.63%	6/6/2033	18,788	0.05%
PNC Financial Services Group, Inc.	\$20,000	6.04%	28/10/2033	20,914	0.05%
PNC Financial Services Group, Inc.	\$10,000	5.07%	24/1/2034	9,780	0.02%
PNC Financial Services Group, Inc.	\$10,000	5.94%	18/8/2034	10,423	0.03%
PNC Financial Services Group, Inc.	\$25,000	6.88%	20/10/2034	27,763	0.07%
PPL Electric Utilities Corp.	\$10,000	5.25%	15/5/2053	10,326	0.02%
Procter & Gamble Co.	\$20,000	0.55%	29/10/2025	18,690	0.04%
Procter & Gamble Co.	\$10,000	1.00%	23/4/2026	9,283	0.02%
Procter & Gamble Co.	\$10,000	2.45%	3/11/2026	9,552	0.02%
Procter & Gamble Co.	\$10,000	1.90%	1/2/2027	9,331	0.02%
Procter & Gamble Co.	\$10,000	3.00%	25/3/2030	9,365	0.02%
Procter & Gamble Co.	\$15,000	1.20%	29/10/2030	12,416	0.03%
Procter & Gamble Co.	\$15,000	1.95%	23/4/2031	12,988	0.03%
Procter & Gamble Co.	\$15,000	2.30%	1/2/2032	13,250	0.03%
Procter & Gamble Co.	\$10,000	4.05%	26/1/2033	10,020	0.02%
Progressive Corp.	\$5,000	4.13%	15/4/2047	4,413	0.01%
Prologis LP	\$10,000	4.88%	15/6/2028	10,136	0.02%
Prologis LP	\$10,000	2.25%	15/4/2030	8,752	0.02%
Prologis LP	\$15,000	1.25%	15/10/2030	12,140	0.03%
Prologis LP	\$10,000	5.25%	15/6/2053	10,444	0.03%
Providence St Joseph Health Obligated Group	\$5,000	2.70%	1/10/2051	3,061	0.01%
Prudential Financial, Inc.	\$5,000	5.70%	14/12/2036	5,410	0.01%
Prudential Financial, Inc.	\$5,000	4.60%	15/5/2044	4,661	0.01%
Prudential Financial, Inc.	\$10,000	5.38%	15/5/2045	9,881	0.02%
Prudential Financial, Inc.	\$10,000	4.50%	15/9/2047	9,342	0.02%
Prudential Financial, Inc.	\$10,000	3.91%	7/12/2047	8,198	0.02%
Prudential Financial, Inc.	\$10,000	5.70%	15/9/2048	9,726	0.02%
Prudential Financial, Inc.	\$15,000	3.94%	7/12/2049	12,373	0.03%
Prudential Financial, Inc.	\$15,000	4.35%	25/2/2050	13,313	0.03%
Prudential Financial, Inc.	\$10,000	3.70%	1/10/2050	8,662	0.02%
Prudential Financial, Inc.	\$20,000	3.70%	13/3/2051	15,868	0.04%
Prudential Financial, Inc.	\$10,000	5.13%	1/3/2052	9,394	0.02%
Prudential Financial, Inc.	\$10,000	6.00%	1/9/2052	9,971	0.02%
Qorvo, Inc.	\$10,000	4.38%	15/10/2029	9,533	0.02%
QUALCOMM, Inc.	\$15,000	3.45%	20/5/2025	14,739	0.04%
QUALCOMM, Inc.	\$22,000	3.25%	20/5/2027	21,300	0.05%
QUALCOMM, Inc.	\$15,000	1.30%	20/5/2028	13,284	0.03%
QUALCOMM, Inc.	\$10,000	2.15%	20/5/2030	8,826	0.02%
QUALCOMM, Inc.	\$15,000	1.65%	20/5/2032	12,225	0.03%
QUALCOMM, Inc.	\$10,000	4.65%	20/5/2035	10,240	0.02%
QUALCOMM, Inc.	\$25,000	4.80%	20/5/2045	24,840	0.06%
QUALCOMM, Inc.	\$10,000	4.30%	20/5/2047	9,173	0.02%
QUALCOMM, Inc.	\$10,000	3.25%	20/5/2050	7,810	0.02%
QUALCOMM, Inc.	\$15,000	4.50%	20/5/2052	14,018	0.03%
QUALCOMM, Inc.	\$15,000	6.00%	20/5/2053	17,320	0.04%
Quanta Services, Inc.	\$10,000	2.90%	1/10/2030	8,809	0.02%
Quest Diagnostics, Inc.	\$10,000	2.95%	30/6/2030	8,951	0.02%
Quest Diagnostics, Inc.	\$10,000	6.40%	30/11/2033	11,108	0.03%
Ralph Lauren Corp.	\$5,000	2.95%	15/6/2030	4,549	0.01%
Raymond James Financial, Inc.	\$10,000	4.95%	15/7/2046	9,343	0.02%
Raymond James Financial, Inc.	\$5,000	3.75%	1/4/2051	3,774	0.01%
Realty Income Corp.	\$10,000	3.25%	15/1/2031	9,095	0.02%
Realty Income Corp.	\$10,000	5.63%	13/10/2032	10,532	0.03%
Regeneron Pharmaceuticals, Inc.	\$15,000	1.75%	15/9/2030	12,333	0.03%
Regeneron Pharmaceuticals, Inc.	\$10,000	2.80%	15/9/2050	6,611	0.02%
Regions Financial Corp.	\$15,000	2.25%	18/5/2025	14,300	0.03%
RenaissanceRe Holdings Ltd.	\$10,000	5.75%	5/6/2033	10,112	0.02%
Republic Services, Inc.	\$10,000	3.95%	15/5/2028	9,809	0.02%
Republic Services, Inc.	\$10,000	1.75%	15/2/2032	8,145	0.02%
Republic Services, Inc.	\$10,000	5.00%	1/4/2034	10,240	0.02%
Revvity, Inc.	\$10,000	3.30%	15/9/2029	9,074	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Roper Technologies, Inc.	\$10,000	4.20%	15/9/2028	9,832	0.02%
Royalty Pharma plc	\$10,000	1.75%	2/9/2027	8,977	0.02%
Royalty Pharma plc	\$10,000	2.20%	2/9/2030	8,417	0.02%
Royalty Pharma plc	\$10,000	3.30%	2/9/2040	7,539	0.02%
Royalty Pharma plc	\$15,000	3.55%	2/9/2050	10,676	0.03%
S&P Global, Inc.	\$20,000	2.70%	1/3/2029	18,516	0.04%
S&P Global, Inc.	\$10,000	4.25%	1/5/2029	9,971	0.02%
S&P Global, Inc.	\$10,000	2.90%	1/3/2032	8,932	0.02%
S&P Global, Inc.	\$15,000	3.70%	1/3/2052	12,449	0.03%
Sabra Health Care LP	\$10,000	3.20%	1/12/2031	8,205	0.02%
Salesforce, Inc.	\$25,000	3.70%	11/4/2028	24,502	0.06%
Salesforce, Inc.	\$10,000	1.50%	15/7/2028	8,898	0.02%
Salesforce, Inc.	\$15,000	1.95%	15/7/2031	12,813	0.03%
Salesforce, Inc.	\$5,000	2.70%	15/7/2041	3,821	0.01%
Salesforce, Inc.	\$25,000	2.90%	15/7/2051	17,900	0.04%
Salesforce, Inc.	\$20,000	3.05%	15/7/2061	14,062	0.03%
Santander Holdings USA, Inc.	\$20,000	3.45%	2/6/2025	19,434	0.05%
Santander Holdings USA, Inc.	\$15,000	4.50%	17/7/2025	14,838	0.04%
Santander Holdings USA, Inc.	\$10,000	3.24%	5/10/2026	9,475	0.02%
Santander Holdings USA, Inc.	\$10,000	4.40%	13/7/2027	9,716	0.02%
Santander Holdings USA, Inc.	\$10,000	2.49%	6/1/2028	9,171	0.02%
Santander Holdings USA, Inc.	\$10,000	6.50%	9/3/2029	10,344	0.02%
ServiceNow, Inc.	\$15,000	1.40%	1/9/2030	12,337	0.03%
Sherwin-Williams Co.	\$15,000	3.45%	1/6/2027	14,489	0.03%
Sherwin-Williams Co.	\$15,000	2.95%	15/8/2029	13,898	0.03%
Sherwin-Williams Co.	\$10,000	4.50%	1/6/2047	9,152	0.02%
Shire Acquisitions Investments Ireland DAC	\$40,000	3.20%	23/9/2026	38,490	0.09%
Simon Property Group LP	\$15,000	3.50%	1/9/2025	14,668	0.04%
Simon Property Group LP	\$15,000	3.38%	15/6/2027	14,385	0.03%
Simon Property Group LP	\$10,000	3.38%	1/12/2027	9,551	0.02%
Simon Property Group LP	\$10,000	1.75%	1/2/2028	8,989	0.02%
Simon Property Group LP	\$10,000	2.45%	13/9/2029	8,904	0.02%
Simon Property Group LP	\$15,000	2.65%	15/7/2030	13,286	0.03%
Simon Property Group LP	\$15,000	3.25%	13/9/2049	10,873	0.03%
Southwest Airlines Co.	\$25,000	5.13%	15/6/2027	25,115	0.06%
Sprint Capital Corp.	\$30,000	6.88%	15/11/2028	32,522	0.08%
Sprint Capital Corp.	\$20,000	8.75%	15/3/2032	24,679	0.06%
Sprint LLC	\$20,000	7.63%	15/2/2025	20,354	0.05%
Sprint LLC	\$10,000	7.63%	1/3/2026	10,444	0.03%
Stanley Black & Decker, Inc.	\$5,000	2.30%	15/3/2030	4,256	0.01%
Stanley Black & Decker, Inc.	\$15,000	4.00%	15/3/2060	12,537	0.03%
Starbucks Corp.	\$20,000	3.80%	15/8/2025	19,643	0.05%
Starbucks Corp.	\$10,000	4.75%	15/2/2026	10,043	0.02%
Starbucks Corp.	\$10,000	3.55%	15/8/2029	9,640	0.02%
Starbucks Corp.	\$15,000	2.25%	12/3/2030	13,174	0.03%
Starbucks Corp.	\$25,000	2.55%	15/11/2030	22,107	0.05%
Starbucks Corp.	\$10,000	3.00%	14/2/2032	8,965	0.02%
Starbucks Corp.	\$10,000	4.50%	15/11/2048	9,129	0.02%
Starbucks Corp.	\$10,000	4.45%	15/8/2049	9,088	0.02%
Starbucks Corp.	\$10,000	3.50%	15/11/2050	7,779	0.02%
State Street Corp.	\$15,000	3.30%	16/12/2024	14,759	0.04%
State Street Corp.	\$20,000	5.10%	18/5/2026	20,013	0.05%
State Street Corp.	\$10,000	2.65%	19/5/2026	9,553	0.02%
State Street Corp.	\$10,000	5.27%	3/8/2026	10,140	0.02%
State Street Corp.	\$10,000	5.68%	21/11/2029	10,346	0.02%
State Street Corp.	\$10,000	4.16%	4/8/2033	9,413	0.02%
State Street Corp.	\$10,000	4.82%	26/1/2034	9,843	0.02%
State Street Corp.	\$10,000	5.16%	18/5/2034	10,084	0.02%
Stryker Corp.	\$10,000	3.50%	15/3/2026	9,754	0.02%
Stryker Corp.	\$10,000	1.95%	15/6/2030	8,552	0.02%
Stryker Corp.	\$15,000	4.63%	15/3/2046	14,490	0.03%
Sun Communities Operating LP	\$15,000	2.70%	15/7/2031	12,506	0.03%
Synchrony Financial	\$10,000	4.50%	23/7/2025	9,770	0.02%
Synchrony Financial	\$10,000	3.95%	1/12/2027	9,367	0.02%
Synchrony Financial	\$10,000	2.88%	28/10/2031	8,014	0.02%
Sysco Corp.	\$5,000	3.75%	1/10/2025	4,889	0.01%
Sysco Corp.	\$10,000	5.95%	1/4/2030	10,643	0.03%
Sysco Corp.	\$15,000	6.60%	1/4/2050	17,569	0.04%
Sysco Corp.	\$10,000	3.15%	14/12/2051	7,167	0.02%
Tapestry, Inc.	\$10,000	7.00%	27/11/2026	10,374	0.03%
Tapestry, Inc.	\$10,000	7.35%	27/11/2028	10,495	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Tapestry, Inc.	\$10,000	7.70%	27/11/2030	10,544	0.03%
Tapestry, Inc.	\$15,000	7.85%	27/11/2033	16,017	0.04%
Target Corp.	\$10,000	2.25%	15/4/2025	9,700	0.02%
Target Corp.	\$20,000	2.50%	15/4/2026	19,260	0.05%
Target Corp.	\$15,000	1.95%	15/1/2027	13,996	0.03%
Target Corp.	\$10,000	3.38%	15/4/2029	9,625	0.02%
Target Corp.	\$10,000	2.35%	15/2/2030	8,942	0.02%
Target Corp.	\$20,000	4.00%	1/7/2042	18,132	0.04%
Target Corp.	\$10,000	2.95%	15/1/2052	7,163	0.02%
Target Corp.	\$15,000	4.80%	15/1/2053	14,895	0.04%
Texas Instruments, Inc.	\$15,000	1.38%	12/3/2025	14,434	0.03%
Texas Instruments, Inc.	\$15,000	2.25%	4/9/2029	13,543	0.03%
Texas Instruments, Inc.	\$15,000	1.75%	4/5/2030	12,969	0.03%
Texas Instruments, Inc.	\$20,000	4.90%	14/3/2033	20,763	0.05%
Texas Instruments, Inc.	\$15,000	4.15%	15/5/2048	13,632	0.03%
Texas Instruments, Inc.	\$10,000	5.05%	18/5/2063	10,246	0.02%
Thermo Fisher Scientific, Inc.	\$15,000	5.00%	5/12/2026	15,244	0.04%
Thermo Fisher Scientific, Inc.	\$10,000	5.00%	31/1/2029	10,268	0.02%
Thermo Fisher Scientific, Inc.	\$5,000	2.60%	1/10/2029	4,558	0.01%
Thermo Fisher Scientific, Inc.	\$10,000	2.00%	15/10/2031	8,431	0.02%
Thermo Fisher Scientific, Inc.	\$10,000	5.09%	10/8/2033	10,405	0.03%
Thermo Fisher Scientific, Inc.	\$10,000	2.80%	15/10/2041	7,593	0.02%
Thermo Fisher Scientific, Inc.	\$15,000	4.10%	15/8/2047	13,396	0.03%
Time Warner Cable Enterprises LLC	\$10,000	8.38%	15/7/2033	11,626	0.03%
Time Warner Cable LLC	\$15,000	6.55%	1/5/2037	14,789	0.04%
Time Warner Cable LLC	\$20,000	7.30%	1/7/2038	20,731	0.05%
Time Warner Cable LLC	\$15,000	6.75%	15/6/2039	14,932	0.04%
Time Warner Cable LLC	\$10,000	5.88%	15/11/2040	9,097	0.02%
Time Warner Cable LLC	\$15,000	5.50%	1/9/2041	13,166	0.03%
Time Warner Cable LLC	\$20,000	4.50%	15/9/2042	15,800	0.04%
TJX Cos, Inc.	\$10,000	2.25%	15/9/2026	9,485	0.02%
T-Mobile USA, Inc.	\$20,000	3.50%	15/4/2025	19,586	0.05%
T-Mobile USA, Inc.	\$25,000	2.25%	15/2/2026	23,700	0.06%
T-Mobile USA, Inc.	\$10,000	1.50%	15/2/2026	9,315	0.02%
T-Mobile USA, Inc.	\$20,000	2.63%	15/4/2026	19,030	0.05%
T-Mobile USA, Inc.	\$40,000	3.75%	15/4/2027	38,816	0.09%
T-Mobile USA, Inc.	\$15,000	4.75%	1/2/2028	14,942	0.04%
T-Mobile USA, Inc.	\$20,000	2.05%	15/2/2028	18,051	0.04%
T-Mobile USA, Inc.	\$10,000	4.80%	15/7/2028	10,080	0.02%
T-Mobile USA, Inc.	\$10,000	2.63%	15/2/2029	9,008	0.02%
T-Mobile USA, Inc.	\$20,000	3.38%	15/4/2029	18,581	0.04%
T-Mobile USA, Inc.	\$80,000	3.88%	15/4/2030	75,951	0.18%
T-Mobile USA, Inc.	\$35,000	2.55%	15/2/2031	30,130	0.07%
T-Mobile USA, Inc.	\$15,000	2.88%	15/2/2031	13,210	0.03%
T-Mobile USA, Inc.	\$35,000	3.50%	15/4/2031	32,015	0.08%
T-Mobile USA, Inc.	\$10,000	2.25%	15/11/2031	8,321	0.02%
T-Mobile USA, Inc.	\$10,000	2.70%	15/3/2032	8,533	0.02%
T-Mobile USA, Inc.	\$15,000	5.20%	15/1/2033	15,368	0.04%
T-Mobile USA, Inc.	\$20,000	5.05%	15/7/2033	20,173	0.05%
T-Mobile USA, Inc.	\$25,000	4.38%	15/4/2040	22,633	0.05%
T-Mobile USA, Inc.	\$35,000	3.00%	15/2/2041	26,236	0.06%
T-Mobile USA, Inc.	\$40,000	4.50%	15/4/2050	35,413	0.08%
T-Mobile USA, Inc.	\$30,000	3.30%	15/2/2051	21,730	0.05%
T-Mobile USA, Inc.	\$40,000	3.40%	15/10/2052	29,210	0.07%
T-Mobile USA, Inc.	\$15,000	5.65%	15/1/2053	15,657	0.04%
T-Mobile USA, Inc.	\$10,000	5.75%	15/1/2054	10,610	0.03%
T-Mobile USA, Inc.	\$10,000	6.00%	15/6/2054	10,993	0.03%
T-Mobile USA, Inc.	\$20,000	3.60%	15/11/2060	14,624	0.04%
T-Mobile USA, Inc.	\$10,000	5.80%	15/9/2062	10,699	0.03%
Tractor Supply Co.	\$10,000	5.25%	15/5/2033	10,262	0.02%
Trane Technologies Financing Ltd.	\$15,000	3.80%	21/3/2029	14,533	0.03%
Travelers Cos, Inc.	\$5,000	5.35%	1/11/2040	5,229	0.01%
Travelers Cos, Inc.	\$15,000	3.05%	8/6/2051	11,067	0.03%
Travelers Cos, Inc.	\$20,000	5.45%	25/5/2053	21,627	0.05%
Trimble, Inc.	\$10,000	6.10%	15/3/2033	10,728	0.03%
Truist Bank	\$25,000	2.15%	6/12/2024	24,272	0.06%
Truist Bank	\$5,000	1.50%	10/3/2025	4,777	0.01%
Truist Bank	\$15,000	2.25%	11/3/2030	12,444	0.03%
Truist Financial Corp.	\$10,000	4.00%	1/5/2025	9,829	0.02%
Truist Financial Corp.	\$15,000	3.70%	5/6/2025	14,670	0.04%
Truist Financial Corp.	\$10,000	1.20%	5/8/2025	9,390	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Truist Financial Corp.	\$20,000	4.26%	28/7/2026	19,601	0.05%
Truist Financial Corp.	\$15,000	1.27%	2/3/2027	13,744	0.03%
Truist Financial Corp.	\$15,000	6.05%	8/6/2027	15,269	0.04%
Truist Financial Corp.	\$10,000	1.13%	3/8/2027	8,766	0.02%
Truist Financial Corp.	\$5,000	4.12%	6/6/2028	4,816	0.01%
Truist Financial Corp.	\$20,000	4.87%	26/1/2029	19,746	0.05%
Truist Financial Corp.	\$15,000	1.89%	7/6/2029	12,963	0.03%
Truist Financial Corp.	\$20,000	7.16%	30/10/2029	21,582	0.05%
Truist Financial Corp.	\$10,000	1.95%	5/6/2030	8,355	0.02%
Truist Financial Corp.	\$10,000	4.92%	28/7/2033	9,344	0.02%
Truist Financial Corp.	\$10,000	6.12%	28/10/2033	10,368	0.03%
Truist Financial Corp.	\$15,000	5.12%	26/1/2034	14,524	0.03%
Truist Financial Corp.	\$15,000	5.87%	8/6/2034	15,306	0.04%
TWDC Enterprises 18 Corp.	\$10,000	3.15%	17/9/2025	9,740	0.02%
TWDC Enterprises 18 Corp.	\$15,000	3.00%	13/2/2026	14,508	0.03%
TWDC Enterprises 18 Corp.	\$10,000	1.85%	30/7/2026	9,359	0.02%
TWDC Enterprises 18 Corp.	\$10,000	2.95%	15/6/2027	9,597	0.02%
TWDC Enterprises 18 Corp.	\$10,000	4.13%	1/6/2044	8,931	0.02%
Tyson Foods, Inc.	\$15,000	3.55%	2/6/2027	14,317	0.03%
Tyson Foods, Inc.	\$10,000	4.35%	1/3/2029	9,721	0.02%
Tyson Foods, Inc.	\$10,000	4.55%	2/6/2047	8,399	0.02%
Tyson Foods, Inc.	\$15,000	5.10%	28/9/2048	13,632	0.03%
United Airlines 2020-1 Class A Pass Through Trust	\$19,410	5.88%	15/10/2027	19,616	0.05%
United Airlines 2023-1 Class A Pass Through Trust	\$15,000	5.80%	15/1/2036	15,230	0.04%
United Parcel Service, Inc.	\$15,000	3.90%	1/4/2025	14,832	0.04%
United Parcel Service, Inc.	\$10,000	3.05%	15/11/2027	9,585	0.02%
United Parcel Service, Inc.	\$15,000	3.40%	15/3/2029	14,523	0.03%
United Parcel Service, Inc.	\$10,000	4.45%	1/4/2030	10,103	0.02%
United Parcel Service, Inc.	\$15,000	4.88%	3/3/2033	15,575	0.04%
United Parcel Service, Inc.	\$15,000	6.20%	15/1/2038	17,195	0.04%
United Parcel Service, Inc.	\$10,000	3.75%	15/11/2047	8,471	0.02%
United Parcel Service, Inc.	\$10,000	4.25%	15/3/2049	9,089	0.02%
United Parcel Service, Inc.	\$15,000	5.30%	1/4/2050	15,927	0.04%
United Parcel Service, Inc.	\$10,000	5.05%	3/3/2053	10,375	0.03%
United States Treasury Bond	\$9,000	4.75%	15/11/2043	9,671	0.02%
United States Treasury Bond	\$3,000	4.13%	15/8/2053	3,041	0.01%
United States Treasury Note	\$2,000	4.63%	15/11/2026	2,032	0.01%
United States Treasury Note	\$8,000	4.38%	15/12/2026	8,081	0.02%
United States Treasury Note	\$26,000	4.50%	15/11/2033	27,316	0.07%
UnitedHealth Group, Inc.	\$20,000	3.75%	15/7/2025	19,717	0.05%
UnitedHealth Group, Inc.	\$15,000	5.15%	15/10/2025	15,177	0.04%
UnitedHealth Group, Inc.	\$20,000	3.10%	15/3/2026	19,428	0.05%
UnitedHealth Group, Inc.	\$15,000	3.45%	15/1/2027	14,670	0.04%
UnitedHealth Group, Inc.	\$10,000	2.95%	15/10/2027	9,506	0.02%
UnitedHealth Group, Inc.	\$15,000	5.25%	15/2/2028	15,516	0.04%
UnitedHealth Group, Inc.	\$20,000	3.85%	15/6/2028	19,599	0.05%
UnitedHealth Group, Inc.	\$15,000	3.88%	15/12/2028	14,697	0.04%
UnitedHealth Group, Inc.	\$15,000	4.25%	15/1/2029	14,968	0.04%
UnitedHealth Group, Inc.	\$10,000	4.00%	15/5/2029	9,851	0.02%
UnitedHealth Group, Inc.	\$20,000	5.30%	15/2/2030	20,925	0.05%
UnitedHealth Group, Inc.	\$20,000	2.00%	15/5/2030	17,293	0.04%
UnitedHealth Group, Inc.	\$20,000	2.30%	15/5/2031	17,311	0.04%
UnitedHealth Group, Inc.	\$25,000	4.20%	15/5/2032	24,447	0.06%
UnitedHealth Group, Inc.	\$20,000	5.35%	15/2/2033	21,154	0.05%
UnitedHealth Group, Inc.	\$15,000	4.50%	15/4/2033	14,886	0.04%
UnitedHealth Group, Inc.	\$20,000	4.63%	15/7/2035	20,123	0.05%
UnitedHealth Group, Inc.	\$10,000	5.80%	15/3/2036	10,940	0.03%
UnitedHealth Group, Inc.	\$25,000	3.50%	15/8/2039	21,260	0.05%
UnitedHealth Group, Inc.	\$10,000	2.75%	15/5/2040	7,582	0.02%
UnitedHealth Group, Inc.	\$15,000	3.05%	15/5/2041	11,742	0.03%
UnitedHealth Group, Inc.	\$10,000	4.25%	15/3/2043	9,250	0.02%
UnitedHealth Group, Inc.	\$20,000	4.75%	15/7/2045	19,411	0.05%
UnitedHealth Group, Inc.	\$15,000	4.20%	15/1/2047	13,338	0.03%
UnitedHealth Group, Inc.	\$5,000	3.75%	15/10/2047	4,122	0.01%
UnitedHealth Group, Inc.	\$10,000	4.25%	15/6/2048	8,944	0.02%
UnitedHealth Group, Inc.	\$20,000	3.70%	15/8/2049	16,295	0.04%
UnitedHealth Group, Inc.	\$10,000	2.90%	15/5/2050	7,015	0.02%
UnitedHealth Group, Inc.	\$20,000	3.25%	15/5/2051	15,198	0.04%
UnitedHealth Group, Inc.	\$20,000	4.75%	15/5/2052	19,233	0.05%
UnitedHealth Group, Inc.	\$25,000	5.88%	15/2/2053	28,311	0.07%
UnitedHealth Group, Inc.	\$20,000	5.05%	15/4/2053	20,231	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UnitedHealth Group, Inc.	\$15,000	3.88%	15/8/2059	12,247	0.03%
UnitedHealth Group, Inc.	\$10,000	3.13%	15/5/2060	7,119	0.02%
UnitedHealth Group, Inc.	\$15,000	4.95%	15/5/2062	14,746	0.04%
UnitedHealth Group, Inc.	\$15,000	6.05%	15/2/2063	17,345	0.04%
UnitedHealth Group, Inc.	\$25,000	5.20%	15/4/2063	25,552	0.06%
US Bancorp	\$25,000	1.45%	12/5/2025	23,822	0.06%
US Bancorp	\$10,000	3.95%	17/11/2025	9,845	0.02%
US Bancorp	\$20,000	3.10%	27/4/2026	19,175	0.05%
US Bancorp	\$10,000	2.38%	22/7/2026	9,390	0.02%
US Bancorp	\$20,000	5.73%	21/10/2026	20,131	0.05%
US Bancorp	\$15,000	3.15%	27/4/2027	14,270	0.03%
US Bancorp	\$15,000	2.22%	27/1/2028	13,787	0.03%
US Bancorp	\$5,000	3.90%	26/4/2028	4,834	0.01%
US Bancorp	\$20,000	4.55%	22/7/2028	19,713	0.05%
US Bancorp	\$20,000	4.65%	1/2/2029	19,678	0.05%
US Bancorp	\$20,000	5.78%	12/6/2029	20,542	0.05%
US Bancorp	\$10,000	3.00%	30/7/2029	9,050	0.02%
US Bancorp	\$20,000	1.38%	22/7/2030	16,133	0.04%
US Bancorp	\$20,000	2.68%	27/1/2033	16,698	0.04%
US Bancorp	\$10,000	4.97%	22/7/2033	9,490	0.02%
US Bancorp	\$15,000	5.85%	21/10/2033	15,481	0.04%
US Bancorp	\$20,000	4.84%	1/2/2034	19,183	0.05%
US Bancorp	\$20,000	5.84%	12/6/2034	20,642	0.05%
US Bancorp	\$25,000	2.49%	3/11/2036	19,580	0.05%
Utah Acquisition Sub, Inc.	\$20,000	3.95%	15/6/2026	19,362	0.05%
Utah Acquisition Sub, Inc.	\$10,000	5.25%	15/6/2046	8,339	0.02%
Ventas Realty LP	\$15,000	4.40%	15/1/2029	14,589	0.04%
VeriSign, Inc.	\$5,000	2.70%	15/6/2031	4,290	0.01%
Verisk Analytics, Inc.	\$10,000	4.00%	15/6/2025	9,869	0.02%
Verizon Communications, Inc.	\$25,000	3.38%	15/2/2025	24,540	0.06%
Verizon Communications, Inc.	\$15,000	0.85%	20/11/2025	13,946	0.03%
Verizon Communications, Inc.	\$15,000	1.45%	20/3/2026	13,971	0.03%
Verizon Communications, Inc.	\$20,000	2.63%	15/8/2026	19,056	0.05%
Verizon Communications, Inc.	\$45,000	4.13%	16/3/2027	44,360	0.11%
Verizon Communications, Inc.	\$15,000	3.00%	22/3/2027	14,263	0.03%
Verizon Communications, Inc.	\$30,000	2.10%	22/3/2028	27,121	0.06%
Verizon Communications, Inc.	\$50,000	4.33%	21/9/2028	49,487	0.12%
Verizon Communications, Inc.	\$20,000	3.88%	8/2/2029	19,394	0.05%
Verizon Communications, Inc.	\$40,000	4.02%	3/12/2029	38,701	0.09%
Verizon Communications, Inc.	\$15,000	3.15%	22/3/2030	13,721	0.03%
Verizon Communications, Inc.	\$10,000	1.50%	18/9/2030	8,244	0.02%
Verizon Communications, Inc.	\$15,000	1.75%	20/1/2031	12,345	0.03%
Verizon Communications, Inc.	\$49,000	2.55%	21/3/2031	42,258	0.10%
Verizon Communications, Inc.	\$55,000	2.36%	15/3/2032	45,787	0.11%
Verizon Communications, Inc.	\$15,000	5.05%	9/5/2033	15,318	0.04%
Verizon Communications, Inc.	\$30,000	4.50%	10/8/2033	29,273	0.07%
Verizon Communications, Inc.	\$30,000	4.40%	1/11/2034	28,891	0.07%
Verizon Communications, Inc.	\$10,000	4.27%	15/1/2036	9,418	0.02%
Verizon Communications, Inc.	\$10,000	5.25%	16/3/2037	10,411	0.03%
Verizon Communications, Inc.	\$15,000	4.81%	15/3/2039	14,508	0.03%
Verizon Communications, Inc.	\$30,000	2.65%	20/11/2040	21,635	0.05%
Verizon Communications, Inc.	\$35,000	3.40%	22/3/2041	27,940	0.07%
Verizon Communications, Inc.	\$14,000	2.85%	3/9/2041	10,362	0.03%
Verizon Communications, Inc.	\$5,000	6.55%	15/9/2043	5,768	0.01%
Verizon Communications, Inc.	\$10,000	4.13%	15/8/2046	8,595	0.02%
Verizon Communications, Inc.	\$30,000	4.86%	21/8/2046	28,661	0.07%
Verizon Communications, Inc.	\$20,000	4.52%	15/9/2048	18,244	0.04%
Verizon Communications, Inc.	\$15,000	4.00%	22/3/2050	12,453	0.03%
Verizon Communications, Inc.	\$35,000	2.88%	20/11/2050	23,847	0.06%
Verizon Communications, Inc.	\$45,000	3.55%	22/3/2051	34,717	0.08%
Verizon Communications, Inc.	\$10,000	3.88%	1/3/2052	8,126	0.02%
Verizon Communications, Inc.	\$15,000	5.01%	21/8/2054	14,770	0.04%
Verizon Communications, Inc.	\$40,000	2.99%	30/10/2056	26,616	0.06%
Verizon Communications, Inc.	\$10,000	3.00%	20/11/2060	6,571	0.02%
Verizon Communications, Inc.	\$35,000	3.70%	22/3/2061	26,790	0.06%
VF Corp.	\$15,000	2.40%	23/4/2025	14,329	0.03%
VF Corp.	\$5,000	2.95%	23/4/2030	4,178	0.01%
Viatis, Inc.	\$15,000	1.65%	22/6/2025	14,205	0.03%
Viatis, Inc.	\$15,000	2.70%	22/6/2030	12,708	0.03%
Viatis, Inc.	\$15,000	3.85%	22/6/2040	11,182	0.03%
Viatis, Inc.	\$20,000	4.00%	22/6/2050	14,076	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Visa, Inc.	\$45,000	3.15%	14/12/2025	43,907	0.10%
Visa, Inc.	\$20,000	1.90%	15/4/2027	18,619	0.04%
Visa, Inc.	\$5,000	2.75%	15/9/2027	4,761	0.01%
Visa, Inc.	\$15,000	2.05%	15/4/2030	13,189	0.03%
Visa, Inc.	\$15,000	1.10%	15/2/2031	12,172	0.03%
Visa, Inc.	\$20,000	4.15%	14/12/2035	19,611	0.05%
Visa, Inc.	\$10,000	2.70%	15/4/2040	7,732	0.02%
Visa, Inc.	\$40,000	4.30%	14/12/2045	37,311	0.09%
Visa, Inc.	\$5,000	3.65%	15/9/2047	4,215	0.01%
Visa, Inc.	\$20,000	2.00%	15/8/2050	12,379	0.03%
VMware LLC	\$10,000	4.50%	15/5/2025	9,904	0.02%
VMware LLC	\$25,000	1.40%	15/8/2026	22,857	0.05%
VMware LLC	\$5,000	3.90%	21/8/2027	4,858	0.01%
VMware LLC	\$10,000	1.80%	15/8/2028	8,776	0.02%
VMware LLC	\$20,000	2.20%	15/8/2031	16,552	0.04%
Vulcan Materials Co.	\$15,000	3.50%	1/6/2030	13,955	0.03%
Wachovia Corp.	\$15,000	5.50%	1/8/2035	15,191	0.04%
Walt Disney Co.	\$20,000	3.35%	24/3/2025	19,635	0.05%
Walt Disney Co.	\$15,000	1.75%	13/1/2026	14,195	0.03%
Walt Disney Co.	\$5,000	2.20%	13/1/2028	4,630	0.01%
Walt Disney Co.	\$30,000	2.00%	1/9/2029	26,649	0.06%
Walt Disney Co.	\$10,000	3.80%	22/3/2030	9,716	0.02%
Walt Disney Co.	\$35,000	2.65%	13/1/2031	31,158	0.07%
Walt Disney Co.	\$10,000	6.20%	15/12/2034	11,316	0.03%
Walt Disney Co.	\$15,000	6.40%	15/12/2035	17,188	0.04%
Walt Disney Co.	\$10,000	6.65%	15/11/2037	11,752	0.03%
Walt Disney Co.	\$10,000	4.63%	23/3/2040	9,749	0.02%
Walt Disney Co.	\$20,000	3.50%	13/5/2040	16,876	0.04%
Walt Disney Co.	\$30,000	2.75%	1/9/2049	20,616	0.05%
Walt Disney Co.	\$25,000	4.70%	23/3/2050	24,332	0.06%
Walt Disney Co.	\$25,000	3.60%	13/1/2051	20,115	0.05%
Walt Disney Co.	\$10,000	3.80%	13/5/2060	8,145	0.02%
Warnermedia Holdings, Inc.	\$25,000	3.64%	15/3/2025	24,474	0.06%
Warnermedia Holdings, Inc.	\$30,000	3.76%	15/3/2027	28,753	0.07%
Warnermedia Holdings, Inc.	\$15,000	4.05%	15/3/2029	14,223	0.03%
Warnermedia Holdings, Inc.	\$55,000	4.28%	15/3/2032	50,318	0.12%
Warnermedia Holdings, Inc.	\$40,000	5.05%	15/3/2042	35,267	0.08%
Warnermedia Holdings, Inc.	\$80,000	5.14%	15/3/2052	68,835	0.16%
Warnermedia Holdings, Inc.	\$40,000	5.39%	15/3/2062	34,400	0.08%
Waste Management, Inc.	\$5,000	3.15%	15/11/2027	4,791	0.01%
Waste Management, Inc.	\$10,000	4.88%	15/2/2029	10,232	0.02%
Waste Management, Inc.	\$10,000	4.63%	15/2/2030	10,117	0.02%
Waste Management, Inc.	\$10,000	4.15%	15/4/2032	9,767	0.02%
Waste Management, Inc.	\$20,000	4.88%	15/2/2034	20,409	0.05%
Wells Fargo & Co.	\$27,000	3.00%	19/2/2025	26,401	0.06%
Wells Fargo & Co.	\$30,000	3.55%	29/9/2025	29,333	0.07%
Wells Fargo & Co.	\$30,000	2.16%	11/2/2026	28,888	0.07%
Wells Fargo & Co.	\$30,000	3.00%	22/4/2026	28,747	0.07%
Wells Fargo & Co.	\$30,000	3.91%	25/4/2026	29,418	0.07%
Wells Fargo & Co.	\$30,000	2.19%	30/4/2026	28,753	0.07%
Wells Fargo & Co.	\$25,000	4.10%	3/6/2026	24,446	0.06%
Wells Fargo & Co.	\$20,000	4.54%	15/8/2026	19,802	0.05%
Wells Fargo & Co.	\$40,000	3.00%	23/10/2026	37,984	0.09%
Wells Fargo & Co.	\$30,000	3.20%	17/6/2027	28,684	0.07%
Wells Fargo & Co.	\$30,000	4.30%	22/7/2027	29,376	0.07%
Wells Fargo & Co.	\$40,000	3.53%	24/3/2028	38,174	0.09%
Wells Fargo & Co.	\$30,000	3.58%	22/5/2028	28,585	0.07%
Wells Fargo & Co.	\$40,000	2.39%	2/6/2028	36,634	0.09%
Wells Fargo & Co.	\$40,000	4.81%	25/7/2028	39,732	0.09%
Wells Fargo & Co.	\$35,000	4.15%	24/1/2029	34,050	0.08%
Wells Fargo & Co.	\$55,000	5.57%	25/7/2029	56,150	0.13%
Wells Fargo & Co.	\$30,000	6.30%	23/10/2029	31,647	0.08%
Wells Fargo & Co.	\$40,000	2.88%	30/10/2030	35,543	0.09%
Wells Fargo & Co.	\$25,000	2.57%	11/2/2031	21,616	0.05%
Wells Fargo & Co.	\$35,000	4.48%	4/4/2031	33,864	0.08%
Wells Fargo & Co.	\$45,000	3.35%	2/3/2033	39,354	0.09%
Wells Fargo & Co.	\$45,000	4.90%	25/7/2033	43,867	0.10%
Wells Fargo & Co.	\$50,000	5.39%	24/4/2034	50,178	0.12%
Wells Fargo & Co.	\$45,000	5.56%	25/7/2034	45,858	0.11%
Wells Fargo & Co.	\$25,000	6.49%	23/10/2034	27,227	0.07%
Wells Fargo & Co.	\$35,000	3.07%	30/4/2041	26,462	0.06%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wells Fargo & Co.	\$20,000	5.38%	2/11/2043	19,469	0.05%
Wells Fargo & Co.	\$25,000	5.61%	15/1/2044	24,941	0.06%
Wells Fargo & Co.	\$25,000	4.65%	4/11/2044	22,019	0.05%
Wells Fargo & Co.	\$30,000	3.90%	1/5/2045	24,798	0.06%
Wells Fargo & Co.	\$30,000	4.90%	17/11/2045	27,364	0.07%
Wells Fargo & Co.	\$20,000	4.40%	14/6/2046	16,813	0.04%
Wells Fargo & Co.	\$20,000	4.75%	7/12/2046	17,666	0.04%
Wells Fargo & Co.	\$60,000	5.01%	4/4/2051	57,230	0.14%
Wells Fargo & Co.	\$45,000	4.61%	25/4/2053	40,671	0.10%
Wells Fargo Bank NA	\$15,000	5.55%	1/8/2025	15,156	0.04%
Wells Fargo Bank NA	\$15,000	5.45%	7/8/2026	15,244	0.04%
Wells Fargo Bank NA	\$10,000	6.60%	15/1/2038	11,140	0.03%
Welltower OP LLC	\$15,000	4.00%	1/6/2025	14,735	0.04%
Welltower OP LLC	\$15,000	4.25%	15/4/2028	14,727	0.04%
Welltower OP LLC	\$15,000	2.80%	1/6/2031	13,098	0.03%
Western Digital Corp.	\$25,000	4.75%	15/2/2026	24,509	0.06%
Westinghouse Air Brake Technologies Corp.	\$15,000	3.45%	15/11/2026	14,347	0.03%
Westinghouse Air Brake Technologies Corp.	\$10,000	4.70%	15/9/2028	9,891	0.02%
Willis North America, Inc.	\$5,000	4.65%	15/6/2027	4,955	0.01%
Willis North America, Inc.	\$10,000	5.35%	15/5/2033	10,108	0.02%
Workday, Inc.	\$15,000	3.70%	1/4/2029	14,406	0.03%
Workday, Inc.	\$15,000	3.80%	1/4/2032	13,977	0.03%
WRKCo, Inc.	\$10,000	4.90%	15/3/2029	10,054	0.02%
WW Grainger, Inc.	\$10,000	4.60%	15/6/2045	9,653	0.02%
Wyeth LLC	\$5,000	6.50%	1/2/2034	5,649	0.01%
Wyeth LLC	\$15,000	5.95%	1/4/2037	16,454	0.04%
Xilinx, Inc.	\$5,000	2.38%	1/6/2030	4,426	0.01%
Zimmer Biomet Holdings, Inc.	\$15,000	3.55%	1/4/2025	14,690	0.04%
Zimmer Biomet Holdings, Inc.	\$10,000	2.60%	24/11/2031	8,554	0.02%
Zoetis, Inc.	\$15,000	4.50%	13/11/2025	14,917	0.04%
Zoetis, Inc.	\$15,000	2.00%	15/5/2030	12,927	0.03%
Zoetis, Inc.	\$10,000	5.60%	16/11/2032	10,722	0.03%
Zoetis, Inc.	\$10,000	4.70%	1/2/2043	9,558	0.02%
Total Fixed Income				34,167,179	81.40%
Total Transferable Securities				41,495,546	98.86%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments 0.19% (30 June 2023: 1.05%)							
Hedge Share Class Level Forward Currency Exchange Contracts 0.19% (30 June 2023: 1.05%)							
EUR	3,507,243	USD	(3,832,179)	State Street Bank & Trust Co.	3/1/2024	42,098	0.10%
GBP	4,942,314	USD	(6,258,576)	State Street Bank & Trust Co.	3/1/2024	41,884	0.10%
GBP	203,493	USD	(257,690)	State Street Bank & Trust Co.	3/1/2024	1,723	0.01%
EUR	141,645	USD	(154,765)	State Street Bank & Trust Co.	3/1/2024	1,704	0.00%
EUR	3,665,419	USD	(4,053,825)	State Street Bank & Trust Co.	2/2/2024	398	0.00%
EUR	15,982	USD	(17,458)	State Street Bank & Trust Co.	3/1/2024	196	0.00%
GBP	22,520	USD	(28,604)	State Street Bank & Trust Co.	3/1/2024	104	0.00%
EUR	9,829	USD	(10,807)	JPMorgan Chase Bank	3/1/2024	51	0.00%
GBP	5,052	USD	(6,400)	State Street Bank & Trust Co.	3/1/2024	40	0.00%
EUR	113,038	USD	(125,015)	State Street Bank & Trust Co.	2/2/2024	13	0.00%
GBP	142,509	USD	(181,701)	State Street Bank & Trust Co.	2/2/2024	2	0.00%
USD	5,720,128	GBP	(4,487,079)	State Street Bank & Trust Co.	3/1/2024	2	0.00%
USD	4,049,005	EUR	(3,665,419)	State Street Bank & Trust Co.	3/1/2024	(1)	(0.00%)
USD	16,360	GBP	(12,841)	JPMorgan Chase Bank	3/1/2024	(10)	(0.00%)
USD	2,758	GBP	(2,179)	State Street Bank & Trust Co.	3/1/2024	(20)	(0.00%)
USD	8,212	EUR	(7,454)	JPMorgan Chase Bank	3/1/2024	(22)	(0.00%)
USD	10,475	GBP	(8,237)	State Street Bank & Trust Co.	3/1/2024	(26)	(0.00%)
GBP	4,487,079	USD	(5,721,192)	State Street Bank & Trust Co.	2/2/2024	(37)	(0.00%)
USD	11,612	EUR	(10,563)	JPMorgan Chase Bank	3/1/2024	(56)	(0.00%)
GBP	27,757	USD	(35,446)	State Street Bank & Trust Co.	3/1/2024	(61)	(0.00%)
USD	5,970	EUR	(5,466)	State Street Bank & Trust Co.	3/1/2024	(68)	(0.00%)
USD	14,365	GBP	(11,364)	Morgan Stanley	3/1/2024	(121)	(0.00%)
USD	9,638	EUR	(8,846)	Morgan Stanley	3/1/2024	(133)	(0.00%)
EUR	23,049	USD	(25,599)	State Street Bank & Trust Co.	3/1/2024	(138)	(0.00%)
USD	859,137	GBP	(679,436)	State Street Bank & Trust Co.	3/1/2024	(7,008)	(0.02%)
Total OTC Financial Derivative Instruments						80,514	0.19%
Total Investments						41,576,060	99.05%

	Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities	396,670	0.95%
Net Assets	41,972,730	100.00%
	US Dollars (\$)	% of Total Assets
Analysis of Total Assets		
(a) Transferable securities admitted to an official stock exchange listing	20,924,103	48.60%
(b) Transferable securities dealt in on another regulated market	20,571,443	47.78%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e) Total OTC Financial Derivative Instruments	88,215	0.20%
(f) Other Assets	1,467,813	3.42%
Total Assets	43,051,574	100.00%

1 Denotes securities pledged in full or part thereof as collateral for financial derivative instruments.

Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	41,495,546	38,198,960
Financial Derivative Instruments	17	88,215	415,547
Cash		946,653	371,885
Receivables:			
Interest and Dividends		445,099	407,713
Capital Shares Issued		2,497	2,497
Investments Sold		73,543	379,260
Margin Cash Due from Broker		21	—
Total Current Assets		43,051,574	39,775,862
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	7,701	8,052
Payables and Other Liabilities:			
Capital Shares Redeemed		762,422	245,986
Investments Purchased		304,716	664,981
Management Fees Payable	12	4,005	4,716
Margin Cash Due to Broker		—	455
Total Current Liabilities		1,078,844	924,190
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		41,972,730	38,851,672

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023
EUR-Hedged Accumulating¹		
US (\$) Equivalent	4,155,762	3,955,605
Net Assets	3,762,062	3,625,669
Number of Shares Outstanding	707,508	706,638
Net Asset Value Per Share²	5.32	5.13
GBP-Hedged Accumulating¹		
US (\$) Equivalent	5,869,452	6,903,841
Net Assets	4,604,214	5,430,323
Number of Shares Outstanding	852,560	1,048,855
Net Asset Value Per Share²	5.40	5.18
USD Accumulating¹		
Net Assets	22,641,268	21,849,704
Number of Shares Outstanding	4,135,827	4,184,520
Net Asset Value Per Share²	5.47	5.22
USD Distributing¹		
Net Assets	9,306,248	6,142,522
Number of Shares Outstanding	1,794,934	1,210,456
Net Asset Value Per Share²	5.18	5.07

¹ The share class was launched on 15 November 2022.

² The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting.

The accompanying notes form an integral part of the financial statements.

Statement of Operations

	Note	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Period Ended 31 December 2022 ¹
Investment Income/(Loss)			
Interest Income		1,042,405	206,863
Other Income		3,614	300
Net Gain on Financial Instruments		874,643	1,110
Total Investment Income		1,920,662	208,273
Expenses			
Management Fees	12	24,113	4,780
Transaction Fees and Commissions		12	17
Total Expenses		24,125	4,797
Finance Costs			
Distributions	6	179,500	22,725
Total Finance Costs		179,500	22,725
Net Investment Income After Finance Costs		1,717,037	180,751
Taxation	5	166	(727)
Net Increase in Net Assets		1,717,203	180,024

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Period Ended 31 December 2022 ¹
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	1,717,203	180,024
Capital Transactions		
Subscriptions	4,013,871	39,935,628
Redemptions	(2,610,016)	(3,126,830)
Total Capital Transactions	1,403,855	36,808,798
Total Increase for the Period	3,121,058	36,988,822
Net Assets		
Beginning of Period	38,851,672	—
End of Period	41,972,730	36,988,822

¹ The Fund launched during the period. See Note 1.

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard EUR Corporate Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard EUR Corporate Bond UCITS ETF seeks to track the performance of the Bloomberg Euro-Aggregate: Corporates Index, a widely recognised benchmark designed to reflect the total universe of publicly traded, fixed-coupon, euro-denominated, investment-grade corporate bonds with maturities greater than 1 year and a minimum issue size of €300 million.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers’ efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global bonds rebounded from mid-period declines to finish the six months with solid gains.
- The ETF’s benchmark returned 5.87% for the six months ended 31 December 2023.
- Among the largest constituents in the index, Switzerland and Sweden outperformed the index as a whole. The United States performed roughly in line with the index, while Spain and the Netherlands were among the laggards.
- By sector, bonds issued by financial institutions returned more than those issued by industrial companies and utilities.
- By maturity, long-dated bonds significantly outperformed. And by credit quality, bonds on the bottom rung of the investment-grade ladder returned more than their higher-rated counterparts.

Benchmark returns in the commentary above are in Euro.

Benchmark: Bloomberg Euro-Aggregate: Corporates Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
EUR Accumulating	5.79%	—	-0.29%
Benchmark	5.87	—	-0.16
Tracking Difference*	-0.08		
EUR Distributing	5.79%	0.09%	0.68%
Benchmark	5.87	0.20	0.77
Tracking Difference*	-0.08		

Sources: Vanguard Global Advisers, LLC, and Bloomberg.
Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: EUR Accumulating, 19 February 2019; EUR Distributing, 24 February 2016.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Principal EUR (€)	Cost EUR (€)		Principal EUR (€)	Proceeds EUR (€)
Purchases			Sales		
Bundesobligation 0.00% 9/10/2026	4,000,000	3,669,240	Bundesobligation 0.00% 9/10/2026	3,499,969	3,203,802
Nestle Finance International Ltd. 0.00% 14/6/2026	4,000,000	3,641,200	Credit Agricole SA 1.38% 13/3/2025	2,600,000	2,495,360
Banco Santander SA 4.88% 18/10/2031	3,300,000	3,311,853	Medtronic Global Holdings SCA 3.38% 15/10/2034	1,750,000	1,683,613
JPMorgan Chase & Co. 4.46% 13/11/2031	2,600,000	2,679,439	HSBC Holdings plc 0.88% 6/9/2024	1,660,000	1,611,030
BNP Paribas SA 4.75% 13/11/2032	2,500,000	2,600,984	Utah Acquisition Sub, Inc. 2.25% 22/11/2024	1,612,000	1,577,682
BNP Paribas SA 0.13% 4/9/2026	2,600,000	2,361,296	Clearstream Banking AG 0.00% 1/12/2025	1,700,000	1,556,520
CaixaBank SA 4.25% 6/9/2030	2,200,000	2,214,972	ELO SACA 6.00% 22/3/2029	1,400,000	1,400,195
ELO SACA 6.00% 22/3/2029	2,200,000	2,189,357	ING Groep NV 0.13% 29/11/2025	1,400,000	1,341,634
Kering SA 3.88% 5/9/2035	2,200,000	2,164,652	UBS Group AG 1.25% 17/7/2025	1,300,000	1,256,684
Netflix, Inc. 4.63% 15/5/2029	2,100,000	2,154,527	Deutsche Bank AG 1.00% 19/11/2025	1,300,000	1,254,565
Societe Generale SA 4.13% 2/6/2027	2,100,000	2,111,468	HSBC Holdings plc 0.64% 24/9/2029	1,450,000	1,198,445
Deutsche Lufthansa AG 3.00% 29/5/2026	2,000,000	1,953,960	Nestle Finance International Ltd. 3.25% 15/1/2031	1,200,000	1,178,700
ABN AMRO Bank NV 3.88% 21/12/2026	1,900,000	1,897,333	Allianz SE 3.38% Perpetual	1,200,000	1,173,000
Kering SA 1.50% 5/4/2027	2,000,000	1,855,460	BPCE SA 1.00% 15/7/2024	1,200,000	1,167,288
Engie SA 4.50% 6/9/2042	1,800,000	1,835,188	Belfius Bank SA 0.00% 28/8/2026	1,300,000	1,162,768
Societe Generale SA 0.00% 21/11/2031	1,800,000	1,812,876	CaixaBank SA 0.63% 1/10/2024	1,200,000	1,161,432
Deutsche Boerse AG 3.75% 28/9/2029	1,800,000	1,798,001	Banco Bilbao Vizcaya Argentaria SA 0.38% 2/10/2024	1,200,000	1,159,080
Deutsche Lufthansa AG 3.75% 11/2/2028	1,800,000	1,784,564	BNP Paribas Cardif SA 1.00% 29/11/2024	1,200,000	1,156,268
Bayer Capital Corp. BV 1.50% 26/6/2026	1,900,000	1,783,503	Banco Santander SA 0.38% 17/1/2025	1,200,000	1,143,360
Banque Federative du Credit Mutuel SA 4.75% 10/11/2031	1,700,000	1,778,401	Stryker Corp. 0.25% 3/12/2024	1,160,000	1,119,818

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 98.49% (30 June 2023: 98.85%)					
Fixed Income 98.49% (30 June 2023: 98.85%)					
Australia 1.55% (30 June 2023: 1.98%)					
Amcor UK Finance plc	560,000	1.13%	23/6/2027	521,554	0.02%
APA Infrastructure Ltd.	525,000	2.00%	22/3/2027	501,503	0.02%
APA Infrastructure Ltd.	500,000	0.75%	15/3/2029	435,088	0.02%
APA Infrastructure Ltd.	550,000	2.00%	15/7/2030	495,475	0.02%
APA Infrastructure Ltd.	425,000	1.25%	15/3/2033	342,937	0.01%
Aurizon Network Pty Ltd.	600,000	3.13%	1/6/2026	594,417	0.02%
Ausgrid Finance Pty Ltd.	150,000	1.25%	30/7/2025	144,689	0.01%
Ausgrid Finance Pty Ltd.	448,000	0.88%	7/10/2031	365,191	0.02%
AusNet Services Holdings Pty Ltd.	300,000	1.50%	26/2/2027	282,239	0.01%
AusNet Services Holdings Pty Ltd.	300,000	0.63%	25/8/2030	252,804	0.01%
AusNet Services Holdings Pty Ltd.	500,000	1.63%	11/3/2081	451,474	0.02%
Australia & New Zealand Banking Group Ltd.	1,250,000	3.65%	20/1/2026	1,259,305	0.05%
Australia & New Zealand Banking Group Ltd.	560,000	0.75%	29/9/2026	525,632	0.02%
Australia & New Zealand Banking Group Ltd.	900,000	0.67%	5/5/2031	824,638	0.03%
Australia & New Zealand Banking Group Ltd.	525,000	5.10%	3/2/2033	539,561	0.02%
Australia Pacific Airports Melbourne Pty Ltd.	350,000	4.38%	24/5/2033	370,206	0.02%
BHP Billiton Finance Ltd.	760,000	3.25%	24/9/2027	767,179	0.03%
BHP Billiton Finance Ltd.	900,000	1.50%	29/4/2030	806,211	0.03%
BHP Billiton Finance Ltd.	100,000	3.13%	29/4/2033	97,482	0.00%
Brambles Finance plc	100,000	1.50%	4/10/2027	94,227	0.00%
Brambles Finance plc	500,000	4.25%	22/3/2031	527,255	0.02%
CIMIC Finance Ltd.	200,000	1.50%	28/5/2029	173,619	0.01%
Computershare US, Inc.	400,000	1.13%	7/10/2031	310,541	0.01%
Glencore Capital Finance DAC	1,000,000	1.13%	10/3/2028	921,047	0.04%
Glencore Capital Finance DAC	450,000	0.75%	1/3/2029	394,037	0.02%
Glencore Capital Finance DAC	500,000	1.25%	1/3/2033	402,173	0.02%
Glencore Finance Europe Ltd.	400,000	1.75%	17/3/2025	390,909	0.02%
Glencore Finance Europe Ltd.	350,000	3.75%	1/4/2026	352,324	0.01%
Glencore Finance Europe Ltd.	500,000	1.50%	15/10/2026	476,137	0.02%
Goodman Australia Finance Pty Ltd.	300,000	1.38%	27/9/2025	289,961	0.01%
Macquarie Group Ltd.	1,000,000	0.35%	3/3/2028	884,570	0.04%
Macquarie Group Ltd.	800,000	0.94%	19/1/2029	702,817	0.03%
Macquarie Group Ltd.	1,100,000	4.75%	23/1/2030	1,156,738	0.05%
Macquarie Group Ltd.	700,000	0.95%	21/5/2031	580,591	0.02%
National Australia Bank Ltd.	450,000	1.25%	18/5/2026	434,125	0.02%
National Australia Bank Ltd.	800,000	2.13%	24/5/2028	772,503	0.03%
National Australia Bank Ltd.	1,400,000	1.38%	30/8/2028	1,294,378	0.05%
National Australia Bank Ltd.	100,000	1.13%	20/5/2031	89,594	0.00%
Origin Energy Finance Ltd.	900,000	1.00%	17/9/2029	783,827	0.03%
Scentre Group Trust 1/Scentre Group Trust 2	400,000	1.75%	11/4/2028	364,527	0.02%
Scentre Group Trust 1/Scentre Group Trust 2	400,000	1.45%	28/3/2029	352,397	0.01%
Stockland Trust	1,000,000	1.63%	27/4/2026	949,632	0.04%
Sydney Airport Finance Co. Pty Ltd.	500,000	1.75%	26/4/2028	470,390	0.02%
Sydney Airport Finance Co. Pty Ltd.	800,000	4.38%	3/5/2033	841,495	0.04%
Telstra Group Ltd.	200,000	1.13%	14/4/2026	191,736	0.01%
Telstra Group Ltd.	1,365,000	1.38%	26/3/2029	1,261,141	0.05%
Telstra Group Ltd.	700,000	1.00%	23/4/2030	623,570	0.03%
Telstra Group Ltd.	500,000	3.75%	4/5/2031	524,213	0.02%
Toyota Finance Australia Ltd.	1,091,000	0.06%	13/1/2025	1,052,861	0.04%
Toyota Finance Australia Ltd.	700,000	2.28%	21/10/2027	682,587	0.03%
Toyota Finance Australia Ltd.	683,000	0.44%	13/1/2028	617,027	0.03%
Transurban Finance Co. Pty Ltd.	700,000	2.00%	28/8/2025	683,920	0.03%
Transurban Finance Co. Pty Ltd.	400,000	1.75%	29/3/2028	376,832	0.02%
Transurban Finance Co. Pty Ltd.	400,000	1.45%	16/5/2029	364,370	0.02%
Transurban Finance Co. Pty Ltd.	1,300,000	3.00%	8/4/2030	1,271,920	0.05%
Transurban Finance Co. Pty Ltd.	300,000	4.23%	26/4/2033	315,744	0.01%
Vicinity Centres Trust	1,100,000	1.13%	7/11/2029	932,476	0.04%
Wesfarmers Ltd.	626,000	0.95%	21/10/2033	503,615	0.02%
Westpac Banking Corp.	660,000	3.70%	16/1/2026	665,786	0.03%
Westpac Banking Corp.	475,000	0.88%	17/4/2027	440,775	0.02%
Westpac Banking Corp.	1,300,000	1.13%	5/9/2027	1,208,837	0.05%
Westpac Banking Corp.	800,000	3.80%	17/1/2030	824,482	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Westpac Banking Corp.	750,000	0.77%	13/5/2031	687,481	0.03%
Woolworths Group Ltd.	400,000	0.38%	15/11/2028	343,898	0.01%
Worley US Finance Sub Ltd.	400,000	0.88%	9/6/2026	373,588	0.02%
				37,534,258	1.55%
Austria 1.26% (30 June 2023: 1.16%)					
A1 Towers Holding GmbH	200,000	5.25%	13/7/2028	211,669	0.01%
BAWAG Group AG	400,000	6.75%	24/2/2034	407,608	0.02%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	600,000	4.13%	18/1/2027	608,464	0.03%
Borealis AG	154,000	1.75%	10/12/2025	148,937	0.01%
CA Immobilien Anlagen AG	600,000	1.00%	27/10/2025	548,957	0.02%
CA Immobilien Anlagen AG	200,000	0.88%	5/2/2027	177,991	0.01%
Erste Group Bank AG	200,000	0.05%	16/9/2025	189,040	0.01%
Erste Group Bank AG	500,000	1.50%	7/4/2026	481,161	0.02%
Erste Group Bank AG	400,000	0.88%	22/5/2026	378,910	0.02%
Erste Group Bank AG	200,000	0.88%	13/5/2027	185,395	0.01%
Erste Group Bank AG	400,000	0.13%	17/5/2028	350,926	0.01%
Erste Group Bank AG	1,100,000	0.10%	16/11/2028	971,153	0.04%
Erste Group Bank AG	1,000,000	0.25%	14/9/2029	843,036	0.03%
Erste Group Bank AG	800,000	4.25%	30/5/2030	830,287	0.03%
Erste Group Bank AG	700,000	1.00%	10/6/2030	660,373	0.03%
Erste Group Bank AG	600,000	4.00%	16/1/2031	620,932	0.03%
Erste Group Bank AG	200,000	0.25%	27/1/2031	163,032	0.01%
Erste Group Bank AG	400,000	1.63%	8/9/2031	373,223	0.02%
Erste Group Bank AG	400,000	0.88%	15/11/2032	349,592	0.01%
Erste Group Bank AG	300,000	4.00%	7/6/2033	294,997	0.01%
JAB Holdings BV	500,000	1.63%	30/4/2025	487,744	0.02%
JAB Holdings BV	2,000,000	1.75%	25/6/2026	1,928,313	0.08%
JAB Holdings BV	800,000	2.50%	17/4/2027	781,895	0.03%
JAB Holdings BV	1,500,000	1.00%	20/12/2027	1,377,951	0.06%
JAB Holdings BV	1,100,000	2.50%	25/6/2029	1,057,360	0.04%
JAB Holdings BV	200,000	3.38%	17/4/2035	190,477	0.01%
JAB Holdings BV	700,000	2.25%	19/12/2039	544,908	0.02%
Mondi Finance Europe GmbH	200,000	2.38%	1/4/2028	195,969	0.01%
OMV AG	900,000	2.50%	Perpetual	847,503	0.03%
OMV AG	400,000	2.88%	Perpetual	354,107	0.01%
OMV AG	390,000	0.00%	3/7/2025	371,386	0.02%
OMV AG	500,000	6.25%	Perpetual	517,330	0.02%
OMV AG	800,000	1.00%	14/12/2026	760,688	0.03%
OMV AG	400,000	3.50%	27/9/2027	409,047	0.02%
OMV AG	686,000	2.00%	9/4/2028	665,041	0.03%
OMV AG	1,195,000	1.88%	4/12/2028	1,137,730	0.05%
OMV AG	900,000	0.75%	16/6/2030	782,278	0.03%
OMV AG	500,000	2.38%	9/4/2032	478,185	0.02%
OMV AG	450,000	1.00%	3/7/2034	359,694	0.01%
Raiffeisen Bank International AG	400,000	0.25%	22/1/2025	384,654	0.02%
Raiffeisen Bank International AG	100,000	4.13%	8/9/2025	100,559	0.00%
Raiffeisen Bank International AG	900,000	0.38%	25/9/2026	822,978	0.03%
Raiffeisen Bank International AG	600,000	4.75%	26/1/2027	606,655	0.02%
Raiffeisen Bank International AG	500,000	0.05%	1/9/2027	435,922	0.02%
Raiffeisen Bank International AG	500,000	5.75%	27/1/2028	534,987	0.02%
Raiffeisen Bank International AG	400,000	6.00%	15/9/2028	417,303	0.02%
Raiffeisen Bank International AG	300,000	1.50%	12/3/2030	279,616	0.01%
Raiffeisen Bank International AG	300,000	2.88%	18/6/2032	268,826	0.01%
Raiffeisen Bank International AG	500,000	7.38%	20/12/2032	526,210	0.02%
Raiffeisen Bank International AG	500,000	1.38%	17/6/2033	408,814	0.02%
Telekom Finanzmanagement GmbH	300,000	1.50%	7/12/2026	289,004	0.01%
UNIQA Insurance Group AG	800,000	1.38%	9/7/2030	693,137	0.03%
UNIQA Insurance Group AG	200,000	2.38%	9/12/2041	161,916	0.01%
UNIQA Insurance Group AG	500,000	6.00%	27/7/2046	512,788	0.02%
Vienna Insurance Group AG Wiener Versicherung Gruppe	300,000	1.00%	26/3/2036	239,962	0.01%
Vienna Insurance Group AG Wiener Versicherung Gruppe	300,000	4.88%	15/6/2042	300,947	0.01%
Volksbank Wien AG	600,000	4.75%	15/3/2027	616,117	0.03%
Wienerberger AG	600,000	2.75%	4/6/2025	589,468	0.02%
Wienerberger AG	200,000	4.88%	4/10/2028	212,002	0.01%
				30,445,154	1.26%
Belgium 1.88% (30 June 2023: 2.25%)					
Aedifica SA	200,000	0.75%	9/9/2031	159,094	0.01%
AG Insurance SA	600,000	3.50%	30/6/2047	575,879	0.02%
Ageas SA	400,000	3.25%	2/7/2049	373,384	0.02%
Ageas SA	300,000	1.88%	24/11/2051	240,056	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Aliaxis Finance SA	500,000	0.88%	8/11/2028	423,640	0.02%
Anheuser-Busch InBev SA	700,000	2.70%	31/3/2026	692,563	0.03%
Anheuser-Busch InBev SA	2,285,000	1.15%	22/1/2027	2,170,414	0.09%
Anheuser-Busch InBev SA	2,650,000	1.13%	1/7/2027	2,501,966	0.10%
Anheuser-Busch InBev SA	1,600,000	2.13%	2/12/2027	1,558,230	0.06%
Anheuser-Busch InBev SA	1,939,000	2.00%	17/3/2028	1,883,843	0.08%
Anheuser-Busch InBev SA	575,000	1.50%	18/4/2030	528,805	0.02%
Anheuser-Busch InBev SA	900,000	1.65%	28/3/2031	825,575	0.03%
Anheuser-Busch InBev SA	2,000,000	2.88%	2/4/2032	1,978,687	0.08%
Anheuser-Busch InBev SA	450,000	3.25%	24/1/2033	459,636	0.02%
Anheuser-Busch InBev SA	500,000	2.00%	23/1/2035	447,808	0.02%
Anheuser-Busch InBev SA	2,850,000	2.75%	17/3/2036	2,716,217	0.11%
Anheuser-Busch InBev SA	900,000	3.70%	2/4/2040	919,625	0.04%
Argenta Spaarbank NV	500,000	1.00%	13/10/2026	471,917	0.02%
Argenta Spaarbank NV	400,000	1.00%	29/1/2027	365,019	0.02%
Argenta Spaarbank NV	900,000	5.38%	29/11/2027	930,723	0.04%
Argenta Spaarbank NV	300,000	1.38%	8/2/2029	266,520	0.01%
Cofinimmo SA	300,000	1.00%	24/1/2028	271,644	0.01%
Cofinimmo SA	500,000	0.88%	2/12/2030	405,880	0.02%
Crelan SA	600,000	5.38%	31/10/2025	616,551	0.03%
Crelan SA	400,000	5.75%	26/1/2028	418,754	0.02%
Crelan SA	500,000	6.00%	28/2/2030	529,074	0.02%
Elia Group SA	400,000	1.50%	5/9/2028	371,926	0.02%
Elia Transmission Belgium SA	1,300,000	1.38%	14/1/2026	1,249,864	0.05%
Elia Transmission Belgium SA	1,100,000	3.25%	4/4/2028	1,109,979	0.05%
Elia Transmission Belgium SA	400,000	3.00%	7/4/2029	396,243	0.02%
Elia Transmission Belgium SA	1,000,000	0.88%	28/4/2030	871,726	0.04%
Elia Transmission Belgium SA	100,000	3.63%	18/1/2033	103,208	0.00%
Euroclear Bank SA	380,000	0.13%	7/7/2025	362,711	0.01%
Euroclear Bank SA	800,000	3.63%	13/10/2027	817,886	0.03%
Euroclear Investments SA	800,000	1.13%	7/12/2026	762,249	0.03%
Euroclear Investments SA	300,000	1.50%	11/4/2030	274,872	0.01%
Euroclear Investments SA	500,000	2.63%	11/4/2048	463,318	0.02%
Groupe Bruxelles Lambert NV	300,000	1.88%	19/6/2025	293,330	0.01%
Groupe Bruxelles Lambert NV	500,000	3.13%	6/9/2029	501,463	0.02%
Groupe Bruxelles Lambert NV	200,000	0.13%	28/1/2031	161,015	0.01%
Groupe Bruxelles Lambert NV	700,000	4.00%	15/5/2033	735,804	0.03%
KBC Group NV	1,300,000	0.63%	10/4/2025	1,255,240	0.05%
KBC Group NV	700,000	1.50%	29/3/2026	680,966	0.03%
KBC Group NV	1,200,000	4.50%	6/6/2026	1,212,996	0.05%
KBC Group NV	1,100,000	0.13%	10/9/2026	1,037,264	0.04%
KBC Group NV	100,000	0.25%	1/3/2027	93,526	0.00%
KBC Group NV	1,500,000	4.38%	23/11/2027	1,535,233	0.06%
KBC Group NV	200,000	0.75%	21/1/2028	184,033	0.01%
KBC Group NV	400,000	0.13%	14/1/2029	350,021	0.01%
KBC Group NV	2,000,000	4.38%	19/4/2030	2,076,017	0.09%
KBC Group NV	700,000	3.00%	25/8/2030	682,124	0.03%
KBC Group NV	1,200,000	4.38%	6/12/2031	1,264,047	0.05%
KBC Group NV	1,000,000	0.63%	7/12/2031	902,503	0.04%
KBC Group NV	600,000	4.88%	25/4/2033	613,305	0.03%
Lonza Finance International NV	100,000	1.63%	21/4/2027	95,840	0.00%
Lonza Finance International NV	300,000	3.88%	25/5/2033	311,255	0.01%
Silfin NV	300,000	2.88%	11/4/2027	280,718	0.01%
Syensqo SA	700,000	2.75%	2/12/2027	686,781	0.03%
VGP NV	300,000	1.63%	17/1/2027	262,738	0.01%
VGP NV	600,000	1.50%	8/4/2029	465,999	0.02%
VGP NV	400,000	2.25%	17/1/2030	314,671	0.01%
				45,512,375	1.88%
Bermuda 0.03% (30 June 2023: 0.02%)					
Athora Holding Ltd.	600,000	6.63%	16/6/2028	620,033	0.03%
				620,033	0.03%
Canada 0.54% (30 June 2023: 0.54%)					
Alimentation Couche-Tard, Inc.	760,000	1.88%	6/5/2026	733,451	0.03%
Bank of Montreal	600,000	2.75%	15/6/2027	590,176	0.02%
Bank of Nova Scotia	600,000	0.13%	4/9/2026	553,947	0.02%
Bank of Nova Scotia	700,000	0.25%	1/11/2028	607,618	0.02%
Fairfax Financial Holdings Ltd.	1,000,000	2.75%	29/3/2028	953,490	0.04%
Great-West Lifeco, Inc.	400,000	1.75%	7/12/2026	388,335	0.02%
Great-West Lifeco, Inc.	500,000	4.70%	16/11/2029	535,902	0.02%
Magna International, Inc.	400,000	1.50%	25/9/2027	381,533	0.02%
Magna International, Inc.	600,000	4.38%	17/3/2032	639,590	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
National Bank of Canada	260,000	3.75%	25/1/2028	263,144	0.01%
Royal Bank of Canada	700,000	4.13%	5/7/2028	722,281	0.03%
Royal Bank of Canada	800,000	2.13%	26/4/2029	753,858	0.03%
Royal Bank of Canada	1,050,000	4.38%	2/10/2030	1,103,748	0.05%
Toronto-Dominion Bank	900,000	0.50%	18/1/2027	833,249	0.03%
Toronto-Dominion Bank	860,000	2.55%	3/8/2027	841,416	0.03%
Toronto-Dominion Bank	1,250,000	3.63%	13/12/2029	1,264,673	0.05%
Toronto-Dominion Bank	1,200,000	1.95%	8/4/2030	1,101,539	0.05%
Toronto-Dominion Bank	900,000	3.13%	3/8/2032	880,256	0.04%
				13,148,206	0.54%
China 0.12% (30 June 2023: 0.13%)					
Cromwell EREIT Lux Finco Sarl	250,000	2.13%	19/11/2025	234,781	0.01%
Prosus NV	700,000	1.54%	3/8/2028	603,850	0.02%
Prosus NV	1,700,000	1.29%	13/7/2029	1,381,115	0.06%
Prosus NV	300,000	2.03%	3/8/2032	229,980	0.01%
Prosus NV	500,000	1.99%	13/7/2033	369,370	0.02%
				2,819,096	0.12%
Croatia 0.03% (30 June 2023: 0.03%)					
Erste&Steiermaerkische Banka dd	500,000	0.75%	6/7/2028	429,787	0.02%
Raiffeisenbank Austria dd	200,000	7.88%	5/6/2027	211,244	0.01%
				641,031	0.03%
Czech Republic 0.20% (30 June 2023: 0.19%)					
Ceska sporitelna A.S.	600,000	5.94%	29/6/2027	622,363	0.03%
Ceska sporitelna A.S.	600,000	5.74%	8/3/2028	619,385	0.03%
CPI Property Group SA	500,000	2.75%	12/5/2026	416,003	0.02%
CPI Property Group SA	500,000	1.63%	23/4/2027	366,273	0.02%
CPI Property Group SA	550,000	1.75%	14/1/2030	313,505	0.01%
CPI Property Group SA	400,000	1.50%	27/1/2031	208,293	0.01%
EP Infrastructure A.S.	750,000	1.70%	30/7/2026	671,851	0.03%
EP Infrastructure A.S.	350,000	2.05%	9/10/2028	290,900	0.01%
EP Infrastructure A.S.	400,000	1.82%	2/3/2031	309,112	0.01%
EPH Financing International A.S.	500,000	6.65%	13/11/2028	507,776	0.02%
Raiffeisenbank A.S.	300,000	7.13%	19/1/2026	303,232	0.01%
Raiffeisenbank A.S.	100,000	1.00%	9/6/2028	86,044	0.00%
				4,714,737	0.20%
Denmark 1.54% (30 June 2023: 1.39%)					
AP Moller-Maersk A/S	1,100,000	1.75%	16/3/2026	1,064,571	0.04%
AP Moller-Maersk A/S	667,000	0.75%	25/11/2031	546,326	0.02%
Carlsberg Breweries A/S	800,000	3.25%	12/10/2025	800,521	0.03%
Carlsberg Breweries A/S	850,000	3.50%	26/11/2026	860,547	0.04%
Carlsberg Breweries A/S	1,100,000	0.38%	30/6/2027	1,002,835	0.04%
Carlsberg Breweries A/S	1,025,000	4.00%	5/10/2028	1,062,640	0.04%
Carlsberg Breweries A/S	200,000	0.88%	1/7/2029	177,762	0.01%
Carlsberg Breweries A/S	300,000	0.63%	9/3/2030	257,753	0.01%
Carlsberg Breweries A/S	800,000	4.25%	5/10/2033	850,319	0.03%
Danfoss Finance I BV	1,100,000	0.13%	28/4/2026	1,021,784	0.04%
Danfoss Finance I BV	400,000	0.38%	28/10/2028	350,250	0.01%
Danfoss Finance II BV	300,000	4.13%	2/12/2029	312,017	0.01%
Danfoss Finance II BV	550,000	0.75%	28/4/2031	456,302	0.02%
Danica Pension Livsforsikrings AB	260,000	4.38%	29/9/2045	256,776	0.01%
Danske Bank A/S	900,000	0.63%	26/5/2025	865,170	0.04%
Danske Bank A/S	800,000	4.00%	12/1/2027	806,320	0.03%
Danske Bank A/S	500,000	1.38%	17/2/2027	476,468	0.02%
Danske Bank A/S	1,300,000	4.50%	9/11/2028	1,341,467	0.06%
Danske Bank A/S	200,000	0.75%	9/6/2029	177,051	0.01%
Danske Bank A/S	1,485,000	1.38%	12/2/2030	1,431,740	0.06%
Danske Bank A/S	1,150,000	4.75%	21/6/2030	1,212,593	0.05%
Danske Bank A/S	672,000	1.50%	2/9/2030	640,946	0.03%
Danske Bank A/S	1,050,000	4.13%	10/1/2031	1,087,840	0.04%
Danske Bank A/S	825,000	1.00%	15/5/2031	769,792	0.03%
DSV A/S	960,000	0.38%	26/2/2027	884,399	0.04%
DSV Finance BV	300,000	0.50%	3/3/2031	250,847	0.01%
DSV Finance BV	500,000	0.75%	5/7/2033	398,981	0.02%
H Lundbeck A/S	200,000	0.88%	14/10/2027	181,174	0.01%
Heidelberg Materials Finance Luxembourg SA	900,000	4.88%	21/11/2033	958,823	0.04%
ISS Finance BV	700,000	1.25%	7/7/2025	673,495	0.03%
ISS Global A/S	400,000	0.88%	18/6/2026	375,023	0.02%
ISS Global A/S	750,000	1.50%	31/8/2027	700,182	0.03%
Jyske Bank A/S	1,210,000	4.63%	11/4/2026	1,220,885	0.05%
Jyske Bank A/S	1,000,000	0.05%	2/9/2026	939,129	0.04%
Jyske Bank A/S	300,000	5.50%	16/11/2027	314,691	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Jyske Bank A/S	100,000	0.25%	17/2/2028	90,766	0.00%
Jyske Bank A/S	800,000	5.00%	26/10/2028	831,805	0.03%
Jyske Bank A/S	400,000	4.88%	10/11/2029	416,236	0.02%
Novo Nordisk Finance Netherlands BV	400,000	0.75%	31/3/2025	387,806	0.02%
Novo Nordisk Finance Netherlands BV	825,000	1.13%	30/9/2027	781,857	0.03%
Novo Nordisk Finance Netherlands BV	800,000	0.13%	4/6/2028	718,346	0.03%
Nykredit Realkredit A/S	804,000	0.63%	17/1/2025	779,477	0.03%
Nykredit Realkredit A/S	300,000	0.50%	10/7/2025	286,806	0.01%
Nykredit Realkredit A/S	904,000	0.25%	13/1/2026	848,847	0.03%
Nykredit Realkredit A/S	420,000	0.75%	20/1/2027	386,437	0.02%
Nykredit Realkredit A/S	300,000	1.38%	12/7/2027	280,778	0.01%
Nykredit Realkredit A/S	300,000	0.38%	17/1/2028	264,201	0.01%
Nykredit Realkredit A/S	800,000	4.00%	17/7/2028	810,130	0.03%
Nykredit Realkredit A/S	1,000,000	4.63%	19/1/2029	1,033,611	0.04%
Nykredit Realkredit A/S	800,000	0.88%	28/7/2031	729,776	0.03%
Nykredit Realkredit A/S	300,000	5.50%	29/12/2032	309,544	0.01%
Pandora A/S	400,000	4.50%	10/4/2028	415,141	0.02%
STG Global Finance BV	950,000	1.38%	24/9/2025	888,578	0.04%
Sydbank A/S	400,000	0.50%	10/11/2026	375,167	0.02%
Sydbank A/S	400,000	5.13%	6/9/2028	413,195	0.02%
TDC Net A/S	100,000	5.06%	31/5/2028	103,922	0.00%
TDC Net A/S	200,000	5.62%	6/2/2030	206,067	0.01%
TDC Net A/S	600,000	6.50%	1/6/2031	635,647	0.03%
Vestas Wind Systems A/S	400,000	4.13%	15/6/2026	406,668	0.02%
Vestas Wind Systems A/S	200,000	4.13%	15/6/2031	206,400	0.01%
				37,334,627	1.54%
Estonia 0.03% (30 June 2023: 0.03%)					
Luminor Bank A.S.	700,000	0.54%	23/9/2026	642,704	0.03%
				642,704	0.03%
Finland 1.58% (30 June 2023: 1.49%)					
Balder Finland OYJ	500,000	1.00%	18/1/2027	423,550	0.02%
Balder Finland OYJ	200,000	2.00%	18/1/2031	146,548	0.01%
Castellum Helsinki Finance Holding Abp	1,200,000	2.00%	24/3/2025	1,158,011	0.05%
Castellum Helsinki Finance Holding Abp	500,000	0.88%	17/9/2029	385,664	0.02%
Elenia Verkko OYJ	200,000	0.38%	6/2/2027	182,048	0.01%
Elisa OYJ	500,000	1.13%	26/2/2026	479,438	0.02%
Elisa OYJ	100,000	0.25%	15/9/2027	90,603	0.00%
Elisa OYJ	200,000	4.00%	27/1/2029	207,091	0.01%
Hemso Treasury OYJ	600,000	0.00%	19/1/2028	513,815	0.02%
Kojamo OYJ	415,000	1.63%	7/3/2025	397,327	0.02%
Kojamo OYJ	500,000	1.88%	27/5/2027	446,968	0.02%
Kojamo OYJ	250,000	0.88%	28/5/2029	197,856	0.01%
Metso OYJ	610,000	4.88%	7/12/2027	640,142	0.03%
Metso OYJ	400,000	0.88%	26/5/2028	358,052	0.01%
Metso OYJ	300,000	4.38%	22/11/2030	310,012	0.01%
Neste OYJ	200,000	0.75%	25/3/2028	181,458	0.01%
Neste OYJ	650,000	3.88%	16/3/2029	669,963	0.03%
Neste OYJ	100,000	3.88%	21/5/2031	103,739	0.00%
Neste OYJ	600,000	4.25%	16/3/2033	641,440	0.03%
Nokia OYJ	200,000	2.00%	11/3/2026	192,666	0.01%
Nokia OYJ	500,000	3.13%	15/5/2028	488,800	0.02%
Nokia OYJ	416,000	4.38%	21/8/2031	418,219	0.02%
Nordea Bank Abp	1,150,000	1.13%	12/2/2025	1,120,821	0.05%
Nordea Bank Abp	262,000	3.63%	10/2/2026	261,320	0.01%
Nordea Bank Abp	482,000	0.38%	28/5/2026	452,829	0.02%
Nordea Bank Abp	725,000	4.38%	6/9/2026	734,180	0.03%
Nordea Bank Abp	1,450,000	1.13%	16/2/2027	1,362,082	0.06%
Nordea Bank Abp	2,300,000	0.50%	14/5/2027	2,123,370	0.09%
Nordea Bank Abp	1,100,000	4.13%	5/5/2028	1,135,582	0.05%
Nordea Bank Abp	1,000,000	0.50%	2/11/2028	878,375	0.04%
Nordea Bank Abp	1,450,000	2.50%	23/5/2029	1,394,506	0.06%
Nordea Bank Abp	1,110,000	0.63%	18/8/2031	1,020,181	0.04%
Nordea Bank Abp	900,000	2.88%	24/8/2032	871,936	0.04%
OP Corporate Bank plc	1,368,000	1.00%	22/5/2025	1,322,259	0.05%
OP Corporate Bank plc	650,000	0.50%	12/8/2025	620,865	0.02%
OP Corporate Bank plc	1,600,000	2.88%	15/12/2025	1,591,989	0.06%
OP Corporate Bank plc	1,050,000	0.25%	24/3/2026	980,612	0.04%
OP Corporate Bank plc	650,000	0.60%	18/1/2027	596,370	0.02%
OP Corporate Bank plc	500,000	4.13%	18/4/2027	514,337	0.02%
OP Corporate Bank plc	200,000	0.63%	27/7/2027	181,635	0.01%
OP Corporate Bank plc	600,000	0.10%	16/11/2027	534,309	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
OP Corporate Bank plc	800,000	4.00%	13/6/2028	826,584	0.03%
OP Corporate Bank plc	1,142,000	0.38%	16/6/2028	1,006,706	0.04%
OP Corporate Bank plc	1,200,000	0.38%	8/12/2028	1,037,399	0.04%
OP Corporate Bank plc	300,000	0.63%	12/11/2029	257,119	0.01%
OP Corporate Bank plc	700,000	1.63%	9/6/2030	668,973	0.03%
OP Corporate Bank plc	100,000	0.75%	24/3/2031	84,978	0.00%
Sampo OYJ	400,000	2.25%	27/9/2030	393,307	0.02%
Sampo OYJ	900,000	3.38%	23/5/2049	847,097	0.03%
Sampo OYJ	750,000	2.50%	3/9/2052	630,260	0.03%
SATO OYJ	200,000	1.38%	24/2/2028	166,847	0.01%
Stora Enso OYJ	600,000	4.00%	1/6/2026	606,881	0.02%
Stora Enso OYJ	300,000	2.50%	7/6/2027	293,283	0.01%
Stora Enso OYJ	200,000	2.50%	21/3/2028	192,334	0.01%
Stora Enso OYJ	600,000	4.25%	1/9/2029	615,215	0.02%
Stora Enso OYJ	300,000	0.63%	2/12/2030	244,221	0.01%
Teollisuuden Voima OYJ	200,000	2.13%	4/2/2025	195,904	0.01%
Teollisuuden Voima OYJ	400,000	1.13%	9/3/2026	377,694	0.01%
Teollisuuden Voima OYJ	1,200,000	2.63%	31/3/2027	1,156,038	0.05%
Teollisuuden Voima OYJ	400,000	1.38%	23/6/2028	361,923	0.01%
Teollisuuden Voima OYJ	400,000	4.75%	1/6/2030	418,988	0.02%
Transmission Finance DAC	700,000	0.38%	18/6/2028	611,199	0.02%
UPM-Kymmene OYJ	750,000	0.13%	19/11/2028	653,438	0.03%
UPM-Kymmene OYJ	300,000	0.50%	22/3/2031	247,267	0.01%
				38,224,623	1.58%
France 20.91% (30 June 2023: 20.31%)					
ABEILLE VIE SA d'Assurances Vie et de Capitalisation SA	300,000	6.25%	9/9/2033	326,585	0.01%
Accor SA	600,000	2.38%	29/11/2028	571,924	0.02%
Air Liquide Finance SA	500,000	1.25%	3/6/2025	487,588	0.02%
Air Liquide Finance SA	300,000	1.00%	8/3/2027	285,664	0.01%
Air Liquide Finance SA	600,000	1.38%	2/4/2030	552,465	0.02%
Air Liquide Finance SA	600,000	0.63%	20/6/2030	525,631	0.02%
Air Liquide Finance SA	200,000	0.38%	27/5/2031	168,763	0.01%
Air Liquide Finance SA	900,000	2.88%	16/9/2032	897,234	0.04%
Air Liquide Finance SA	100,000	0.38%	20/9/2033	79,052	0.00%
Airbus SE	300,000	1.63%	7/4/2025	293,917	0.01%
Airbus SE	100,000	0.88%	13/5/2026	95,970	0.00%
Airbus SE	1,200,000	1.38%	9/6/2026	1,155,038	0.05%
Airbus SE	775,000	2.00%	7/4/2028	748,712	0.03%
Airbus SE	200,000	2.13%	29/10/2029	192,227	0.01%
Airbus SE	2,000,000	1.63%	9/6/2030	1,847,937	0.08%
Airbus SE	900,000	1.38%	13/5/2031	806,548	0.03%
Airbus SE	600,000	2.38%	7/4/2032	571,510	0.02%
Airbus SE	600,000	2.38%	9/6/2040	513,861	0.02%
ALD SA	400,000	4.75%	13/10/2025	407,789	0.02%
ALD SA	600,000	1.25%	2/3/2026	572,536	0.02%
ALD SA	900,000	4.25%	18/1/2027	920,099	0.04%
ALD SA	400,000	4.00%	5/7/2027	408,758	0.02%
ALD SA	1,500,000	4.88%	6/10/2028	1,587,978	0.07%
Alstom SA	700,000	0.25%	14/10/2026	634,102	0.03%
Alstom SA	300,000	0.13%	27/7/2027	263,227	0.01%
Alstom SA	1,300,000	0.00%	11/1/2029	1,070,807	0.04%
Alstom SA	100,000	0.50%	27/7/2030	81,029	0.00%
Altarea SCA	100,000	1.88%	17/1/2028	83,907	0.00%
Altarea SCA	400,000	1.75%	16/1/2030	307,787	0.01%
APRR SA	600,000	1.88%	15/1/2025	588,945	0.02%
APRR SA	800,000	1.13%	9/1/2026	771,950	0.03%
APRR SA	200,000	1.25%	6/1/2027	190,773	0.01%
APRR SA	400,000	1.25%	14/1/2027	381,025	0.02%
APRR SA	800,000	1.25%	18/1/2028	752,192	0.03%
APRR SA	1,300,000	0.00%	19/6/2028	1,149,528	0.05%
APRR SA	500,000	1.88%	3/1/2029	476,278	0.02%
APRR SA	600,000	0.13%	18/1/2029	524,191	0.02%
APRR SA	1,400,000	3.13%	24/1/2030	1,411,025	0.06%
APRR SA	100,000	1.50%	25/1/2030	92,117	0.00%
APRR SA	300,000	1.63%	13/1/2032	271,029	0.01%
APRR SA	1,100,000	1.50%	17/1/2033	964,799	0.04%
ARGAN SA	400,000	1.01%	17/11/2026	357,282	0.01%
Arkema SA	300,000	1.50%	Perpetual	277,501	0.01%
Arkema SA	700,000	1.50%	20/1/2025	684,914	0.03%
Arkema SA	400,000	0.13%	14/10/2026	369,918	0.02%
Arkema SA	300,000	1.50%	20/4/2027	285,777	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Arkema SA	200,000	0.75%	3/12/2029	174,796	0.01%
Arkema SA	1,000,000	4.25%	20/5/2030	1,044,003	0.04%
Arkema SA	600,000	3.50%	23/1/2031	601,234	0.02%
Arval Service Lease SA	900,000	0.00%	30/9/2024	872,257	0.04%
Arval Service Lease SA	100,000	0.88%	17/2/2025	96,677	0.00%
Arval Service Lease SA	1,800,000	0.00%	1/10/2025	1,692,756	0.07%
Arval Service Lease SA	300,000	4.25%	11/11/2025	303,402	0.01%
Arval Service Lease SA	600,000	3.38%	4/1/2026	599,382	0.02%
Arval Service Lease SA	500,000	4.13%	13/4/2026	505,912	0.02%
Arval Service Lease SA	600,000	4.00%	22/9/2026	607,687	0.03%
Arval Service Lease SA	800,000	4.75%	22/5/2027	830,054	0.03%
Autoroutes du Sud de la France SA	600,000	1.13%	20/4/2026	575,785	0.02%
Autoroutes du Sud de la France SA	700,000	1.00%	13/5/2026	668,775	0.03%
Autoroutes du Sud de la France SA	1,100,000	1.25%	18/1/2027	1,049,564	0.04%
Autoroutes du Sud de la France SA	300,000	1.38%	27/6/2028	282,764	0.01%
Autoroutes du Sud de la France SA	500,000	1.38%	22/1/2030	459,482	0.02%
Autoroutes du Sud de la France SA	200,000	1.38%	21/2/2031	179,714	0.01%
Autoroutes du Sud de la France SA	1,500,000	2.75%	2/9/2032	1,455,848	0.06%
Autoroutes du Sud de la France SA	1,000,000	3.25%	19/1/2033	1,005,648	0.04%
AXA SA	600,000	3.88%	Perpetual	592,027	0.02%
AXA SA	2,062,000	3.75%	12/10/2030	2,174,578	0.09%
AXA SA	400,000	3.63%	10/1/2033	423,463	0.02%
AXA SA	1,550,000	1.38%	7/10/2041	1,280,243	0.05%
AXA SA	600,000	1.88%	10/7/2042	493,479	0.02%
AXA SA	1,486,000	4.25%	10/3/2043	1,467,282	0.06%
AXA SA	1,136,000	5.50%	11/7/2043	1,216,636	0.05%
AXA SA	1,300,000	3.38%	6/7/2047	1,272,699	0.05%
AXA SA	1,750,000	3.25%	28/5/2049	1,678,140	0.07%
Banque Federative du Credit Mutuel SA	700,000	1.25%	14/1/2025	682,283	0.03%
Banque Federative du Credit Mutuel SA	1,800,000	0.01%	7/3/2025	1,724,636	0.07%
Banque Federative du Credit Mutuel SA	1,900,000	1.00%	23/5/2025	1,836,030	0.08%
Banque Federative du Credit Mutuel SA	2,300,000	0.75%	17/7/2025	2,206,005	0.09%
Banque Federative du Credit Mutuel SA	1,300,000	3.00%	11/9/2025	1,290,356	0.05%
Banque Federative du Credit Mutuel SA	800,000	1.63%	19/1/2026	773,357	0.03%
Banque Federative du Credit Mutuel SA	400,000	2.38%	24/3/2026	391,140	0.02%
Banque Federative du Credit Mutuel SA	1,600,000	0.01%	11/5/2026	1,486,694	0.06%
Banque Federative du Credit Mutuel SA	1,700,000	0.75%	8/6/2026	1,599,943	0.07%
Banque Federative du Credit Mutuel SA	400,000	2.13%	12/9/2026	386,474	0.02%
Banque Federative du Credit Mutuel SA	300,000	1.88%	4/11/2026	287,146	0.01%
Banque Federative du Credit Mutuel SA	500,000	2.63%	31/3/2027	485,798	0.02%
Banque Federative du Credit Mutuel SA	1,200,000	1.25%	26/5/2027	1,125,564	0.05%
Banque Federative du Credit Mutuel SA	2,000,000	3.13%	14/9/2027	1,993,225	0.08%
Banque Federative du Credit Mutuel SA	1,000,000	1.63%	15/11/2027	928,910	0.04%
Banque Federative du Credit Mutuel SA	300,000	0.63%	19/11/2027	269,939	0.01%
Banque Federative du Credit Mutuel SA	1,300,000	3.88%	26/1/2028	1,319,169	0.05%
Banque Federative du Credit Mutuel SA	900,000	3.88%	14/2/2028	923,206	0.04%
Banque Federative du Credit Mutuel SA	200,000	2.50%	25/5/2028	191,878	0.01%
Banque Federative du Credit Mutuel SA	800,000	0.25%	29/6/2028	704,632	0.03%
Banque Federative du Credit Mutuel SA	600,000	0.25%	19/7/2028	519,387	0.02%
Banque Federative du Credit Mutuel SA	1,800,000	0.63%	3/11/2028	1,574,463	0.07%
Banque Federative du Credit Mutuel SA	1,800,000	4.13%	13/3/2029	1,868,465	0.08%
Banque Federative du Credit Mutuel SA	900,000	1.75%	15/3/2029	823,467	0.03%
Banque Federative du Credit Mutuel SA	300,000	1.88%	18/6/2029	273,683	0.01%
Banque Federative du Credit Mutuel SA	900,000	2.63%	6/11/2029	855,201	0.04%
Banque Federative du Credit Mutuel SA	700,000	4.00%	21/11/2029	725,022	0.03%
Banque Federative du Credit Mutuel SA	400,000	0.75%	17/1/2030	338,567	0.01%
Banque Federative du Credit Mutuel SA	1,900,000	4.38%	2/5/2030	1,973,127	0.08%
Banque Federative du Credit Mutuel SA	1,600,000	1.25%	3/6/2030	1,383,316	0.06%
Banque Federative du Credit Mutuel SA	600,000	4.13%	18/9/2030	630,045	0.03%
Banque Federative du Credit Mutuel SA	900,000	0.63%	21/2/2031	736,633	0.03%
Banque Federative du Credit Mutuel SA	1,700,000	4.75%	10/11/2031	1,804,370	0.07%
Banque Federative du Credit Mutuel SA	1,000,000	1.13%	19/11/2031	808,565	0.03%
Banque Federative du Credit Mutuel SA	1,300,000	3.88%	16/6/2032	1,284,046	0.05%
Banque Federative du Credit Mutuel SA	600,000	3.63%	14/9/2032	607,730	0.03%
Banque Federative du Credit Mutuel SA	1,200,000	5.13%	13/1/2033	1,284,744	0.05%
Banque Federative du Credit Mutuel SA	500,000	4.00%	26/1/2033	513,176	0.02%
Banque Federative du Credit Mutuel SA	1,800,000	3.75%	1/2/2033	1,837,410	0.08%
Banque Federative du Credit Mutuel SA	1,300,000	4.13%	14/6/2033	1,363,712	0.06%
Banque Stellantis France SACA	400,000	0.00%	22/1/2025	384,677	0.02%
Banque Stellantis France SACA	100,000	3.88%	19/1/2026	100,742	0.00%
Banque Stellantis France SACA	300,000	4.00%	21/1/2027	305,002	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
BNP Paribas Cardif SA	400,000	4.03%	Perpetual	394,160	0.02%
BNP Paribas SA	700,000	2.38%	17/2/2025	690,101	0.03%
BNP Paribas SA	525,000	1.25%	19/3/2025	510,544	0.02%
BNP Paribas SA	1,400,000	1.50%	17/11/2025	1,356,821	0.06%
BNP Paribas SA	700,000	2.75%	27/1/2026	693,748	0.03%
BNP Paribas SA	1,037,000	1.63%	23/2/2026	1,005,569	0.04%
BNP Paribas SA	1,800,000	0.50%	4/6/2026	1,721,517	0.07%
BNP Paribas SA	700,000	1.13%	11/6/2026	666,346	0.03%
BNP Paribas SA	1,900,000	0.13%	4/9/2026	1,753,442	0.07%
BNP Paribas SA	950,000	2.88%	1/10/2026	939,579	0.04%
BNP Paribas SA	700,000	2.25%	11/1/2027	680,156	0.03%
BNP Paribas SA	1,100,000	2.13%	23/1/2027	1,068,690	0.04%
BNP Paribas SA	600,000	0.25%	13/4/2027	556,809	0.02%
BNP Paribas SA	400,000	0.38%	14/10/2027	369,002	0.02%
BNP Paribas SA	2,100,000	0.50%	19/2/2028	1,910,931	0.08%
BNP Paribas SA	737,000	1.50%	23/5/2028	690,804	0.03%
BNP Paribas SA	400,000	1.50%	25/5/2028	378,619	0.02%
BNP Paribas SA	1,000,000	0.50%	30/5/2028	905,460	0.04%
BNP Paribas SA	1,300,000	2.75%	25/7/2028	1,265,889	0.05%
BNP Paribas SA	1,100,000	0.50%	1/9/2028	986,793	0.04%
BNP Paribas SA	800,000	4.38%	13/1/2029	828,256	0.03%
BNP Paribas SA	1,400,000	3.88%	23/2/2029	1,431,848	0.06%
BNP Paribas SA	600,000	1.13%	17/4/2029	541,597	0.02%
BNP Paribas SA	1,400,000	3.63%	1/9/2029	1,405,126	0.06%
BNP Paribas SA	1,400,000	0.50%	19/1/2030	1,200,662	0.05%
BNP Paribas SA	1,300,000	0.88%	11/7/2030	1,120,475	0.05%
BNP Paribas SA	500,000	2.38%	20/11/2030	485,519	0.02%
BNP Paribas SA	1,900,000	3.88%	10/1/2031	1,956,344	0.08%
BNP Paribas SA	1,200,000	4.25%	13/4/2031	1,240,978	0.05%
BNP Paribas SA	700,000	1.63%	2/7/2031	597,801	0.02%
BNP Paribas SA	1,800,000	1.13%	15/1/2032	1,641,369	0.07%
BNP Paribas SA	1,100,000	2.50%	31/3/2032	1,041,091	0.04%
BNP Paribas SA	1,400,000	2.10%	7/4/2032	1,250,448	0.05%
BNP Paribas SA	1,100,000	4.13%	26/9/2032	1,152,166	0.05%
BNP Paribas SA	2,200,000	4.75%	13/11/2032	2,333,996	0.10%
BNP Paribas SA	1,300,000	0.63%	3/12/2032	1,012,720	0.04%
BNP Paribas SA	1,100,000	4.13%	24/5/2033	1,159,734	0.05%
BNP Paribas SA	1,400,000	0.88%	31/8/2033	1,201,418	0.05%
Bouygues SA	1,400,000	1.38%	7/6/2027	1,333,077	0.06%
Bouygues SA	300,000	1.13%	24/7/2028	279,551	0.01%
Bouygues SA	600,000	2.25%	29/6/2029	580,007	0.02%
Bouygues SA	900,000	0.50%	11/2/2030	781,149	0.03%
Bouygues SA	1,900,000	3.88%	17/7/2031	1,981,635	0.08%
Bouygues SA	900,000	4.63%	7/6/2032	988,709	0.04%
Bouygues SA	400,000	3.25%	30/6/2037	391,354	0.02%
Bouygues SA	1,100,000	5.38%	30/6/2042	1,306,903	0.05%
BPCE SA	1,000,000	1.00%	1/4/2025	968,885	0.04%
BPCE SA	1,200,000	0.63%	28/4/2025	1,155,483	0.05%
BPCE SA	1,100,000	0.25%	15/1/2026	1,033,886	0.04%
BPCE SA	1,100,000	0.38%	2/2/2026	1,036,901	0.04%
BPCE SA	600,000	1.38%	23/3/2026	575,685	0.02%
BPCE SA	1,100,000	3.63%	17/4/2026	1,109,463	0.05%
BPCE SA	700,000	2.88%	22/4/2026	692,514	0.03%
BPCE SA	900,000	0.01%	14/1/2027	820,337	0.03%
BPCE SA	900,000	0.50%	24/2/2027	824,043	0.03%
BPCE SA	700,000	1.75%	26/4/2027	670,094	0.03%
BPCE SA	400,000	0.50%	15/9/2027	369,032	0.02%
BPCE SA	400,000	0.50%	14/1/2028	365,111	0.02%
BPCE SA	1,000,000	3.50%	25/1/2028	1,011,035	0.04%
BPCE SA	200,000	1.63%	31/1/2028	187,074	0.01%
BPCE SA	200,000	4.13%	10/7/2028	207,412	0.01%
BPCE SA	1,700,000	4.38%	13/7/2028	1,757,390	0.07%
BPCE SA	200,000	1.00%	5/10/2028	182,771	0.01%
BPCE SA	800,000	1.63%	2/3/2029	738,811	0.03%
BPCE SA	200,000	0.63%	15/1/2030	171,271	0.01%
BPCE SA	1,000,000	4.63%	2/3/2030	1,044,998	0.04%
BPCE SA	1,400,000	0.25%	14/1/2031	1,127,140	0.05%
BPCE SA	600,000	0.75%	3/3/2031	497,850	0.02%
BPCE SA	400,000	1.00%	14/1/2032	329,852	0.01%
BPCE SA	400,000	2.25%	2/3/2032	374,525	0.02%
BPCE SA	700,000	2.38%	26/4/2032	650,772	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
BPCE SA	1,900,000	4.00%	29/11/2032	1,985,009	0.08%
BPCE SA	1,100,000	4.50%	13/1/2033	1,155,969	0.05%
BPCE SA	800,000	5.75%	1/6/2033	845,527	0.04%
BPCE SA	500,000	1.75%	2/2/2034	440,303	0.02%
BPCE SA	1,100,000	4.75%	14/6/2034	1,169,741	0.05%
BPCE SA	1,700,000	5.13%	25/1/2035	1,748,416	0.07%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	1,000,000	0.75%	7/7/2028	887,025	0.04%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	600,000	3.38%	24/9/2028	595,081	0.02%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	400,000	2.13%	16/9/2029	365,862	0.02%
Capgemini SE	1,800,000	0.63%	23/6/2025	1,729,197	0.07%
Capgemini SE	1,000,000	1.63%	15/4/2026	968,382	0.04%
Capgemini SE	900,000	1.75%	18/4/2028	858,378	0.04%
Capgemini SE	500,000	1.13%	23/6/2030	446,474	0.02%
Capgemini SE	1,800,000	2.38%	15/4/2032	1,705,063	0.07%
Carmila SA	100,000	2.38%	16/9/2024	98,479	0.00%
Carmila SA	400,000	2.13%	7/3/2028	370,787	0.02%
Carmila SA	900,000	5.50%	9/10/2028	933,769	0.04%
Carmila SA	500,000	1.63%	1/4/2029	431,879	0.02%
Carrefour Banque SA	400,000	0.11%	14/6/2025	381,137	0.02%
Carrefour Banque SA	300,000	4.08%	5/5/2027	304,625	0.01%
Carrefour SA	900,000	1.25%	3/6/2025	873,089	0.04%
Carrefour SA	200,000	1.75%	4/5/2026	193,979	0.01%
Carrefour SA	1,000,000	1.88%	30/10/2026	966,665	0.04%
Carrefour SA	200,000	2.63%	15/12/2027	196,163	0.01%
Carrefour SA	1,200,000	4.13%	12/10/2028	1,248,604	0.05%
Carrefour SA	700,000	2.38%	30/10/2029	670,857	0.03%
Carrefour SA	500,000	3.75%	10/10/2030	510,386	0.02%
Carrefour SA	900,000	4.38%	14/11/2031	954,277	0.04%
Cie de Saint-Gobain SA	300,000	1.00%	17/3/2025	291,881	0.01%
Cie de Saint-Gobain SA	1,100,000	1.63%	10/8/2025	1,070,970	0.04%
Cie de Saint-Gobain SA	600,000	1.13%	23/3/2026	574,734	0.02%
Cie de Saint-Gobain SA	800,000	3.75%	29/11/2026	813,355	0.03%
Cie de Saint-Gobain SA	600,000	1.38%	14/6/2027	569,002	0.02%
Cie de Saint-Gobain SA	1,000,000	2.13%	10/6/2028	960,698	0.04%
Cie de Saint-Gobain SA	1,300,000	3.50%	18/1/2029	1,327,621	0.05%
Cie de Saint-Gobain SA	1,400,000	3.88%	29/11/2030	1,446,712	0.06%
Cie de Saint-Gobain SA	800,000	1.88%	15/3/2031	738,339	0.03%
Cie de Saint-Gobain SA	300,000	2.63%	10/8/2032	287,991	0.01%
Cie Generale des Etablissements Michelin SCA	1,200,000	0.88%	3/9/2025	1,155,898	0.05%
Cie Generale des Etablissements Michelin SCA	1,100,000	0.00%	2/11/2028	970,228	0.04%
Cie Generale des Etablissements Michelin SCA	800,000	1.75%	3/9/2030	747,143	0.03%
Cie Generale des Etablissements Michelin SCA	400,000	0.25%	2/11/2032	321,327	0.01%
Cie Generale des Etablissements Michelin SCA	800,000	2.50%	3/9/2038	746,910	0.03%
Cie Generale des Etablissements Michelin SCA	300,000	0.63%	2/11/2040	203,411	0.01%
Coface SA	100,000	6.00%	22/9/2032	106,736	0.00%
Coface SA	500,000	5.75%	28/11/2033	518,496	0.02%
Cofiroute SA	600,000	0.38%	7/2/2025	579,869	0.02%
Cofiroute SA	400,000	1.13%	13/10/2027	376,400	0.02%
Cofiroute SA	800,000	0.75%	9/9/2028	733,236	0.03%
Cofiroute SA	1,700,000	1.00%	19/5/2031	1,472,195	0.06%
Covivio Hotels SACA	300,000	1.88%	24/9/2025	289,327	0.01%
Covivio Hotels SACA	400,000	1.00%	27/7/2029	349,410	0.01%
Covivio SA	200,000	1.63%	17/10/2024	195,891	0.01%
Covivio SA	700,000	1.88%	20/5/2026	673,906	0.03%
Covivio SA	900,000	1.63%	23/6/2030	797,840	0.03%
Covivio SA	400,000	1.13%	17/9/2031	329,131	0.01%
Credit Agricole Assurances SA	600,000	4.25%	Perpetual	596,599	0.02%
Credit Agricole Assurances SA	1,300,000	4.50%	Perpetual	1,293,983	0.05%
Credit Agricole Assurances SA	500,000	2.00%	17/7/2030	438,725	0.02%
Credit Agricole Assurances SA	1,500,000	1.50%	6/10/2031	1,223,587	0.05%
Credit Agricole Assurances SA	400,000	5.88%	25/10/2033	439,478	0.02%
Credit Agricole Assurances SA	600,000	2.63%	29/1/2048	557,742	0.02%
Credit Agricole Assurances SA	600,000	4.75%	27/9/2048	604,608	0.03%
Credit Agricole SA	1,400,000	1.00%	18/9/2025	1,352,031	0.06%
Credit Agricole SA	1,800,000	0.38%	21/10/2025	1,715,415	0.07%
Credit Agricole SA	200,000	3.13%	5/2/2026	200,411	0.01%
Credit Agricole SA	1,400,000	1.25%	14/4/2026	1,341,581	0.06%
Credit Agricole SA	1,800,000	1.00%	22/4/2026	1,736,818	0.07%
Credit Agricole SA	1,500,000	4.00%	12/10/2026	1,512,263	0.06%
Credit Agricole SA	900,000	1.88%	20/12/2026	866,442	0.04%
Credit Agricole SA	700,000	2.63%	17/3/2027	679,005	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Credit Agricole SA	800,000	1.88%	22/4/2027	771,505	0.03%
Credit Agricole SA	2,200,000	1.38%	3/5/2027	2,084,760	0.09%
Credit Agricole SA	700,000	3.38%	28/7/2027	704,899	0.03%
Credit Agricole SA	1,200,000	0.13%	9/12/2027	1,064,661	0.04%
Credit Agricole SA	900,000	0.63%	12/1/2028	827,627	0.03%
Credit Agricole SA	1,300,000	0.38%	20/4/2028	1,148,516	0.05%
Credit Agricole SA	700,000	1.13%	24/2/2029	637,593	0.03%
Credit Agricole SA	700,000	1.75%	5/3/2029	646,497	0.03%
Credit Agricole SA	1,200,000	2.00%	25/3/2029	1,112,629	0.05%
Credit Agricole SA	800,000	1.00%	3/7/2029	712,968	0.03%
Credit Agricole SA	1,500,000	4.25%	11/7/2029	1,547,576	0.06%
Credit Agricole SA	1,400,000	2.50%	29/8/2029	1,349,671	0.06%
Credit Agricole SA	400,000	0.50%	21/9/2029	348,988	0.01%
Credit Agricole SA	1,300,000	4.13%	7/3/2030	1,357,815	0.06%
Credit Agricole SA	2,000,000	1.63%	5/6/2030	1,932,480	0.08%
Credit Agricole SA	2,000,000	3.88%	20/4/2031	2,067,001	0.09%
Credit Agricole SA	1,400,000	0.88%	14/1/2032	1,151,477	0.05%
Credit Agricole SA	600,000	1.13%	12/7/2032	502,904	0.02%
Credit Agricole SA	900,000	4.00%	18/1/2033	946,549	0.04%
Credit Agricole SA	1,200,000	5.50%	28/8/2033	1,260,001	0.05%
Credit Agricole SA	1,000,000	4.38%	27/11/2033	1,050,142	0.04%
Credit Agricole SA	1,000,000	2.50%	22/4/2034	919,243	0.04%
Credit Agricole SA	800,000	3.88%	28/11/2034	837,649	0.03%
Credit Logement SA	300,000	1.08%	15/2/2034	260,777	0.01%
Credit Mutuel Arkea SA	400,000	1.38%	17/1/2025	390,785	0.02%
Credit Mutuel Arkea SA	100,000	0.01%	28/1/2026	93,665	0.00%
Credit Mutuel Arkea SA	800,000	1.63%	15/4/2026	769,405	0.03%
Credit Mutuel Arkea SA	400,000	3.25%	1/6/2026	400,782	0.02%
Credit Mutuel Arkea SA	1,000,000	0.88%	7/5/2027	925,015	0.04%
Credit Mutuel Arkea SA	1,900,000	3.38%	19/9/2027	1,907,811	0.08%
Credit Mutuel Arkea SA	1,000,000	3.88%	22/5/2028	1,021,987	0.04%
Credit Mutuel Arkea SA	100,000	0.38%	3/10/2028	87,515	0.00%
Credit Mutuel Arkea SA	700,000	3.50%	9/2/2029	691,688	0.03%
Credit Mutuel Arkea SA	500,000	1.13%	23/5/2029	447,620	0.02%
Credit Mutuel Arkea SA	300,000	1.25%	11/6/2029	272,340	0.01%
Credit Mutuel Arkea SA	500,000	3.38%	11/3/2031	481,581	0.02%
Credit Mutuel Arkea SA	400,000	4.13%	2/4/2031	419,127	0.02%
Credit Mutuel Arkea SA	500,000	0.88%	25/10/2031	410,812	0.02%
Credit Mutuel Arkea SA	600,000	4.25%	1/12/2032	630,614	0.03%
Credit Mutuel Arkea SA	600,000	0.88%	11/3/2033	476,760	0.02%
Credit Mutuel Arkea SA	800,000	4.13%	1/2/2034	841,008	0.03%
Danone SA	300,000	1.00%	Perpetual	274,120	0.01%
Danone SA	300,000	1.13%	14/1/2025	292,396	0.01%
Danone SA	400,000	1.00%	26/3/2025	388,645	0.02%
Danone SA	1,600,000	0.00%	1/12/2025	1,510,694	0.06%
Danone SA	600,000	1.21%	3/11/2028	559,038	0.02%
Danone SA	500,000	0.40%	10/6/2029	439,405	0.02%
Danone SA	400,000	3.71%	13/11/2029	416,904	0.02%
Danone SA	900,000	0.52%	9/11/2030	763,910	0.03%
Danone SA	800,000	3.47%	22/5/2031	821,367	0.03%
Danone SA	700,000	3.07%	7/9/2032	697,294	0.03%
Dassault Systemes SE	1,000,000	0.13%	16/9/2026	931,972	0.04%
Dassault Systemes SE	700,000	0.38%	16/9/2029	616,692	0.03%
Edenred SE	1,200,000	1.38%	10/3/2025	1,170,237	0.05%
Edenred SE	800,000	1.88%	6/3/2026	779,054	0.03%
Edenred SE	500,000	3.63%	13/12/2026	506,881	0.02%
Edenred SE	800,000	1.88%	30/3/2027	771,727	0.03%
Edenred SE	900,000	3.63%	13/6/2031	915,606	0.04%
ELO SACA	300,000	2.38%	25/4/2025	292,898	0.01%
ELO SACA	1,000,000	2.88%	29/1/2026	972,519	0.04%
ELO SACA	600,000	4.88%	8/12/2028	594,083	0.02%
ELO SACA	800,000	6.00%	22/3/2029	812,848	0.03%
Engie SA	900,000	1.63%	Perpetual	865,214	0.04%
Engie SA	600,000	3.25%	Perpetual	591,742	0.02%
Engie SA	600,000	1.50%	Perpetual	528,487	0.02%
Engie SA	500,000	1.88%	Perpetual	414,890	0.02%
Engie SA	200,000	0.88%	19/9/2025	192,524	0.01%
Engie SA	300,000	1.00%	13/3/2026	285,155	0.01%
Engie SA	300,000	2.38%	19/5/2026	293,918	0.01%
Engie SA	600,000	3.63%	6/12/2026	608,466	0.03%
Engie SA	500,000	0.00%	4/3/2027	454,322	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Engie SA	100,000	0.38%	11/6/2027	91,356	0.00%
Engie SA	400,000	0.38%	21/6/2027	365,179	0.02%
Engie SA	1,400,000	3.75%	6/9/2027	1,428,570	0.06%
Engie SA	1,300,000	1.75%	27/3/2028	1,233,276	0.05%
Engie SA	100,000	1.50%	27/3/2028	94,101	0.00%
Engie SA	800,000	1.38%	22/6/2028	744,223	0.03%
Engie SA	1,000,000	3.50%	27/9/2029	1,017,261	0.04%
Engie SA	800,000	0.38%	26/10/2029	684,099	0.03%
Engie SA	600,000	3.63%	11/1/2030	616,191	0.03%
Engie SA	900,000	0.50%	24/10/2030	751,926	0.03%
Engie SA	1,300,000	3.88%	6/1/2031	1,343,745	0.06%
Engie SA	200,000	2.13%	30/3/2032	183,491	0.01%
Engie SA	300,000	1.88%	19/9/2033	264,991	0.01%
Engie SA	300,000	3.88%	6/12/2033	310,094	0.01%
Engie SA	1,100,000	4.25%	6/9/2034	1,166,329	0.05%
Engie SA	1,600,000	4.00%	11/1/2035	1,662,217	0.07%
Engie SA	1,100,000	1.50%	13/3/2035	894,478	0.04%
Engie SA	300,000	1.00%	26/10/2036	223,070	0.01%
Engie SA	500,000	2.00%	28/9/2037	415,933	0.02%
Engie SA	400,000	1.38%	21/6/2039	290,260	0.01%
Engie SA	600,000	1.25%	24/10/2041	400,468	0.02%
Engie SA	1,800,000	4.50%	6/9/2042	1,938,698	0.08%
Engie SA	800,000	4.25%	11/1/2043	837,436	0.03%
Engie SA	115,000	5.95%	16/3/2111	146,639	0.01%
EssilorLuxottica SA	1,400,000	0.13%	27/5/2025	1,338,188	0.06%
EssilorLuxottica SA	1,500,000	0.38%	5/1/2026	1,424,285	0.06%
EssilorLuxottica SA	1,700,000	0.38%	27/11/2027	1,554,926	0.06%
EssilorLuxottica SA	600,000	0.50%	5/6/2028	547,332	0.02%
EssilorLuxottica SA	300,000	0.75%	27/11/2031	258,735	0.01%
Gecina SA	300,000	1.50%	20/1/2025	294,155	0.01%
Gecina SA	600,000	1.38%	30/6/2027	571,320	0.02%
Gecina SA	600,000	1.38%	26/1/2028	562,452	0.02%
Gecina SA	500,000	1.63%	14/3/2030	463,167	0.02%
Gecina SA	300,000	2.00%	30/6/2032	276,721	0.01%
Gecina SA	900,000	0.88%	25/1/2033	743,116	0.03%
Gecina SA	200,000	1.63%	29/5/2034	173,788	0.01%
Gecina SA	500,000	0.88%	30/6/2036	369,583	0.02%
GELF Bond Issuer I SA	400,000	1.13%	18/7/2029	339,303	0.01%
Groupe des Assurances du Credit Mutuel SADIR	700,000	1.85%	21/4/2042	564,912	0.02%
Groupe VYV	500,000	1.63%	2/7/2029	452,302	0.02%
Holding d'Infrastructures de Transport SASU	500,000	2.25%	24/3/2025	490,148	0.02%
Holding d'Infrastructures de Transport SASU	100,000	2.50%	4/5/2027	97,069	0.00%
Holding d'Infrastructures de Transport SASU	400,000	1.63%	27/11/2027	374,968	0.02%
Holding d'Infrastructures de Transport SASU	900,000	0.63%	14/9/2028	794,908	0.03%
Holding d'Infrastructures de Transport SASU	600,000	1.63%	18/9/2029	539,450	0.02%
Holding d'Infrastructures de Transport SASU	700,000	4.25%	18/3/2030	719,599	0.03%
Holding d'Infrastructures de Transport SASU	500,000	1.48%	18/1/2031	428,615	0.02%
Holding d'Infrastructures des Metiers de l'Environnement	200,000	0.13%	16/9/2025	187,902	0.01%
Holding d'Infrastructures des Metiers de l'Environnement	200,000	4.50%	6/4/2027	204,433	0.01%
Holding d'Infrastructures des Metiers de l'Environnement	530,000	0.63%	16/9/2028	460,387	0.02%
HSBC Continental Europe SA	1,300,000	0.10%	3/9/2027	1,166,464	0.05%
HSBC Continental Europe SA	600,000	1.38%	4/9/2028	553,158	0.02%
ICADE	900,000	1.13%	17/11/2025	856,748	0.04%
ICADE	500,000	1.75%	10/6/2026	477,299	0.02%
ICADE	700,000	1.50%	13/9/2027	651,225	0.03%
ICADE	400,000	1.63%	28/2/2028	371,947	0.02%
ICADE	800,000	1.00%	19/1/2030	680,487	0.03%
ICADE	500,000	0.63%	18/1/2031	394,100	0.02%
Imerys SA	800,000	1.50%	15/1/2027	749,980	0.03%
Imerys SA	600,000	1.88%	31/3/2028	554,805	0.02%
Imerys SA	300,000	4.75%	29/11/2029	305,087	0.01%
Indigo Group SAS	500,000	1.63%	19/4/2028	465,095	0.02%
Indigo Group SAS	1,100,000	4.50%	18/4/2030	1,143,744	0.05%
In'li SA	200,000	1.13%	2/7/2029	176,776	0.01%
JCDecaux SE	500,000	2.63%	24/4/2028	489,764	0.02%
JCDecaux SE	600,000	5.00%	11/1/2029	630,737	0.03%
JCDecaux SE	500,000	1.63%	7/2/2030	435,760	0.02%
Kering SA	100,000	1.25%	5/5/2025	97,179	0.00%
Kering SA	1,000,000	3.75%	5/9/2025	1,007,617	0.04%
Kering SA	500,000	1.25%	10/5/2026	480,553	0.02%
Kering SA	2,400,000	1.50%	5/4/2027	2,297,749	0.10%

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Kering SA	500,000	3.63%	5/9/2027	511,342	0.02%
Kering SA	100,000	0.75%	13/5/2028	91,645	0.00%
Kering SA	600,000	3.25%	27/2/2029	610,242	0.03%
Kering SA	200,000	1.88%	5/5/2030	188,632	0.01%
Kering SA	1,000,000	3.63%	5/9/2031	1,034,143	0.04%
Kering SA	200,000	3.38%	27/2/2033	203,734	0.01%
Kering SA	1,800,000	3.88%	5/9/2035	1,887,064	0.08%
Klepierre SA	600,000	1.88%	19/2/2026	583,782	0.02%
Klepierre SA	400,000	1.38%	16/2/2027	379,073	0.02%
Klepierre SA	1,000,000	2.00%	12/5/2029	938,173	0.04%
Klepierre SA	600,000	0.63%	1/7/2030	500,018	0.02%
Klepierre SA	700,000	0.88%	17/2/2031	582,290	0.02%
Klepierre SA	200,000	1.25%	29/9/2031	169,053	0.01%
Klepierre SA	500,000	1.63%	13/12/2032	427,803	0.02%
La Mondiale SAM	500,000	5.05%	Perpetual	499,706	0.02%
La Mondiale SAM	500,000	0.75%	20/4/2026	468,692	0.02%
La Mondiale SAM	400,000	2.13%	23/6/2031	345,240	0.01%
Legrand SA	100,000	1.00%	6/3/2026	96,227	0.00%
Legrand SA	1,300,000	3.50%	29/5/2029	1,343,208	0.06%
Legrand SA	1,500,000	0.75%	20/5/2030	1,314,591	0.05%
L'Oreal SA	100,000	3.13%	19/5/2025	99,847	0.00%
L'Oreal SA	1,600,000	0.88%	29/6/2026	1,525,540	0.06%
L'Oreal SA	100,000	3.38%	23/1/2027	101,636	0.00%
L'Oreal SA	800,000	2.88%	19/5/2028	804,045	0.03%
LVMH Moet Hennessy Louis Vuitton SE	1,800,000	0.75%	7/4/2025	1,745,589	0.07%
LVMH Moet Hennessy Louis Vuitton SE	300,000	3.38%	21/10/2025	301,964	0.01%
LVMH Moet Hennessy Louis Vuitton SE	800,000	0.00%	11/2/2026	754,156	0.03%
LVMH Moet Hennessy Louis Vuitton SE	1,300,000	0.13%	11/2/2028	1,175,335	0.05%
LVMH Moet Hennessy Louis Vuitton SE	1,800,000	3.25%	7/9/2029	1,833,131	0.08%
LVMH Moet Hennessy Louis Vuitton SE	800,000	0.38%	11/2/2031	682,785	0.03%
LVMH Moet Hennessy Louis Vuitton SE	1,100,000	3.50%	7/9/2033	1,136,090	0.05%
Mercialys SA	200,000	1.80%	27/2/2026	191,118	0.01%
Mercialys SA	400,000	2.50%	28/2/2029	365,125	0.02%
MMS USA Holdings, Inc.	1,000,000	0.63%	13/6/2025	958,182	0.04%
MMS USA Holdings, Inc.	1,800,000	1.25%	13/6/2028	1,662,640	0.07%
MMS USA Holdings, Inc.	800,000	1.75%	13/6/2031	723,970	0.03%
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal	1,400,000	0.63%	21/6/2027	1,268,810	0.05%
Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal	600,000	2.13%	21/6/2052	461,596	0.02%
Nerval SAS	400,000	3.63%	20/7/2028	397,580	0.02%
Nerval SAS	300,000	2.88%	14/4/2032	270,088	0.01%
New Immo Holding SA	300,000	2.75%	26/11/2026	275,940	0.01%
Orange SA	1,500,000	1.75%	Perpetual	1,377,433	0.06%
Orange SA	1,200,000	2.38%	Perpetual	1,166,828	0.05%
Orange SA	1,100,000	5.38%	Perpetual	1,152,109	0.05%
Orange SA	800,000	5.00%	Perpetual	816,579	0.03%
Orange SA	100,000	1.38%	Perpetual	85,255	0.00%
Orange SA	400,000	1.00%	12/5/2025	387,294	0.02%
Orange SA	800,000	1.00%	12/9/2025	771,121	0.03%
Orange SA	1,300,000	0.00%	29/6/2026	1,210,497	0.05%
Orange SA	2,300,000	0.00%	4/9/2026	2,132,128	0.09%
Orange SA	100,000	0.88%	3/2/2027	94,214	0.00%
Orange SA	300,000	1.25%	7/7/2027	284,241	0.01%
Orange SA	1,100,000	1.38%	20/3/2028	1,037,039	0.04%
Orange SA	1,300,000	2.00%	15/1/2029	1,248,963	0.05%
Orange SA	900,000	0.13%	16/9/2029	777,118	0.03%
Orange SA	900,000	1.38%	16/1/2030	827,188	0.03%
Orange SA	2,200,000	3.63%	16/11/2031	2,295,636	0.09%
Orange SA	400,000	1.63%	7/4/2032	361,952	0.02%
Orange SA	1,300,000	2.38%	18/5/2032	1,246,321	0.05%
Orange SA	1,100,000	0.50%	4/9/2032	897,494	0.04%
Orange SA	1,060,000	8.13%	28/1/2033	1,486,226	0.06%
Orange SA	1,500,000	0.63%	16/12/2033	1,200,321	0.05%
Orange SA	600,000	0.75%	29/6/2034	477,749	0.02%
Orange SA	1,000,000	3.88%	11/9/2035	1,064,035	0.04%
Orange SA	300,000	1.38%	4/9/2049	217,792	0.01%
Pernod Ricard SA	800,000	1.13%	7/4/2025	777,413	0.03%
Pernod Ricard SA	1,500,000	3.75%	15/9/2027	1,538,438	0.06%
Pernod Ricard SA	1,400,000	3.25%	2/11/2028	1,421,210	0.06%
Pernod Ricard SA	400,000	0.13%	4/10/2029	341,468	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Pernod Ricard SA	1,000,000	1.75%	8/4/2030	927,919	0.04%
Pernod Ricard SA	500,000	0.88%	24/10/2031	427,020	0.02%
Pernod Ricard SA	400,000	3.75%	2/11/2032	418,956	0.02%
Pernod Ricard SA	700,000	3.75%	15/9/2033	729,277	0.03%
Praemia Healthcare SACA	100,000	5.50%	19/9/2028	104,758	0.00%
Praemia Healthcare SACA	900,000	0.88%	4/11/2029	745,040	0.03%
Praemia Healthcare SACA	500,000	1.38%	17/9/2030	412,645	0.02%
PSA Tresorerie GIE	400,000	6.00%	19/9/2033	472,696	0.02%
RCI Banque SA	602,000	1.63%	11/4/2025	587,593	0.02%
RCI Banque SA	1,200,000	0.50%	14/7/2025	1,146,405	0.05%
RCI Banque SA	1,121,000	4.13%	1/12/2025	1,129,097	0.05%
RCI Banque SA	200,000	1.75%	10/4/2026	192,092	0.01%
RCI Banque SA	700,000	1.63%	26/5/2026	669,560	0.03%
RCI Banque SA	500,000	4.63%	13/7/2026	511,128	0.02%
RCI Banque SA	1,210,000	4.63%	2/10/2026	1,241,486	0.05%
RCI Banque SA	100,000	1.13%	15/1/2027	93,584	0.00%
RCI Banque SA	339,000	4.50%	6/4/2027	348,250	0.01%
RCI Banque SA	200,000	4.75%	6/7/2027	208,736	0.01%
RCI Banque SA	400,000	4.88%	14/6/2028	420,942	0.02%
RCI Banque SA	960,000	4.88%	21/9/2028	1,015,709	0.04%
RCI Banque SA	1,400,000	4.88%	2/10/2029	1,472,259	0.06%
Safran SA	1,100,000	0.13%	16/3/2026	1,030,193	0.04%
Safran SA	200,000	0.75%	17/3/2031	174,123	0.01%
SANEF SA	500,000	1.88%	16/3/2026	484,273	0.02%
SANEF SA	200,000	0.95%	19/10/2028	180,424	0.01%
Sanofi SA	1,800,000	1.00%	1/4/2025	1,748,478	0.07%
Sanofi SA	2,000,000	0.88%	6/4/2025	1,940,552	0.08%
Sanofi SA	100,000	1.50%	22/9/2025	97,444	0.00%
Sanofi SA	200,000	1.00%	21/3/2026	192,151	0.01%
Sanofi SA	1,000,000	1.75%	10/9/2026	973,379	0.04%
Sanofi SA	400,000	0.50%	13/1/2027	375,357	0.02%
Sanofi SA	400,000	1.13%	5/4/2028	375,763	0.02%
Sanofi SA	1,100,000	0.88%	21/3/2029	1,005,684	0.04%
Sanofi SA	2,400,000	1.25%	6/4/2029	2,233,641	0.09%
Sanofi SA	1,300,000	1.38%	21/3/2030	1,200,548	0.05%
Sanofi SA	300,000	1.50%	1/4/2030	278,847	0.01%
Sanofi SA	600,000	1.25%	21/3/2034	521,852	0.02%
Sanofi SA	700,000	1.88%	21/3/2038	617,230	0.03%
Schneider Electric SE	1,100,000	0.88%	11/3/2025	1,071,458	0.04%
Schneider Electric SE	900,000	3.38%	6/4/2025	900,637	0.04%
Schneider Electric SE	300,000	0.88%	13/12/2026	285,509	0.01%
Schneider Electric SE	700,000	1.00%	9/4/2027	662,964	0.03%
Schneider Electric SE	400,000	1.38%	21/6/2027	381,513	0.02%
Schneider Electric SE	800,000	3.25%	9/11/2027	812,318	0.03%
Schneider Electric SE	400,000	1.50%	15/1/2028	381,214	0.02%
Schneider Electric SE	200,000	3.13%	13/10/2029	203,674	0.01%
Schneider Electric SE	700,000	3.50%	9/11/2032	730,255	0.03%
Schneider Electric SE	800,000	3.38%	13/4/2034	823,449	0.03%
SCOR SE	700,000	3.00%	8/6/2046	680,155	0.03%
SCOR SE	300,000	3.63%	27/5/2048	295,354	0.01%
SCOR SE	200,000	1.38%	17/9/2051	158,230	0.01%
Societe Fonciere Lyonnaise SA	900,000	1.50%	29/5/2025	875,528	0.04%
Societe Fonciere Lyonnaise SA	400,000	1.50%	5/6/2027	383,104	0.02%
Societe Fonciere Lyonnaise SA	500,000	0.50%	21/4/2028	448,572	0.02%
Societe Generale SA	1,700,000	1.13%	23/1/2025	1,652,158	0.07%
Societe Generale SA	900,000	2.63%	27/2/2025	886,777	0.04%
Societe Generale SA	800,000	0.13%	24/2/2026	749,284	0.03%
Societe Generale SA	900,000	1.13%	21/4/2026	868,692	0.04%
Societe Generale SA	800,000	0.88%	1/7/2026	751,695	0.03%
Societe Generale SA	500,000	4.25%	28/9/2026	512,535	0.02%
Societe Generale SA	800,000	0.13%	17/11/2026	750,982	0.03%
Societe Generale SA	1,200,000	0.75%	25/1/2027	1,103,686	0.05%
Societe Generale SA	3,300,000	4.13%	2/6/2027	3,385,262	0.14%
Societe Generale SA	800,000	0.25%	8/7/2027	720,228	0.03%
Societe Generale SA	1,100,000	4.00%	16/11/2027	1,126,201	0.05%
Societe Generale SA	800,000	0.63%	2/12/2027	733,403	0.03%
Societe Generale SA	800,000	0.13%	18/2/2028	706,593	0.03%
Societe Generale SA	500,000	0.88%	22/9/2028	453,790	0.02%
Societe Generale SA	1,200,000	4.13%	21/11/2028	1,242,849	0.05%
Societe Generale SA	800,000	1.75%	22/3/2029	727,017	0.03%
Societe Generale SA	800,000	2.63%	30/5/2029	777,961	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Societe Generale SA	800,000	0.50%	12/6/2029	693,771	0.03%
Societe Generale SA	500,000	0.88%	24/9/2029	427,703	0.02%
Societe Generale SA	1,700,000	4.75%	28/9/2029	1,771,532	0.07%
Societe Generale SA	1,700,000	1.25%	12/6/2030	1,462,066	0.06%
Societe Generale SA	1,400,000	1.00%	24/11/2030	1,313,151	0.05%
Societe Generale SA	1,900,000	4.25%	6/12/2030	1,931,263	0.08%
Societe Generale SA	1,000,000	1.13%	30/6/2031	919,414	0.04%
Societe Generale SA	1,300,000	4.88%	21/11/2031	1,359,570	0.06%
Societe Generale SA	800,000	4.25%	16/11/2032	850,613	0.04%
Societe Generale SA	900,000	5.63%	2/6/2033	959,571	0.04%
Sodexo SA	1,750,000	0.75%	27/4/2025	1,690,975	0.07%
Sodexo SA	200,000	0.75%	14/4/2027	189,683	0.01%
Sodexo SA	800,000	1.00%	17/7/2028	735,379	0.03%
Sodexo SA	623,000	1.00%	27/4/2029	565,931	0.02%
Sogecap SA	700,000	6.50%	16/5/2044	755,643	0.03%
Sogecap SA	400,000	4.13%	Perpetual	394,215	0.02%
Suez SACA	1,400,000	1.88%	24/5/2027	1,339,242	0.06%
Suez SACA	900,000	4.63%	3/11/2028	953,425	0.04%
Suez SACA	1,200,000	2.38%	24/5/2030	1,130,488	0.05%
Suez SACA	1,000,000	5.00%	3/11/2032	1,105,449	0.05%
Suez SACA	100,000	4.50%	13/11/2033	106,680	0.00%
Suez SACA	800,000	2.88%	24/5/2034	745,783	0.03%
TDF Infrastructure SASU	300,000	2.50%	7/4/2026	292,580	0.01%
TDF Infrastructure SASU	1,000,000	5.63%	21/7/2028	1,051,344	0.04%
TDF Infrastructure SASU	900,000	1.75%	1/12/2029	785,906	0.03%
Technip Energies NV	300,000	1.13%	28/5/2028	270,614	0.01%
Teleperformance SE	400,000	1.88%	2/7/2025	387,609	0.02%
Teleperformance SE	200,000	0.25%	26/11/2027	178,502	0.01%
Teleperformance SE	700,000	5.25%	22/11/2028	732,922	0.03%
Teleperformance SE	300,000	3.75%	24/6/2029	298,970	0.01%
Teleperformance SE	500,000	5.75%	22/11/2031	531,185	0.02%
Terega SA	1,200,000	2.20%	5/8/2025	1,179,229	0.05%
Terega SA	400,000	0.88%	17/9/2030	338,303	0.01%
Terega SASU	100,000	0.63%	27/2/2028	89,165	0.00%
Thales SA	300,000	0.75%	23/1/2025	291,476	0.01%
Thales SA	200,000	4.00%	18/10/2025	202,660	0.01%
Thales SA	900,000	0.00%	26/3/2026	839,052	0.03%
Thales SA	1,000,000	0.25%	29/1/2027	921,257	0.04%
Thales SA	1,000,000	1.00%	15/5/2028	916,448	0.04%
Thales SA	900,000	3.63%	14/6/2029	919,956	0.04%
Thales SA	600,000	4.25%	18/10/2031	637,179	0.03%
Tikehau Capital SCA	600,000	2.25%	14/10/2026	577,335	0.02%
Tikehau Capital SCA	300,000	1.63%	31/3/2029	259,326	0.01%
Tikehau Capital SCA	300,000	6.63%	14/3/2030	327,460	0.01%
TotalEnergies Capital Canada Ltd.	2,400,000	2.13%	18/9/2029	2,295,759	0.10%
TotalEnergies Capital International SA	900,000	1.38%	19/3/2025	876,497	0.04%
TotalEnergies Capital International SA	700,000	2.88%	19/11/2025	696,766	0.03%
TotalEnergies Capital International SA	400,000	2.50%	25/3/2026	395,313	0.02%
TotalEnergies Capital International SA	500,000	1.02%	4/3/2027	472,757	0.02%
TotalEnergies Capital International SA	1,600,000	1.49%	8/4/2027	1,529,540	0.06%
TotalEnergies Capital International SA	1,500,000	0.70%	31/5/2028	1,366,364	0.06%
TotalEnergies Capital International SA	100,000	0.75%	12/7/2028	91,372	0.00%
TotalEnergies Capital International SA	1,200,000	1.38%	4/10/2029	1,103,086	0.05%
TotalEnergies Capital International SA	1,000,000	1.49%	4/9/2030	912,756	0.04%
TotalEnergies Capital International SA	500,000	0.95%	18/5/2031	434,889	0.02%
TotalEnergies Capital International SA	500,000	1.99%	8/4/2032	462,871	0.02%
TotalEnergies Capital International SA	1,000,000	1.62%	18/5/2040	784,012	0.03%
TotalEnergies SE	2,100,000	2.00%	Perpetual	1,878,193	0.08%
TotalEnergies SE	2,000,000	1.63%	Perpetual	1,790,130	0.07%
TotalEnergies SE	1,460,000	2.13%	Perpetual	1,168,626	0.05%
TotalEnergies SE	400,000	3.25%	Perpetual	330,314	0.01%
TotalEnergies SE	1,700,000	2.63%	Perpetual	1,661,327	0.07%
TotalEnergies SE	1,300,000	3.37%	Perpetual	1,266,380	0.05%
Unibail-Rodamco-Westfield SE	700,000	7.25%	Perpetual	699,005	0.03%
Unibail-Rodamco-Westfield SE	750,000	1.00%	14/3/2025	726,064	0.03%
Unibail-Rodamco-Westfield SE	300,000	2.13%	9/4/2025	294,180	0.01%
Unibail-Rodamco-Westfield SE	800,000	1.13%	15/9/2025	770,891	0.03%
Unibail-Rodamco-Westfield SE	700,000	1.38%	9/3/2026	671,593	0.03%
Unibail-Rodamco-Westfield SE	600,000	2.88%	Perpetual	526,865	0.02%
Unibail-Rodamco-Westfield SE	450,000	2.50%	4/6/2026	443,228	0.02%
Unibail-Rodamco-Westfield SE	300,000	1.00%	27/2/2027	280,101	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Unibail-Rodamco-Westfield SE	246,000	1.13%	28/4/2027	232,513	0.01%
Unibail-Rodamco-Westfield SE	1,600,000	0.63%	4/5/2027	1,463,150	0.06%
Unibail-Rodamco-Westfield SE	300,000	1.50%	22/2/2028	280,810	0.01%
Unibail-Rodamco-Westfield SE	700,000	0.75%	25/10/2028	627,770	0.03%
Unibail-Rodamco-Westfield SE	300,000	1.50%	29/5/2029	272,477	0.01%
Unibail-Rodamco-Westfield SE	400,000	2.63%	9/4/2030	387,764	0.02%
Unibail-Rodamco-Westfield SE	650,000	1.38%	15/4/2030	572,566	0.02%
Unibail-Rodamco-Westfield SE	600,000	4.13%	11/12/2030	617,880	0.03%
Unibail-Rodamco-Westfield SE	700,000	1.88%	15/1/2031	628,656	0.03%
Unibail-Rodamco-Westfield SE	1,200,000	1.38%	4/12/2031	1,014,820	0.04%
Unibail-Rodamco-Westfield SE	600,000	0.88%	29/3/2032	479,752	0.02%
Unibail-Rodamco-Westfield SE	1,000,000	2.00%	29/6/2032	885,805	0.04%
Unibail-Rodamco-Westfield SE	800,000	1.38%	25/5/2033	657,918	0.03%
Unibail-Rodamco-Westfield SE	500,000	1.75%	27/2/2034	425,117	0.02%
Unibail-Rodamco-Westfield SE	300,000	2.00%	28/4/2036	250,201	0.01%
Unibail-Rodamco-Westfield SE	420,000	2.00%	29/5/2037	343,964	0.01%
Unibail-Rodamco-Westfield SE	300,000	2.25%	14/5/2038	246,263	0.01%
Unibail-Rodamco-Westfield SE	400,000	1.75%	1/7/2049	260,521	0.01%
Veolia Environnement SA	100,000	1.00%	3/4/2025	97,108	0.00%
Veolia Environnement SA	300,000	1.75%	10/9/2025	292,650	0.01%
Veolia Environnement SA	300,000	0.00%	9/6/2026	278,872	0.01%
Veolia Environnement SA	200,000	1.50%	30/11/2026	192,594	0.01%
Veolia Environnement SA	100,000	0.00%	14/1/2027	91,407	0.00%
Veolia Environnement SA	100,000	4.63%	30/3/2027	105,079	0.00%
Veolia Environnement SA	1,200,000	1.25%	2/4/2027	1,137,465	0.05%
Veolia Environnement SA	300,000	1.59%	10/1/2028	282,988	0.01%
Veolia Environnement SA	200,000	1.25%	15/4/2028	187,197	0.01%
Veolia Environnement SA	300,000	1.25%	19/5/2028	279,182	0.01%
Veolia Environnement SA	800,000	0.93%	4/1/2029	724,866	0.03%
Veolia Environnement SA	900,000	1.94%	7/1/2030	841,730	0.03%
Veolia Environnement SA	1,000,000	1.63%	17/9/2030	912,090	0.04%
Veolia Environnement SA	1,400,000	0.66%	15/1/2031	1,185,355	0.05%
Veolia Environnement SA	800,000	0.80%	15/1/2032	667,539	0.03%
Veolia Environnement SA	700,000	1.63%	21/9/2032	620,431	0.03%
Veolia Environnement SA	400,000	6.13%	25/11/2033	497,317	0.02%
Veolia Environnement SA	700,000	1.25%	14/5/2035	570,124	0.02%
Verallia SA	500,000	1.63%	14/5/2028	466,694	0.02%
Verallia SA	400,000	1.88%	10/11/2031	351,045	0.01%
Vinci SA	300,000	3.38%	4/2/2025	300,004	0.01%
Vinci SA	700,000	1.00%	26/9/2025	677,235	0.03%
Vinci SA	1,100,000	1.63%	18/1/2029	1,037,510	0.04%
Vinci SA	600,000	1.75%	26/9/2030	557,628	0.02%
Vinci SA	1,100,000	0.50%	9/1/2032	907,231	0.04%
Vinci SA	300,000	3.38%	17/10/2032	305,395	0.01%
Vivendi SE	300,000	0.63%	11/6/2025	288,549	0.01%
Vivendi SE	100,000	1.88%	26/5/2026	97,805	0.00%
Vivendi SE	300,000	1.13%	11/12/2028	284,405	0.01%
Wendel SE	900,000	2.50%	9/2/2027	871,060	0.04%
Wendel SE	300,000	4.50%	19/6/2030	309,874	0.01%
Wendel SE	300,000	1.00%	1/6/2031	251,429	0.01%
Wendel SE	200,000	1.38%	18/1/2034	159,135	0.01%
Worldline SA	200,000	0.88%	30/6/2027	180,588	0.01%
Worldline SA	400,000	4.13%	12/9/2028	395,722	0.02%
				505,709,526	20.91%
Germany 12.67% (30 June 2023: 13.11%)					
Aareal Bank AG	600,000	4.50%	25/7/2025	601,361	0.02%
Aareal Bank AG	600,000	0.05%	2/9/2026	535,986	0.02%
Aareal Bank AG	200,000	0.50%	7/4/2027	176,984	0.01%
Aareal Bank AG	500,000	0.25%	23/11/2027	427,113	0.02%
Aareal Bank AG	200,000	0.75%	18/4/2028	172,549	0.01%
adidas AG	300,000	3.00%	21/11/2025	300,328	0.01%
adidas AG	500,000	0.00%	5/10/2028	441,335	0.02%
adidas AG	500,000	3.13%	21/11/2029	508,858	0.02%
adidas AG	500,000	0.63%	10/9/2035	385,415	0.02%
Allianz Finance II BV	400,000	0.00%	14/1/2025	386,597	0.02%
Allianz Finance II BV	600,000	0.88%	15/1/2026	576,715	0.02%
Allianz Finance II BV	1,700,000	0.00%	22/11/2026	1,577,425	0.07%
Allianz Finance II BV	300,000	0.88%	6/12/2027	281,536	0.01%
Allianz Finance II BV	1,600,000	3.00%	13/3/2028	1,625,933	0.07%
Allianz Finance II BV	900,000	1.50%	15/1/2030	840,397	0.03%
Allianz Finance II BV	900,000	0.50%	14/1/2031	776,313	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Allianz Finance II BV	200,000	0.50%	22/11/2033	160,755	0.01%
Allianz SE	1,400,000	4.60%	7/9/2038	1,434,455	0.06%
Allianz SE	1,600,000	2.24%	7/7/2045	1,552,625	0.06%
Allianz SE	1,100,000	3.10%	6/7/2047	1,077,258	0.04%
Allianz SE	700,000	1.30%	25/9/2049	603,994	0.03%
Allianz SE	1,100,000	2.12%	8/7/2050	969,303	0.04%
Allianz SE	1,500,000	4.25%	5/7/2052	1,486,042	0.06%
Allianz SE	1,400,000	5.82%	25/7/2053	1,532,563	0.06%
alstria office-AG	500,000	0.50%	26/9/2025	431,610	0.02%
alstria office-AG	200,000	1.50%	23/6/2026	163,338	0.01%
alstria office-AG	100,000	1.50%	15/11/2027	74,722	0.00%
Amprion GmbH	900,000	3.45%	22/9/2027	910,139	0.04%
Amprion GmbH	300,000	3.88%	7/9/2028	309,407	0.01%
Amprion GmbH	700,000	3.97%	22/9/2032	729,232	0.03%
Amprion GmbH	900,000	0.63%	23/9/2033	697,456	0.03%
Amprion GmbH	900,000	4.13%	7/9/2034	946,986	0.04%
Aroundtown SA	500,000	1.63%	Perpetual	161,360	0.01%
Aroundtown SA	400,000	2.88%	Perpetual	140,227	0.01%
Aroundtown SA	600,000	1.00%	7/1/2025	571,497	0.02%
Aroundtown SA	200,000	0.63%	9/7/2025	184,875	0.01%
Aroundtown SA	1,100,000	0.00%	16/7/2026	923,397	0.04%
Aroundtown SA	1,500,000	0.38%	15/4/2027	1,205,623	0.05%
Aroundtown SA	600,000	1.63%	31/1/2028	487,157	0.02%
Aroundtown SA	400,000	1.45%	9/7/2028	311,735	0.01%
BASF SE	200,000	0.88%	22/5/2025	194,024	0.01%
BASF SE	1,300,000	0.75%	17/3/2026	1,235,120	0.05%
BASF SE	1,400,000	0.25%	5/6/2027	1,282,215	0.05%
BASF SE	1,100,000	0.88%	15/11/2027	1,018,863	0.04%
BASF SE	400,000	3.13%	29/6/2028	404,771	0.02%
BASF SE	1,200,000	4.00%	8/3/2029	1,253,372	0.05%
BASF SE	900,000	1.50%	17/3/2031	810,675	0.03%
BASF SE	1,500,000	4.25%	8/3/2032	1,597,825	0.07%
BASF SE	600,000	3.75%	29/6/2032	621,370	0.03%
BASF SE	300,000	4.50%	8/3/2035	326,063	0.01%
BASF SE	600,000	1.63%	15/11/2037	497,215	0.02%
Bayer AG	800,000	0.05%	12/1/2025	769,472	0.03%
Bayer AG	350,000	4.00%	26/8/2026	354,779	0.01%
Bayer AG	900,000	0.75%	6/1/2027	835,685	0.03%
Bayer AG	600,000	0.38%	12/1/2029	514,488	0.02%
Bayer AG	400,000	4.25%	26/8/2029	414,317	0.02%
Bayer AG	1,100,000	1.13%	6/1/2030	946,977	0.04%
Bayer AG	1,000,000	0.63%	12/7/2031	789,942	0.03%
Bayer AG	1,600,000	1.38%	6/7/2032	1,304,827	0.05%
Bayer AG	980,000	4.63%	26/5/2033	1,022,547	0.04%
Bayer AG	1,400,000	1.00%	12/1/2036	985,187	0.04%
Bayer Capital Corp. BV	2,600,000	1.50%	26/6/2026	2,477,303	0.10%
Bayer Capital Corp. BV	1,200,000	2.13%	15/12/2029	1,099,081	0.05%
Berlin Hyp AG	500,000	1.25%	22/1/2025	483,984	0.02%
Berlin Hyp AG	200,000	1.00%	5/2/2026	189,674	0.01%
Berlin Hyp AG	500,000	0.38%	25/1/2027	460,789	0.02%
Berlin Hyp AG	400,000	1.13%	25/10/2027	366,171	0.02%
Berlin Hyp AG	300,000	0.50%	5/11/2029	255,108	0.01%
Berlin Hyp AG	1,000,000	0.38%	21/4/2031	789,134	0.03%
Bertelsmann SE & Co. KGaA	200,000	1.13%	27/4/2026	192,039	0.01%
Bertelsmann SE & Co. KGaA	700,000	2.00%	1/4/2028	671,689	0.03%
Bertelsmann SE & Co. KGaA	900,000	3.50%	29/5/2029	911,872	0.04%
Bertelsmann SE & Co. KGaA	400,000	1.50%	15/5/2030	360,825	0.01%
BMW Finance NV	718,000	1.00%	21/1/2025	699,084	0.03%
BMW Finance NV	1,495,000	0.50%	22/2/2025	1,444,916	0.06%
BMW Finance NV	200,000	0.88%	3/4/2025	194,044	0.01%
BMW Finance NV	200,000	3.50%	6/4/2025	200,383	0.01%
BMW Finance NV	625,000	1.00%	29/8/2025	604,119	0.03%
BMW Finance NV	600,000	0.00%	11/1/2026	566,396	0.02%
BMW Finance NV	560,000	1.13%	22/5/2026	536,846	0.02%
BMW Finance NV	510,000	0.75%	13/7/2026	483,279	0.02%
BMW Finance NV	1,300,000	3.25%	22/11/2026	1,311,277	0.05%
BMW Finance NV	1,900,000	0.38%	14/1/2027	1,773,010	0.07%
BMW Finance NV	100,000	0.38%	24/9/2027	92,187	0.00%
BMW Finance NV	300,000	1.13%	10/1/2028	280,926	0.01%
BMW Finance NV	947,000	1.00%	22/5/2028	878,298	0.04%
BMW Finance NV	1,050,000	1.50%	6/2/2029	981,937	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
BMW Finance NV	200,000	0.20%	11/1/2033	157,535	0.01%
BMW Finance NV	100,000	4.13%	4/10/2033	107,693	0.00%
BMW Finance NV	1,300,000	3.63%	22/5/2035	1,351,958	0.06%
BMW US Capital LLC	400,000	1.00%	20/4/2027	377,330	0.02%
Brenntag Finance BV	800,000	1.13%	27/9/2025	770,536	0.03%
Bundesobligation	500,031	0.00%	9/10/2026	471,886	0.02%
Commerzbank AG	1,500,000	0.10%	11/9/2025	1,421,651	0.06%
Commerzbank AG	600,000	1.13%	19/9/2025	577,645	0.02%
Commerzbank AG	710,000	1.00%	4/3/2026	678,290	0.03%
Commerzbank AG	700,000	0.75%	24/3/2026	671,982	0.03%
Commerzbank AG	400,000	1.13%	22/6/2026	379,094	0.02%
Commerzbank AG	960,000	0.50%	4/12/2026	894,160	0.04%
Commerzbank AG	400,000	0.88%	22/1/2027	371,681	0.02%
Commerzbank AG	400,000	0.38%	1/9/2027	365,767	0.02%
Commerzbank AG	200,000	3.00%	14/9/2027	195,783	0.01%
Commerzbank AG	200,000	1.88%	28/2/2028	189,884	0.01%
Commerzbank AG	800,000	4.63%	21/3/2028	818,696	0.03%
Commerzbank AG	400,000	1.50%	28/8/2028	381,727	0.02%
Commerzbank AG	600,000	5.25%	25/3/2029	630,212	0.03%
Commerzbank AG	1,000,000	5.13%	18/1/2030	1,046,494	0.04%
Continental AG	100,000	0.38%	27/6/2025	96,079	0.00%
Continental AG	760,000	2.50%	27/8/2026	750,903	0.03%
Continental AG	400,000	4.00%	1/3/2027	409,105	0.02%
Continental AG	200,000	3.63%	30/11/2027	203,215	0.01%
Continental AG	850,000	4.00%	1/6/2028	877,138	0.04%
Covestro AG	900,000	0.88%	3/2/2026	862,511	0.04%
Covestro AG	500,000	4.75%	15/11/2028	532,621	0.02%
Covestro AG	303,000	1.38%	12/6/2030	273,191	0.01%
Daimler Truck International Finance BV	800,000	3.88%	19/6/2026	813,487	0.03%
Daimler Truck International Finance BV	600,000	3.88%	19/6/2029	619,611	0.03%
Deutsche Bank AG	700,000	2.75%	17/2/2025	690,928	0.03%
Deutsche Bank AG	800,000	2.63%	12/2/2026	784,883	0.03%
Deutsche Bank AG	400,000	4.50%	19/5/2026	406,032	0.02%
Deutsche Bank AG	400,000	1.38%	10/6/2026	387,705	0.02%
Deutsche Bank AG	1,100,000	1.38%	3/9/2026	1,053,497	0.04%
Deutsche Bank AG	400,000	1.63%	20/1/2027	375,867	0.02%
Deutsche Bank AG	500,000	0.75%	17/2/2027	466,905	0.02%
Deutsche Bank AG	900,000	4.00%	29/11/2027	925,243	0.04%
Deutsche Bank AG	200,000	1.75%	17/1/2028	185,422	0.01%
Deutsche Bank AG	2,100,000	1.88%	23/2/2028	1,973,761	0.08%
Deutsche Bank AG	900,000	3.25%	24/5/2028	880,798	0.04%
Deutsche Bank AG	1,200,000	5.38%	11/1/2029	1,255,916	0.05%
Deutsche Bank AG	1,600,000	5.00%	5/9/2030	1,652,604	0.07%
Deutsche Bank AG	2,200,000	1.75%	19/11/2030	1,911,863	0.08%
Deutsche Bank AG	1,600,000	5.63%	19/5/2031	1,618,744	0.07%
Deutsche Bank AG	1,400,000	1.38%	17/2/2032	1,149,971	0.05%
Deutsche Bank AG	1,600,000	4.00%	24/6/2032	1,538,723	0.06%
Deutsche Boerse AG	300,000	0.00%	22/2/2026	281,839	0.01%
Deutsche Boerse AG	1,300,000	3.88%	28/9/2026	1,328,376	0.05%
Deutsche Boerse AG	100,000	1.13%	26/3/2028	94,177	0.00%
Deutsche Boerse AG	1,800,000	3.75%	28/9/2029	1,872,031	0.08%
Deutsche Boerse AG	200,000	1.50%	4/4/2032	181,410	0.01%
Deutsche Boerse AG	1,200,000	3.88%	28/9/2033	1,276,899	0.05%
Deutsche Boerse AG	700,000	1.25%	16/6/2047	632,414	0.03%
Deutsche Boerse AG	400,000	2.00%	23/6/2048	361,735	0.01%
Deutsche Lufthansa AG	2,000,000	3.00%	29/5/2026	1,946,002	0.08%
Deutsche Lufthansa AG	1,800,000	3.75%	11/2/2028	1,772,740	0.07%
Deutsche Pfandbriefbank AG	100,000	0.25%	17/1/2025	94,667	0.00%
Deutsche Pfandbriefbank AG	100,000	0.25%	27/10/2025	90,674	0.00%
Deutsche Pfandbriefbank AG	400,000	0.10%	2/2/2026	358,333	0.01%
Deutsche Pfandbriefbank AG	500,000	4.38%	28/8/2026	493,723	0.02%
Deutsche Pfandbriefbank AG	400,000	5.00%	5/2/2027	409,639	0.02%
Deutsche Post AG	305,000	1.25%	1/4/2026	296,077	0.01%
Deutsche Post AG	300,000	0.38%	20/5/2026	282,231	0.01%
Deutsche Post AG	600,000	1.00%	13/12/2027	561,564	0.02%
Deutsche Post AG	732,000	1.63%	5/12/2028	697,004	0.03%
Deutsche Post AG	220,000	0.75%	20/5/2029	201,040	0.01%
Deutsche Post AG	600,000	1.00%	20/5/2032	533,744	0.02%
Deutsche Post AG	800,000	3.38%	3/7/2033	816,815	0.03%
Deutsche Telekom AG	400,000	0.88%	25/3/2026	382,771	0.02%
Deutsche Telekom AG	700,000	0.50%	5/7/2027	653,325	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Deutsche Telekom AG	450,000	1.75%	25/3/2031	422,772	0.02%
Deutsche Telekom AG	600,000	1.38%	5/7/2034	518,569	0.02%
Deutsche Telekom AG	260,000	2.25%	29/3/2039	243,828	0.01%
Deutsche Telekom AG	340,000	1.75%	9/12/2049	267,312	0.01%
Deutsche Telekom International Finance BV	600,000	1.13%	22/5/2026	579,024	0.02%
Deutsche Telekom International Finance BV	1,400,000	1.38%	30/1/2027	1,346,033	0.06%
Deutsche Telekom International Finance BV	2,300,000	1.50%	3/4/2028	2,182,177	0.09%
Deutsche Telekom International Finance BV	900,000	2.00%	1/12/2029	871,069	0.04%
Deutsche Telekom International Finance BV	300,000	4.50%	28/10/2030	330,298	0.01%
Deutsche Telekom International Finance BV	450,000	7.50%	24/1/2033	604,359	0.03%
Deutsche Wohnen SE	200,000	1.00%	30/4/2025	191,552	0.01%
Deutsche Wohnen SE	600,000	1.50%	30/4/2030	524,460	0.02%
Deutsche Wohnen SE	200,000	0.50%	7/4/2031	164,513	0.01%
Deutsche Wohnen SE	200,000	1.30%	7/4/2041	130,603	0.01%
DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH	200,000	2.50%	25/1/2027	172,061	0.01%
E.ON International Finance BV	1,750,000	1.00%	13/4/2025	1,696,967	0.07%
E.ON International Finance BV	100,000	1.63%	30/5/2026	97,150	0.00%
E.ON International Finance BV	1,300,000	1.25%	19/10/2027	1,222,306	0.05%
E.ON International Finance BV	1,890,000	1.50%	31/7/2029	1,757,313	0.07%
E.ON International Finance BV	600,000	5.75%	14/2/2033	714,700	0.03%
E.ON SE	260,000	0.88%	8/1/2025	253,457	0.01%
E.ON SE	400,000	1.00%	7/10/2025	385,998	0.02%
E.ON SE	400,000	0.13%	18/1/2026	376,928	0.02%
E.ON SE	660,000	0.25%	24/10/2026	616,442	0.03%
E.ON SE	700,000	0.38%	29/9/2027	639,315	0.03%
E.ON SE	1,100,000	3.50%	12/1/2028	1,125,604	0.05%
E.ON SE	200,000	0.75%	20/2/2028	185,276	0.01%
E.ON SE	1,000,000	2.88%	26/8/2028	996,360	0.04%
E.ON SE	200,000	0.10%	19/12/2028	178,591	0.01%
E.ON SE	500,000	3.75%	1/3/2029	517,369	0.02%
E.ON SE	100,000	1.63%	22/5/2029	94,179	0.00%
E.ON SE	600,000	0.35%	28/2/2030	509,279	0.02%
E.ON SE	450,000	1.63%	29/3/2031	406,325	0.02%
E.ON SE	500,000	0.88%	20/8/2031	426,075	0.02%
E.ON SE	500,000	0.63%	7/11/2031	415,454	0.02%
E.ON SE	200,000	0.60%	1/10/2032	162,573	0.01%
E.ON SE	800,000	4.00%	29/8/2033	841,725	0.03%
E.ON SE	700,000	0.88%	18/10/2034	563,341	0.02%
E.ON SE	1,225,000	3.88%	12/1/2035	1,273,362	0.05%
E.ON SE	400,000	3.50%	26/10/2037	390,440	0.02%
Eurogrid GmbH	1,100,000	1.88%	10/6/2025	1,075,208	0.04%
Eurogrid GmbH	800,000	1.50%	18/4/2028	747,652	0.03%
Eurogrid GmbH	1,100,000	3.72%	27/4/2030	1,121,922	0.05%
Eurogrid GmbH	500,000	3.28%	5/9/2031	497,101	0.02%
Eurogrid GmbH	500,000	1.11%	15/5/2032	419,610	0.02%
Eurogrid GmbH	300,000	0.74%	21/4/2033	236,499	0.01%
Evonik Industries AG	600,000	0.63%	18/9/2025	573,135	0.02%
Evonik Industries AG	1,200,000	2.25%	25/9/2027	1,160,455	0.05%
Fresenius Finance Ireland plc	600,000	0.00%	1/10/2025	564,998	0.02%
Fresenius Finance Ireland plc	325,000	2.13%	1/2/2027	314,402	0.01%
Fresenius Finance Ireland plc	550,000	0.50%	1/10/2028	487,337	0.02%
Fresenius Finance Ireland plc	790,000	0.88%	1/10/2031	638,677	0.03%
Fresenius Finance Ireland plc	225,000	3.00%	30/1/2032	213,119	0.01%
Fresenius Medical Care AG	300,000	1.50%	11/7/2025	289,596	0.01%
Fresenius Medical Care AG	300,000	1.00%	29/5/2026	282,136	0.01%
Fresenius Medical Care AG	500,000	3.88%	20/9/2027	508,459	0.02%
Fresenius Medical Care AG	300,000	1.25%	29/11/2029	261,121	0.01%
Fresenius Medical Care AG	500,000	1.50%	29/5/2030	431,482	0.02%
Fresenius SE & Co. KGaA	248,000	1.88%	15/2/2025	243,120	0.01%
Fresenius SE & Co. KGaA	700,000	1.88%	24/5/2025	684,894	0.03%
Fresenius SE & Co. KGaA	1,300,000	4.25%	28/5/2026	1,329,025	0.06%
Fresenius SE & Co. KGaA	100,000	0.38%	28/9/2026	92,950	0.00%
Fresenius SE & Co. KGaA	475,000	1.63%	8/10/2027	449,096	0.02%
Fresenius SE & Co. KGaA	300,000	0.75%	15/1/2028	273,649	0.01%
Fresenius SE & Co. KGaA	250,000	2.88%	15/2/2029	247,750	0.01%
Fresenius SE & Co. KGaA	1,100,000	5.00%	28/11/2029	1,174,304	0.05%
Fresenius SE & Co. KGaA	475,000	2.88%	24/5/2030	453,985	0.02%
Fresenius SE & Co. KGaA	1,500,000	5.13%	5/10/2030	1,615,108	0.07%
Fresenius SE & Co. KGaA	200,000	1.13%	28/1/2033	162,742	0.01%
Grand City Properties SA	600,000	1.50%	Perpetual	270,119	0.01%
Grand City Properties SA	400,000	1.38%	3/8/2026	368,610	0.02%

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Grand City Properties SA	500,000	1.50%	22/2/2027	451,502	0.02%
Grand City Properties SA	800,000	0.13%	11/1/2028	671,352	0.03%
Grenke Finance plc	300,000	0.63%	9/1/2025	287,154	0.01%
Grenke Finance plc	240,000	3.95%	9/7/2025	238,151	0.01%
Hamburg Commercial Bank AG	400,000	4.88%	17/3/2025	401,035	0.02%
Hamburg Commercial Bank AG	1,500,000	0.50%	22/9/2026	1,381,661	0.06%
Hamburg Commercial Bank AG	547,000	4.88%	30/3/2027	552,958	0.02%
Hamburger Sparkasse AG	700,000	4.38%	12/2/2029	732,673	0.03%
Hannover Rueck SE	1,100,000	3.38%	Perpetual	1,080,499	0.04%
Hannover Rueck SE	300,000	1.13%	18/4/2028	286,240	0.01%
Hannover Rueck SE	400,000	1.13%	9/10/2039	340,037	0.01%
Hannover Rueck SE	700,000	1.75%	8/10/2040	602,859	0.02%
Hannover Rueck SE	100,000	1.38%	30/6/2042	80,775	0.00%
Hannover Rueck SE	900,000	5.88%	26/8/2043	1,004,155	0.04%
Heidelberg Materials AG	1,050,000	1.50%	7/2/2025	1,030,365	0.04%
Heidelberg Materials AG	500,000	3.75%	31/5/2032	505,026	0.02%
Heidelberg Materials Finance Luxembourg SA	400,000	1.63%	7/4/2026	388,594	0.02%
Heidelberg Materials Finance Luxembourg SA	100,000	1.50%	14/6/2027	95,955	0.00%
Heidelberg Materials Finance Luxembourg SA	500,000	1.13%	1/12/2027	472,287	0.02%
Heidelberg Materials Finance Luxembourg SA	1,100,000	1.75%	24/4/2028	1,049,129	0.04%
Hella GmbH & Co. KGaA	450,000	0.50%	26/1/2027	410,041	0.02%
Henkel AG & Co. KGaA	700,000	2.63%	13/9/2027	696,018	0.03%
Henkel AG & Co. KGaA	300,000	0.50%	17/11/2032	248,735	0.01%
Heraeus Finance GmbH	400,000	2.63%	9/6/2027	388,361	0.02%
HOCHTIEF AG	425,000	1.75%	3/7/2025	413,429	0.02%
HOCHTIEF AG	300,000	0.50%	3/9/2027	272,484	0.01%
HOCHTIEF AG	400,000	0.63%	26/4/2029	346,145	0.01%
Infineon Technologies AG	500,000	0.63%	17/2/2025	483,051	0.02%
Infineon Technologies AG	1,100,000	1.13%	24/6/2026	1,046,578	0.04%
Infineon Technologies AG	800,000	1.63%	24/6/2029	741,353	0.03%
Infineon Technologies AG	500,000	2.00%	24/6/2032	454,045	0.02%
KION Group AG	300,000	1.63%	24/9/2025	285,604	0.01%
Knorr-Bremse AG	800,000	1.13%	13/6/2025	776,129	0.03%
Knorr-Bremse AG	300,000	3.25%	21/9/2027	302,419	0.01%
LANXESS AG	400,000	1.13%	16/5/2025	386,048	0.02%
LANXESS AG	100,000	1.00%	7/10/2026	94,140	0.00%
LANXESS AG	1,047,000	0.00%	8/9/2027	908,000	0.04%
LANXESS AG	500,000	1.75%	22/3/2028	457,865	0.02%
LANXESS AG	300,000	0.63%	1/12/2029	244,084	0.01%
LEG Immobilien SE	300,000	0.38%	17/1/2026	280,830	0.01%
LEG Immobilien SE	1,200,000	0.88%	28/11/2027	1,085,495	0.04%
LEG Immobilien SE	600,000	0.88%	17/1/2029	524,377	0.02%
LEG Immobilien SE	200,000	0.75%	30/6/2031	158,599	0.01%
LEG Immobilien SE	400,000	1.00%	19/11/2032	311,256	0.01%
LEG Immobilien SE	400,000	0.88%	30/3/2033	301,869	0.01%
LEG Immobilien SE	700,000	1.50%	17/1/2034	549,204	0.02%
LEG Immobilien SE	200,000	1.63%	28/11/2034	152,387	0.01%
Mercedes-Benz Finance Canada, Inc.	1,092,000	3.00%	23/2/2027	1,093,214	0.05%
Mercedes-Benz Group AG	450,000	1.00%	15/11/2027	420,873	0.02%
Mercedes-Benz Group AG	300,000	1.38%	11/5/2028	283,104	0.01%
Mercedes-Benz Group AG	650,000	1.50%	3/7/2029	608,052	0.03%
Mercedes-Benz Group AG	1,700,000	0.75%	8/2/2030	1,490,336	0.06%
Mercedes-Benz Group AG	1,300,000	2.38%	22/5/2030	1,254,084	0.05%
Mercedes-Benz Group AG	300,000	0.75%	10/9/2030	260,255	0.01%
Mercedes-Benz Group AG	300,000	2.00%	27/2/2031	286,847	0.01%
Mercedes-Benz Group AG	700,000	1.13%	6/11/2031	612,533	0.03%
Mercedes-Benz Group AG	1,600,000	0.75%	11/3/2033	1,320,249	0.05%
Mercedes-Benz Group AG	500,000	1.13%	8/8/2034	413,806	0.02%
Mercedes-Benz Group AG	900,000	2.13%	3/7/2037	813,399	0.03%
Mercedes-Benz International Finance BV	1,270,000	0.85%	28/2/2025	1,233,709	0.05%
Mercedes-Benz International Finance BV	2,100,000	2.63%	7/4/2025	2,080,031	0.09%
Mercedes-Benz International Finance BV	400,000	1.00%	11/11/2025	383,904	0.02%
Mercedes-Benz International Finance BV	846,000	1.38%	26/6/2026	812,645	0.03%
Mercedes-Benz International Finance BV	1,100,000	2.00%	22/8/2026	1,077,123	0.04%
Mercedes-Benz International Finance BV	300,000	0.38%	8/11/2026	280,088	0.01%
Mercedes-Benz International Finance BV	1,700,000	1.50%	9/2/2027	1,633,606	0.07%
Mercedes-Benz International Finance BV	560,000	0.63%	6/5/2027	521,366	0.02%
Merck Financial Services GmbH	300,000	0.13%	16/7/2025	285,523	0.01%
Merck Financial Services GmbH	600,000	1.88%	15/6/2026	584,625	0.02%
Merck Financial Services GmbH	300,000	0.38%	5/7/2027	275,554	0.01%
Merck Financial Services GmbH	1,300,000	0.50%	16/7/2028	1,168,924	0.05%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Merck Financial Services GmbH	400,000	2.38%	15/6/2030	387,421	0.02%
Merck Financial Services GmbH	900,000	0.88%	5/7/2031	775,056	0.03%
Merck KGaA	400,000	2.88%	25/6/2079	367,129	0.02%
Merck KGaA	500,000	1.63%	9/9/2080	463,885	0.02%
MTU Aero Engines AG	300,000	3.00%	1/7/2025	297,383	0.01%
Muenchener Hypothekenbank eG	600,000	0.88%	12/9/2025	570,055	0.02%
Muenchener Hypothekenbank eG	400,000	0.38%	9/3/2029	339,404	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	900,000	1.25%	26/5/2041	745,969	0.03%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	1,300,000	1.00%	26/5/2042	1,024,926	0.04%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	700,000	3.25%	26/5/2049	677,862	0.03%
O2 Telefonica Deutschland Finanzierungs GmbH	300,000	1.75%	5/7/2025	291,794	0.01%
Oldenburgische Landesbank AG	100,000	5.63%	2/2/2026	100,555	0.00%
REWE International Finance BV	700,000	4.88%	13/9/2030	742,110	0.03%
Roadster Finance DAC	200,000	2.38%	8/12/2027	171,986	0.01%
Robert Bosch GmbH	800,000	3.63%	2/6/2027	817,030	0.03%
Robert Bosch GmbH	1,100,000	3.63%	2/6/2030	1,128,851	0.05%
Robert Bosch GmbH	1,400,000	4.00%	2/6/2035	1,483,513	0.06%
Robert Bosch GmbH	1,300,000	4.38%	2/6/2043	1,394,892	0.06%
Robert Bosch Investment Nederland BV	600,000	2.63%	24/5/2028	593,404	0.02%
RWE AG	2,490,000	2.50%	24/8/2025	2,455,451	0.10%
RWE AG	700,000	2.13%	24/5/2026	684,442	0.03%
RWE AG	100,000	0.50%	26/11/2028	89,156	0.00%
RWE AG	530,000	3.63%	13/2/2029	546,965	0.02%
RWE AG	1,700,000	2.75%	24/5/2030	1,644,229	0.07%
RWE AG	417,000	1.00%	26/11/2033	333,059	0.01%
RWE AG	1,291,000	4.13%	13/2/2035	1,340,914	0.06%
Santander Consumer Bank AG	1,200,000	4.50%	30/6/2026	1,226,887	0.05%
Santander Consumer Bank AG	400,000	4.38%	13/9/2027	412,246	0.02%
SAP SE	200,000	1.00%	13/3/2026	192,714	0.01%
SAP SE	2,000,000	0.13%	18/5/2026	1,881,703	0.08%
SAP SE	400,000	1.75%	22/2/2027	396,591	0.02%
SAP SE	1,100,000	1.25%	10/3/2028	1,042,239	0.04%
SAP SE	400,000	0.38%	18/5/2029	355,837	0.01%
SAP SE	800,000	1.38%	13/3/2030	740,552	0.03%
SAP SE	700,000	1.63%	10/3/2031	653,010	0.03%
Siemens Financieringsmaatschappij NV	800,000	2.25%	10/3/2025	789,432	0.03%
Siemens Financieringsmaatschappij NV	900,000	0.00%	20/2/2026	847,903	0.04%
Siemens Financieringsmaatschappij NV	1,400,000	0.38%	5/6/2026	1,320,702	0.05%
Siemens Financieringsmaatschappij NV	1,000,000	0.63%	25/2/2027	935,434	0.04%
Siemens Financieringsmaatschappij NV	378,000	1.00%	6/9/2027	359,803	0.01%
Siemens Financieringsmaatschappij NV	100,000	0.90%	28/2/2028	93,472	0.00%
Siemens Financieringsmaatschappij NV	450,000	2.88%	10/3/2028	455,111	0.02%
Siemens Financieringsmaatschappij NV	1,000,000	0.25%	20/2/2029	883,175	0.04%
Siemens Financieringsmaatschappij NV	300,000	0.13%	5/9/2029	267,588	0.01%
Siemens Financieringsmaatschappij NV	800,000	1.38%	6/9/2030	734,153	0.03%
Siemens Financieringsmaatschappij NV	600,000	2.75%	9/9/2030	597,402	0.02%
Siemens Financieringsmaatschappij NV	500,000	1.25%	28/2/2031	451,806	0.02%
Siemens Financieringsmaatschappij NV	800,000	0.50%	20/2/2032	662,462	0.03%
Siemens Financieringsmaatschappij NV	500,000	0.50%	5/9/2034	388,848	0.02%
Siemens Financieringsmaatschappij NV	500,000	1.25%	25/2/2035	417,220	0.02%
Siemens Financieringsmaatschappij NV	900,000	3.50%	24/2/2036	931,004	0.04%
Siemens Financieringsmaatschappij NV	850,000	1.75%	28/2/2039	704,565	0.03%
Sirius Real Estate Ltd.	600,000	1.13%	22/6/2026	540,978	0.02%
Sirius Real Estate Ltd.	200,000	1.75%	24/11/2028	165,314	0.01%
Sudzucker International Finance BV	400,000	5.13%	31/10/2027	422,163	0.02%
Talanx AG	1,300,000	4.00%	25/10/2029	1,353,987	0.06%
Talanx AG	200,000	1.75%	1/12/2042	165,391	0.01%
Talanx AG	900,000	2.25%	5/12/2047	839,336	0.03%
Traton Finance Luxembourg SA	600,000	0.13%	24/3/2025	573,680	0.02%
Traton Finance Luxembourg SA	1,200,000	4.13%	22/11/2025	1,209,140	0.05%
Traton Finance Luxembourg SA	1,300,000	0.75%	24/3/2029	1,130,307	0.05%
Traton Finance Luxembourg SA	800,000	1.25%	24/3/2033	641,547	0.03%
Vier Gas Transport GmbH	700,000	2.88%	12/6/2025	697,109	0.03%
Vier Gas Transport GmbH	600,000	4.00%	26/9/2027	616,786	0.03%
Vier Gas Transport GmbH	300,000	1.50%	25/9/2028	279,887	0.01%
Vier Gas Transport GmbH	200,000	0.13%	10/9/2029	170,982	0.01%
Vier Gas Transport GmbH	900,000	4.63%	26/9/2032	979,103	0.04%
Vier Gas Transport GmbH	400,000	0.50%	10/9/2034	294,487	0.01%
Volkswagen Bank GmbH	1,200,000	4.25%	7/1/2026	1,214,268	0.05%
Volkswagen Bank GmbH	1,000,000	2.50%	31/7/2026	974,288	0.04%
Volkswagen Bank GmbH	600,000	4.38%	3/5/2028	618,654	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Volkswagen Bank GmbH	700,000	4.63%	3/5/2031	734,033	0.03%
Volkswagen Financial Services AG	378,000	0.25%	31/1/2025	364,510	0.02%
Volkswagen Financial Services AG	500,000	0.00%	12/2/2025	480,166	0.02%
Volkswagen Financial Services AG	350,000	3.00%	6/4/2025	347,858	0.01%
Volkswagen Financial Services AG	1,160,000	0.13%	12/2/2027	1,053,263	0.04%
Volkswagen Financial Services AG	200,000	2.25%	1/10/2027	194,739	0.01%
Volkswagen Financial Services AG	1,450,000	0.88%	31/1/2028	1,312,000	0.05%
Volkswagen Financial Services AG	600,000	3.38%	6/4/2028	604,680	0.03%
Volkswagen Financial Services AG	600,000	0.38%	12/2/2030	495,705	0.02%
Volkswagen International Finance NV	3,600,000	3.88%	Perpetual	3,364,065	0.14%
Volkswagen International Finance NV	2,900,000	3.50%	Perpetual	2,734,688	0.11%
Volkswagen International Finance NV	1,725,000	4.63%	Perpetual	1,694,492	0.07%
Volkswagen International Finance NV	1,400,000	3.75%	Perpetual	1,311,325	0.05%
Volkswagen International Finance NV	1,000,000	4.38%	Perpetual	906,168	0.04%
Volkswagen International Finance NV	2,500,000	4.13%	15/11/2025	2,531,109	0.10%
Volkswagen International Finance NV	1,800,000	3.88%	29/3/2026	1,813,321	0.08%
Volkswagen International Finance NV	1,200,000	1.88%	30/3/2027	1,146,982	0.05%
Volkswagen International Finance NV	400,000	3.75%	28/9/2027	405,750	0.02%
Volkswagen International Finance NV	500,000	2.63%	16/11/2027	486,689	0.02%
Volkswagen International Finance NV	900,000	4.25%	15/2/2028	929,014	0.04%
Volkswagen International Finance NV	1,700,000	0.88%	22/9/2028	1,521,359	0.06%
Volkswagen International Finance NV	800,000	4.25%	29/3/2029	831,641	0.03%
Volkswagen International Finance NV	400,000	1.63%	16/1/2030	361,757	0.01%
Volkswagen International Finance NV	1,000,000	4.38%	15/5/2030	1,050,399	0.04%
Volkswagen International Finance NV	800,000	3.25%	18/11/2030	791,409	0.03%
Volkswagen International Finance NV	700,000	1.25%	23/9/2032	582,509	0.02%
Volkswagen International Finance NV	500,000	3.30%	22/3/2033	493,145	0.02%
Volkswagen International Finance NV	700,000	4.13%	16/11/2038	724,713	0.03%
Volkswagen International Finance NV	700,000	1.50%	21/1/2041	498,138	0.02%
Volkswagen Leasing GmbH	1,810,000	1.38%	20/1/2025	1,765,916	0.07%
Volkswagen Leasing GmbH	1,400,000	1.63%	15/8/2025	1,359,663	0.06%
Volkswagen Leasing GmbH	700,000	0.25%	12/1/2026	656,346	0.03%
Volkswagen Leasing GmbH	790,000	4.50%	25/3/2026	807,288	0.03%
Volkswagen Leasing GmbH	425,000	1.50%	19/6/2026	406,628	0.02%
Volkswagen Leasing GmbH	700,000	0.38%	20/7/2026	649,062	0.03%
Volkswagen Leasing GmbH	800,000	0.50%	12/1/2029	693,824	0.03%
Volkswagen Leasing GmbH	700,000	4.63%	25/3/2029	738,260	0.03%
Volkswagen Leasing GmbH	700,000	0.63%	19/7/2029	601,389	0.02%
Volkswagen Leasing GmbH	1,100,000	4.75%	25/9/2031	1,173,306	0.05%
Vonovia Finance BV	300,000	1.25%	6/12/2024	292,315	0.01%
Vonovia Finance BV	200,000	1.50%	31/3/2025	194,446	0.01%
Vonovia Finance BV	700,000	1.80%	29/6/2025	677,156	0.03%
Vonovia Finance BV	200,000	1.13%	8/9/2025	191,450	0.01%
Vonovia Finance BV	600,000	1.50%	22/3/2026	573,826	0.02%
Vonovia Finance BV	300,000	0.63%	9/7/2026	279,782	0.01%
Vonovia Finance BV	100,000	1.75%	25/1/2027	95,029	0.00%
Vonovia Finance BV	300,000	0.63%	7/10/2027	268,520	0.01%
Vonovia Finance BV	300,000	0.50%	14/9/2029	247,114	0.01%
Vonovia Finance BV	100,000	2.13%	22/3/2030	89,504	0.00%
Vonovia Finance BV	700,000	2.25%	7/4/2030	629,436	0.03%
Vonovia Finance BV	900,000	1.00%	9/7/2030	746,019	0.03%
Vonovia Finance BV	200,000	1.13%	14/9/2034	149,145	0.01%
Vonovia Finance BV	400,000	2.75%	22/3/2038	336,678	0.01%
Vonovia Finance BV	1,200,000	1.63%	7/10/2039	826,877	0.03%
Vonovia Finance BV	200,000	1.00%	28/1/2041	119,272	0.00%
Vonovia SE	1,500,000	0.00%	1/12/2025	1,398,591	0.06%
Vonovia SE	700,000	1.38%	28/1/2026	669,017	0.03%
Vonovia SE	800,000	4.75%	23/5/2027	829,595	0.03%
Vonovia SE	1,000,000	0.38%	16/6/2027	894,002	0.04%
Vonovia SE	1,100,000	1.88%	28/6/2028	1,016,266	0.04%
Vonovia SE	900,000	0.25%	1/9/2028	764,175	0.03%
Vonovia SE	800,000	0.63%	14/12/2029	659,865	0.03%
Vonovia SE	900,000	5.00%	23/11/2030	951,345	0.04%
Vonovia SE	400,000	0.63%	24/3/2031	315,207	0.01%
Vonovia SE	900,000	2.38%	25/3/2032	789,104	0.03%
Vonovia SE	1,400,000	0.75%	1/9/2032	1,063,788	0.04%
Vonovia SE	600,000	1.00%	16/6/2033	455,636	0.02%
Vonovia SE	700,000	1.50%	14/6/2041	455,212	0.02%
Vonovia SE	500,000	1.63%	1/9/2051	289,355	0.01%
Wintershall Dea Finance BV	700,000	0.84%	25/9/2025	667,102	0.03%
Wintershall Dea Finance BV	900,000	1.33%	25/9/2028	804,907	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Wintershall Dea Finance BV	1,100,000	1.82%	25/9/2031	947,252	0.04%
Wuestenrot & Wuerttembergische AG	200,000	2.13%	10/9/2041	149,487	0.01%
Würth Finance International BV	250,000	1.00%	26/5/2025	242,276	0.01%
Würth Finance International BV	700,000	0.75%	22/11/2027	646,681	0.03%
Würth Finance International BV	900,000	2.13%	23/8/2030	847,371	0.04%
				306,375,705	12.67%
Greece 0.01% (30 June 2023: 0.01%)					
OTE plc	250,000	0.88%	24/9/2026	234,667	0.01%
				234,667	0.01%
Hong Kong 0.09% (30 June 2023: 0.10%)					
AIA Group Ltd.	788,000	0.88%	9/9/2033	672,126	0.03%
Cheung Kong Infrastructure Finance BVI Ltd.	400,000	1.00%	12/12/2024	385,344	0.01%
CK Hutchison Group Telecom Finance SA	500,000	1.13%	17/10/2028	450,859	0.02%
CK Hutchison Group Telecom Finance SA	900,000	1.50%	17/10/2031	757,185	0.03%
				2,265,514	0.09%
Hungary 0.06% (30 June 2023: 0.03%)					
MOL Hungarian Oil & Gas plc	800,000	1.50%	8/10/2027	723,845	0.03%
OTP Bank Nyrt	400,000	7.35%	4/3/2026	410,626	0.01%
OTP Bank Nyrt	400,000	6.13%	5/10/2027	413,627	0.02%
				1,548,098	0.06%
Iceland 0.03% (30 June 2023: 0.02%)					
Arion Banki HF	700,000	0.38%	14/7/2025	656,278	0.03%
				656,278	0.03%
Ireland 1.57% (30 June 2023: 1.09%)					
AIB Group plc	750,000	2.25%	3/7/2025	736,983	0.03%
AIB Group plc	1,580,000	3.63%	4/7/2026	1,580,064	0.07%
AIB Group plc	100,000	0.50%	17/11/2027	91,758	0.00%
AIB Group plc	1,414,000	2.25%	4/4/2028	1,356,013	0.06%
AIB Group plc	1,085,000	5.75%	16/2/2029	1,166,197	0.05%
AIB Group plc	300,000	4.63%	23/7/2029	309,561	0.01%
AIB Group plc	1,100,000	5.25%	23/10/2031	1,188,222	0.05%
Atlas Copco Finance DAC	300,000	0.75%	8/2/2032	251,910	0.01%
Bank of Ireland Group plc	1,225,000	1.88%	5/6/2026	1,191,372	0.05%
Bank of Ireland Group plc	650,000	0.38%	10/5/2027	604,247	0.02%
Bank of Ireland Group plc	950,000	4.88%	16/7/2028	993,230	0.04%
Bank of Ireland Group plc	600,000	4.63%	13/11/2029	623,405	0.03%
Bank of Ireland Group plc	785,000	5.00%	4/7/2031	837,506	0.03%
Bank of Ireland Group plc	400,000	1.38%	11/8/2031	373,007	0.02%
Bank of Ireland Group plc	850,000	6.75%	1/3/2033	918,490	0.04%
CA Auto Bank SpA	100,000	4.38%	8/6/2026	101,577	0.00%
CRH Finance DAC	400,000	1.38%	18/10/2028	369,984	0.01%
CRH Funding BV	900,000	1.63%	5/5/2030	819,963	0.03%
CRH SMW Finance DAC	875,000	1.25%	5/11/2026	833,700	0.03%
CRH SMW Finance DAC	450,000	4.00%	11/7/2027	462,420	0.02%
CRH SMW Finance DAC	800,000	4.00%	11/7/2031	830,849	0.03%
CRH SMW Finance DAC	825,000	4.25%	11/7/2035	866,951	0.04%
Dell Bank International DAC	200,000	1.63%	24/6/2024	197,757	0.01%
Dell Bank International DAC	1,600,000	0.50%	27/10/2026	1,480,195	0.06%
DXC Capital Funding DAC	600,000	0.45%	15/9/2027	532,606	0.02%
DXC Capital Funding DAC	700,000	0.95%	15/9/2031	560,448	0.02%
Experian Europe DAC	500,000	1.56%	16/5/2031	450,166	0.02%
Grenke Finance plc	500,000	7.88%	6/4/2027	539,436	0.02%
Hammerson Ireland Finance DAC	810,000	1.75%	3/6/2027	741,665	0.03%
Kerry Group Financial Services Unlimited Co.	400,000	2.38%	10/9/2025	394,641	0.02%
Kerry Group Financial Services Unlimited Co.	400,000	0.63%	20/9/2029	352,553	0.01%
Kerry Group Financial Services Unlimited Co.	630,000	0.88%	1/12/2031	534,123	0.02%
Linde plc	1,600,000	0.00%	30/9/2026	1,477,358	0.06%
Linde plc	500,000	1.00%	31/3/2027	472,609	0.02%
Linde plc	600,000	3.38%	12/6/2029	616,420	0.03%
Linde plc	1,000,000	1.38%	31/3/2031	901,552	0.04%
Linde plc	300,000	0.38%	30/9/2033	233,287	0.01%
Linde plc	600,000	3.63%	12/6/2034	628,180	0.03%
Linde plc	1,500,000	1.63%	31/3/2035	1,287,844	0.05%
Ryanair DAC	1,600,000	2.88%	15/9/2025	1,584,530	0.07%
Ryanair DAC	1,500,000	0.88%	25/5/2026	1,416,062	0.06%
Securitas Treasury Ireland DAC	850,000	4.25%	4/4/2027	866,228	0.04%
Securitas Treasury Ireland DAC	600,000	4.38%	6/3/2029	620,463	0.03%
Smurfit Kappa Acquisitions ULC	1,300,000	2.88%	15/1/2026	1,280,743	0.05%
Smurfit Kappa Treasury ULC	1,125,000	1.50%	15/9/2027	1,056,369	0.04%
Smurfit Kappa Treasury ULC	1,000,000	0.50%	22/9/2029	855,281	0.04%
Smurfit Kappa Treasury ULC	400,000	1.00%	22/9/2033	319,356	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Vodafone International Financing DAC	1,100,000	3.25%	2/3/2029	1,113,769	0.05%
Vodafone International Financing DAC	930,000	4.00%	10/2/2043	942,126	0.04%
				37,963,176	1.57%
Italy 4.89% (30 June 2023: 4.97%)					
2i Rete Gas SpA	600,000	2.20%	11/9/2025	588,047	0.02%
2i Rete Gas SpA	300,000	1.75%	28/8/2026	288,217	0.01%
2i Rete Gas SpA	300,000	1.61%	31/10/2027	281,963	0.01%
2i Rete Gas SpA	410,000	0.58%	29/1/2031	335,108	0.01%
2i Rete Gas SpA	700,000	4.38%	6/6/2033	716,662	0.03%
Aeroporti di Roma SpA	400,000	1.75%	30/7/2031	344,973	0.01%
Aeroporti di Roma SpA	400,000	4.88%	10/7/2033	420,983	0.02%
Anima Holding SpA	100,000	1.50%	22/4/2028	89,997	0.00%
Assicurazioni Generali SpA	700,000	4.60%	Perpetual	696,760	0.03%
Assicurazioni Generali SpA	393,000	5.13%	16/9/2024	395,694	0.02%
Assicurazioni Generali SpA	100,000	4.13%	4/5/2026	100,666	0.00%
Assicurazioni Generali SpA	400,000	3.88%	29/1/2029	404,288	0.02%
Assicurazioni Generali SpA	250,000	2.12%	1/10/2030	220,241	0.01%
Assicurazioni Generali SpA	1,060,000	2.43%	14/7/2031	925,690	0.04%
Assicurazioni Generali SpA	611,000	1.71%	30/6/2032	492,053	0.02%
Assicurazioni Generali SpA	900,000	5.80%	6/7/2032	970,707	0.04%
Assicurazioni Generali SpA	700,000	5.40%	20/4/2033	742,937	0.03%
Assicurazioni Generali SpA	825,000	5.50%	27/10/2047	857,111	0.04%
Assicurazioni Generali SpA	500,000	5.00%	8/6/2048	515,143	0.02%
ASTM SpA	1,312,000	1.00%	25/11/2026	1,222,982	0.05%
ASTM SpA	300,000	1.63%	8/2/2028	281,384	0.01%
ASTM SpA	600,000	1.50%	25/1/2030	521,684	0.02%
ASTM SpA	1,200,000	2.38%	25/11/2033	1,006,844	0.04%
Autostrade per l'Italia SpA	500,000	4.38%	16/9/2025	505,611	0.02%
Autostrade per l'Italia SpA	460,000	1.88%	4/11/2025	445,378	0.02%
Autostrade per l'Italia SpA	1,200,000	1.75%	26/6/2026	1,142,979	0.05%
Autostrade per l'Italia SpA	149,000	1.75%	1/2/2027	141,050	0.01%
Autostrade per l'Italia SpA	950,000	1.63%	25/1/2028	872,520	0.04%
Autostrade per l'Italia SpA	1,060,000	2.00%	4/12/2028	973,811	0.04%
Autostrade per l'Italia SpA	1,200,000	1.88%	26/9/2029	1,067,096	0.04%
Autostrade per l'Italia SpA	910,000	2.00%	15/1/2030	806,200	0.03%
Autostrade per l'Italia SpA	202,000	4.75%	24/1/2031	208,120	0.01%
Autostrade per l'Italia SpA	550,000	2.25%	25/1/2032	472,296	0.02%
Autostrade per l'Italia SpA	500,000	5.13%	14/6/2033	522,880	0.02%
Banco BPM SpA	200,000	1.75%	28/1/2025	195,378	0.01%
Banco BPM SpA	900,000	0.88%	15/7/2026	843,777	0.04%
Banco BPM SpA	1,050,000	4.88%	18/1/2027	1,083,901	0.05%
Banco BPM SpA	568,000	4.63%	29/11/2027	585,507	0.02%
CA Auto Bank SpA	700,000	4.75%	25/1/2027	723,232	0.03%
Cassa Centrale Banca - Credito Cooperativo Italiano SpA	200,000	5.89%	16/2/2027	207,103	0.01%
Coca-Cola HBC Finance BV	400,000	2.75%	23/9/2025	396,294	0.02%
Covivio SA	200,000	2.38%	20/2/2028	191,385	0.01%
Credito Emiliano SpA	500,000	1.13%	19/1/2028	463,227	0.02%
Credito Emiliano SpA	200,000	4.88%	26/3/2030	206,382	0.01%
Enel Finance International NV	200,000	1.97%	27/1/2025	196,413	0.01%
Enel Finance International NV	1,550,000	1.50%	21/7/2025	1,505,670	0.06%
Enel Finance International NV	1,900,000	0.25%	17/11/2025	1,798,357	0.07%
Enel Finance International NV	2,275,000	0.00%	28/5/2026	2,110,425	0.09%
Enel Finance International NV	950,000	1.38%	1/6/2026	909,855	0.04%
Enel Finance International NV	350,000	1.13%	16/9/2026	332,778	0.01%
Enel Finance International NV	1,200,000	0.38%	17/6/2027	1,093,386	0.05%
Enel Finance International NV	730,000	0.00%	17/6/2027	657,767	0.03%
Enel Finance International NV	200,000	3.88%	9/3/2029	206,602	0.01%
Enel Finance International NV	1,100,000	0.38%	28/5/2029	946,976	0.04%
Enel Finance International NV	550,000	0.50%	17/6/2030	460,611	0.02%
Enel Finance International NV	1,500,000	0.88%	17/1/2031	1,265,380	0.05%
Enel Finance International NV	1,550,000	0.88%	28/9/2034	1,166,501	0.05%
Enel Finance International NV	750,000	1.13%	17/10/2034	579,818	0.02%
Enel Finance International NV	600,000	1.25%	17/1/2035	470,707	0.02%
Enel Finance International NV	700,000	0.88%	17/6/2036	499,858	0.02%
Enel SpA	900,000	2.25%	Perpetual	823,805	0.03%
Enel SpA	950,000	1.88%	Perpetual	752,025	0.03%
Enel SpA	704,000	6.38%	Perpetual	735,387	0.03%
Enel SpA	600,000	6.63%	Perpetual	637,885	0.03%
Enel SpA	900,000	5.63%	21/6/2027	970,256	0.04%
Enel SpA	600,000	3.50%	Perpetual	589,154	0.02%
Enel SpA	300,000	3.38%	Perpetual	285,653	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Enel SpA	1,132,000	1.38%	Perpetual	988,387	0.04%
ENI SpA	1,500,000	2.00%	Perpetual	1,367,689	0.06%
ENI SpA	1,300,000	3.38%	Perpetual	1,191,684	0.05%
ENI SpA	1,000,000	2.63%	Perpetual	959,621	0.04%
ENI SpA	700,000	2.75%	Perpetual	601,558	0.03%
ENI SpA	735,000	1.00%	14/3/2025	713,551	0.03%
ENI SpA	825,000	3.75%	12/9/2025	830,159	0.03%
ENI SpA	600,000	1.50%	2/2/2026	577,408	0.02%
ENI SpA	1,575,000	1.25%	18/5/2026	1,509,714	0.06%
ENI SpA	300,000	1.50%	17/1/2027	286,567	0.01%
ENI SpA	900,000	3.63%	19/5/2027	913,830	0.04%
ENI SpA	1,100,000	1.63%	17/5/2028	1,036,085	0.04%
ENI SpA	1,460,000	0.38%	14/6/2028	1,299,768	0.05%
ENI SpA	300,000	1.13%	19/9/2028	275,996	0.01%
ENI SpA	700,000	3.63%	29/1/2029	718,998	0.03%
ENI SpA	700,000	0.63%	23/1/2030	602,729	0.03%
ENI SpA	1,100,000	2.00%	18/5/2031	1,008,932	0.04%
ENI SpA	1,795,000	4.25%	19/5/2033	1,883,793	0.08%
ENI SpA	275,000	1.00%	11/10/2034	213,056	0.01%
ERG SpA	200,000	1.88%	11/4/2025	196,054	0.01%
ERG SpA	325,000	0.50%	11/9/2027	293,540	0.01%
ERG SpA	500,000	0.88%	15/9/2031	401,489	0.02%
FinecoBank Banca Fineco SpA	403,000	4.63%	23/2/2029	410,901	0.02%
Genertel SpA	200,000	4.25%	14/12/2047	198,488	0.01%
Intesa Sanpaolo SpA	550,000	1.63%	21/4/2025	536,649	0.02%
Intesa Sanpaolo SpA	860,000	2.13%	26/5/2025	842,828	0.04%
Intesa Sanpaolo SpA	500,000	4.50%	2/10/2025	509,345	0.02%
Intesa Sanpaolo SpA	1,150,000	0.63%	24/2/2026	1,081,045	0.05%
Intesa Sanpaolo SpA	1,400,000	4.00%	19/5/2026	1,420,493	0.06%
Intesa Sanpaolo SpA	2,100,000	1.00%	19/11/2026	1,968,581	0.08%
Intesa Sanpaolo SpA	125,000	4.38%	29/8/2027	128,285	0.01%
Intesa Sanpaolo SpA	550,000	4.75%	6/9/2027	570,128	0.02%
Intesa Sanpaolo SpA	1,260,000	5.00%	8/3/2028	1,303,525	0.05%
Intesa Sanpaolo SpA	850,000	0.75%	16/3/2028	765,667	0.03%
Intesa Sanpaolo SpA	765,000	1.75%	20/3/2028	714,333	0.03%
Intesa Sanpaolo SpA	800,000	1.75%	4/7/2029	728,806	0.03%
Intesa Sanpaolo SpA	1,100,000	5.25%	13/1/2030	1,180,023	0.05%
Intesa Sanpaolo SpA	950,000	4.88%	19/5/2030	999,197	0.04%
Intesa Sanpaolo SpA	500,000	1.35%	24/2/2031	409,743	0.02%
Intesa Sanpaolo SpA	1,550,000	5.13%	29/8/2031	1,654,063	0.07%
Intesa Sanpaolo SpA	950,000	5.63%	8/3/2033	1,023,022	0.04%
Iren SpA	1,150,000	1.95%	19/9/2025	1,123,882	0.05%
Iren SpA	200,000	1.50%	24/10/2027	188,827	0.01%
Iren SpA	300,000	0.88%	14/10/2029	260,833	0.01%
Iren SpA	300,000	1.00%	1/7/2030	255,698	0.01%
Iren SpA	300,000	0.25%	17/1/2031	238,279	0.01%
Italgas SpA	1,725,000	0.25%	24/6/2025	1,644,941	0.07%
Italgas SpA	600,000	0.00%	16/2/2028	530,696	0.02%
Italgas SpA	100,000	1.63%	18/1/2029	93,590	0.00%
Italgas SpA	300,000	0.88%	24/4/2030	258,120	0.01%
Italgas SpA	550,000	1.00%	11/12/2031	457,009	0.02%
Italgas SpA	650,000	4.13%	8/6/2032	672,137	0.03%
Italgas SpA	400,000	0.50%	16/2/2033	304,983	0.01%
Leasys SpA	300,000	4.50%	26/7/2026	305,344	0.01%
Leasys SpA	1,000,000	4.63%	16/2/2027	1,025,668	0.04%
Leonardo SpA	500,000	4.88%	24/3/2025	506,622	0.02%
Mediobanca Banca di Credito Finanziario SpA	335,000	1.63%	7/1/2025	327,324	0.01%
Mediobanca Banca di Credito Finanziario SpA	750,000	1.13%	23/4/2025	723,297	0.03%
Mediobanca Banca di Credito Finanziario SpA	500,000	1.13%	15/7/2025	481,269	0.02%
Mediobanca Banca di Credito Finanziario SpA	800,000	0.88%	15/1/2026	761,116	0.03%
Mediobanca Banca di Credito Finanziario SpA	350,000	0.75%	15/7/2027	318,743	0.01%
Mediobanca Banca di Credito Finanziario SpA	700,000	1.00%	8/9/2027	645,072	0.03%
Mediobanca Banca di Credito Finanziario SpA	200,000	4.88%	13/9/2027	205,613	0.01%
Mediobanca Banca di Credito Finanziario SpA	900,000	4.75%	14/3/2028	930,074	0.04%
Mediobanca Banca di Credito Finanziario SpA	750,000	0.75%	2/11/2028	672,853	0.03%
Mediobanca Banca di Credito Finanziario SpA	300,000	4.63%	7/2/2029	312,241	0.01%
Mediobanca Banca di Credito Finanziario SpA	400,000	1.00%	17/7/2029	357,003	0.02%
Mediobanca Banca di Credito Finanziario SpA	400,000	4.38%	1/2/2030	411,975	0.02%
Pirelli & C SpA	550,000	4.25%	18/1/2028	571,127	0.02%
Snam SpA	1,699,000	0.00%	15/8/2025	1,611,558	0.07%
Snam SpA	850,000	1.25%	28/8/2025	822,360	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Snam SpA	700,000	0.88%	25/10/2026	659,523	0.03%
Snam SpA	1,650,000	3.38%	5/12/2026	1,662,633	0.07%
Snam SpA	100,000	1.38%	25/10/2027	94,260	0.00%
Snam SpA	400,000	0.00%	7/12/2028	343,039	0.01%
Snam SpA	464,000	0.75%	20/6/2029	404,834	0.02%
Snam SpA	300,000	4.00%	27/11/2029	308,970	0.01%
Snam SpA	1,100,000	0.75%	17/6/2030	933,908	0.04%
Snam SpA	500,000	0.63%	30/6/2031	410,205	0.02%
Snam SpA	300,000	1.25%	20/6/2034	242,726	0.01%
Snam SpA	700,000	1.00%	12/9/2034	541,752	0.02%
Terna - Rete Elettrica Nazionale	500,000	0.13%	25/7/2025	474,330	0.02%
Terna - Rete Elettrica Nazionale	550,000	1.00%	10/4/2026	524,675	0.02%
Terna - Rete Elettrica Nazionale	750,000	1.38%	26/7/2027	706,832	0.03%
Terna - Rete Elettrica Nazionale	900,000	3.63%	21/4/2029	918,576	0.04%
Terna - Rete Elettrica Nazionale	300,000	0.38%	23/6/2029	259,021	0.01%
Terna - Rete Elettrica Nazionale	700,000	0.38%	25/9/2030	579,272	0.02%
Terna - Rete Elettrica Nazionale	400,000	0.75%	24/7/2032	326,057	0.01%
Terna - Rete Elettrica Nazionale	750,000	3.88%	24/7/2033	773,283	0.03%
UniCredit SpA	1,425,000	0.50%	9/4/2025	1,369,309	0.06%
UniCredit SpA	500,000	0.33%	19/1/2026	470,804	0.02%
UniCredit SpA	1,000,000	1.20%	20/1/2026	970,619	0.04%
UniCredit SpA	605,000	1.25%	16/6/2026	583,963	0.02%
UniCredit SpA	600,000	2.13%	24/10/2026	584,674	0.02%
UniCredit SpA	1,000,000	2.20%	22/7/2027	966,032	0.04%
UniCredit SpA	1,100,000	5.85%	15/11/2027	1,165,373	0.05%
UniCredit SpA	1,860,000	0.93%	18/1/2028	1,727,092	0.07%
UniCredit SpA	1,300,000	4.80%	17/1/2029	1,360,604	0.06%
UniCredit SpA	1,050,000	4.45%	16/2/2029	1,074,187	0.04%
UniCredit SpA	465,000	0.80%	5/7/2029	413,441	0.02%
UniCredit SpA	500,000	1.80%	20/1/2030	448,741	0.02%
UniCredit SpA	800,000	4.60%	14/2/2030	835,000	0.04%
UniCredit SpA	1,000,000	0.85%	19/1/2031	824,455	0.03%
UniCredit SpA	500,000	1.63%	18/1/2032	427,441	0.02%
				118,189,145	4.89%
Japan 1.45% (30 June 2023: 1.64%)					
Asahi Group Holdings Ltd.	200,000	1.15%	19/9/2025	192,795	0.01%
Asahi Group Holdings Ltd.	300,000	0.34%	19/4/2027	273,294	0.01%
Asahi Group Holdings Ltd.	650,000	0.54%	23/10/2028	573,810	0.02%
East Japan Railway Co.	925,000	2.61%	8/9/2025	914,368	0.04%
East Japan Railway Co.	700,000	3.25%	8/9/2030	708,351	0.03%
East Japan Railway Co.	100,000	3.98%	5/9/2032	106,444	0.00%
East Japan Railway Co.	600,000	1.85%	13/4/2033	536,865	0.02%
East Japan Railway Co.	1,000,000	1.10%	15/9/2039	720,986	0.03%
East Japan Railway Co.	800,000	4.11%	22/2/2043	845,040	0.03%
East Japan Railway Co.	700,000	4.39%	5/9/2043	760,603	0.03%
JT International Financial Services BV	400,000	1.13%	28/9/2025	382,868	0.02%
JT International Financial Services BV	200,000	1.00%	26/11/2029	177,324	0.01%
JT International Financial Services BV	600,000	2.38%	7/4/2081	572,446	0.02%
JT International Financial Services BV	200,000	2.88%	7/10/2083	183,238	0.01%
Mitsubishi UFJ Financial Group, Inc.	800,000	0.34%	8/6/2027	743,553	0.03%
Mitsubishi UFJ Financial Group, Inc.	200,000	0.85%	19/7/2029	179,209	0.01%
Mitsubishi UFJ Financial Group, Inc.	800,000	4.64%	7/6/2031	844,636	0.03%
Mitsubishi UFJ Financial Group, Inc.	200,000	3.56%	15/6/2032	204,540	0.01%
Mizuho Financial Group, Inc.	700,000	0.21%	7/10/2025	664,354	0.03%
Mizuho Financial Group, Inc.	600,000	0.18%	13/4/2026	559,587	0.02%
Mizuho Financial Group, Inc.	1,610,000	1.63%	8/4/2027	1,524,389	0.06%
Mizuho Financial Group, Inc.	200,000	3.49%	5/9/2027	200,712	0.01%
Mizuho Financial Group, Inc.	400,000	1.60%	10/4/2028	375,707	0.02%
Mizuho Financial Group, Inc.	160,000	4.16%	20/5/2028	164,184	0.01%
Mizuho Financial Group, Inc.	900,000	0.47%	6/9/2029	777,284	0.03%
Mizuho Financial Group, Inc.	600,000	0.40%	6/9/2029	505,034	0.02%
Mizuho Financial Group, Inc.	600,000	0.80%	15/4/2030	508,938	0.02%
Mizuho Financial Group, Inc.	1,030,000	4.61%	28/8/2030	1,091,159	0.05%
Mizuho Financial Group, Inc.	750,000	0.69%	7/10/2030	624,571	0.03%
Mizuho Financial Group, Inc.	400,000	2.10%	8/4/2032	358,704	0.01%
Mizuho Financial Group, Inc.	725,000	4.03%	5/9/2032	747,110	0.03%
Mizuho Financial Group, Inc.	1,050,000	4.42%	20/5/2033	1,104,576	0.05%
NIDEC Corp.	500,000	0.05%	30/3/2026	461,411	0.02%
Nissan Motor Co., Ltd.	1,500,000	2.65%	17/3/2026	1,464,140	0.06%
Nissan Motor Co., Ltd.	500,000	3.20%	17/9/2028	479,816	0.02%
NTT Finance Corp.	960,000	0.01%	3/3/2025	921,407	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
NTT Finance Corp.	1,700,000	0.08%	13/12/2025	1,601,435	0.07%
NTT Finance Corp.	1,000,000	0.40%	13/12/2028	888,262	0.04%
NTT Finance Corp.	800,000	0.34%	3/3/2030	688,282	0.03%
ORIX Corp.	570,000	1.92%	20/4/2026	553,027	0.02%
ORIX Corp.	300,000	4.48%	1/6/2028	315,096	0.01%
Sumitomo Mitsui Financial Group, Inc.	1,100,000	1.55%	15/6/2026	1,054,694	0.04%
Sumitomo Mitsui Financial Group, Inc.	400,000	0.30%	28/10/2027	359,266	0.01%
Sumitomo Mitsui Financial Group, Inc.	1,710,000	0.63%	23/10/2029	1,463,067	0.06%
Sumitomo Mitsui Financial Group, Inc.	200,000	4.49%	12/6/2030	210,877	0.01%
Takeda Pharmaceutical Co., Ltd.	1,400,000	2.25%	21/11/2026	1,367,825	0.06%
Takeda Pharmaceutical Co., Ltd.	200,000	0.75%	9/7/2027	185,231	0.01%
Takeda Pharmaceutical Co., Ltd.	1,000,000	1.00%	9/7/2029	891,050	0.04%
Takeda Pharmaceutical Co., Ltd.	1,750,000	3.00%	21/11/2030	1,726,042	0.07%
Takeda Pharmaceutical Co., Ltd.	900,000	1.38%	9/7/2032	770,054	0.03%
Takeda Pharmaceutical Co., Ltd.	950,000	2.00%	9/7/2040	753,707	0.03%
Toyota Motor Finance Netherlands BV	700,000	4.00%	2/4/2027	721,408	0.03%
				35,002,776	1.45%
Luxembourg 1.01% (30 June 2023: 0.87%)					
Acef Holding SCA	800,000	0.75%	14/6/2028	688,142	0.03%
Acef Holding SCA	900,000	1.25%	26/4/2030	721,613	0.03%
Alpha Trains Finance SA	500,000	2.06%	30/6/2025	476,341	0.02%
ArcelorMittal SA	300,000	1.75%	19/11/2025	288,888	0.01%
ArcelorMittal SA	200,000	4.88%	26/9/2026	206,478	0.01%
AXA Logistics Europe Master SCA	300,000	0.38%	15/11/2026	272,591	0.01%
AXA Logistics Europe Master SCA	400,000	0.88%	15/11/2029	334,127	0.01%
Bevco Lux Sarl	500,000	1.50%	16/9/2027	469,355	0.02%
Bevco Lux Sarl	500,000	1.00%	16/1/2030	417,785	0.02%
Blackstone Property Partners Europe Holdings Sarl	300,000	2.20%	24/7/2025	287,167	0.01%
Blackstone Property Partners Europe Holdings Sarl	1,650,000	1.00%	20/10/2026	1,480,151	0.06%
Blackstone Property Partners Europe Holdings Sarl	500,000	1.25%	26/4/2027	439,186	0.02%
Blackstone Property Partners Europe Holdings Sarl	200,000	1.00%	4/5/2028	167,948	0.01%
Blackstone Property Partners Europe Holdings Sarl	650,000	1.75%	12/3/2029	547,769	0.02%
Blackstone Property Partners Europe Holdings Sarl	800,000	3.63%	29/10/2029	735,715	0.03%
Blackstone Property Partners Europe Holdings Sarl	100,000	1.63%	20/4/2030	80,032	0.00%
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	350,000	0.50%	27/1/2028	309,231	0.01%
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	728,000	0.90%	12/10/2029	604,829	0.03%
Czech Gas Networks Investments Sarl	300,000	1.00%	16/7/2027	275,794	0.01%
Czech Gas Networks Investments Sarl	800,000	0.45%	8/9/2029	662,518	0.03%
Czech Gas Networks Investments Sarl	300,000	0.88%	31/3/2031	240,508	0.01%
Euroclear Investments SA	600,000	1.38%	16/6/2051	473,259	0.02%
Eurofins Scientific SE	400,000	3.75%	17/7/2026	404,593	0.02%
Eurofins Scientific SE	500,000	4.00%	6/7/2029	506,543	0.02%
Eurofins Scientific SE	300,000	4.75%	6/9/2030	315,956	0.01%
Eurofins Scientific SE	700,000	0.88%	19/5/2031	569,246	0.02%
JAB Holdings BV	800,000	4.75%	29/6/2032	851,345	0.04%
JAB Holdings BV	500,000	5.00%	12/6/2033	539,000	0.02%
Nestle Finance International Ltd.	300,000	3.50%	17/1/2030	312,541	0.01%
Nestle Finance International Ltd.	1,000,000	3.75%	14/11/2035	1,067,589	0.04%
Prologis International Funding II SA	200,000	1.88%	17/4/2025	195,650	0.01%
Prologis International Funding II SA	375,000	0.88%	9/7/2029	329,086	0.01%
Prologis International Funding II SA	900,000	3.63%	7/3/2030	893,076	0.04%
Prologis International Funding II SA	500,000	2.38%	14/11/2030	460,029	0.02%
Prologis International Funding II SA	200,000	3.13%	1/6/2031	193,143	0.01%
Prologis International Funding II SA	250,000	1.63%	17/6/2032	209,337	0.01%
Prologis International Funding II SA	375,000	0.75%	23/3/2033	285,967	0.01%
Prologis International Funding II SA	800,000	4.63%	21/2/2035	833,082	0.04%
Segro Capital Sarl	550,000	1.88%	23/3/2030	504,793	0.02%
SELP Finance Sarl	300,000	1.50%	20/12/2026	280,650	0.01%
SELP Finance Sarl	1,082,000	3.75%	10/8/2027	1,082,175	0.05%
SELP Finance Sarl	334,000	0.88%	27/5/2029	284,206	0.01%
SES SA	800,000	1.63%	22/3/2026	762,148	0.03%
SES SA	200,000	0.88%	4/11/2027	181,010	0.01%
SES SA	850,000	3.50%	14/1/2029	837,557	0.04%
Traton Finance Luxembourg SA	500,000	4.13%	18/1/2025	501,801	0.02%
Traton Finance Luxembourg SA	800,000	4.00%	16/9/2025	803,667	0.03%
Traton Finance Luxembourg SA	900,000	4.25%	16/5/2028	925,438	0.04%
				24,309,055	1.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Malta 0.01% (30 June 2023: 0.01%)					
Bank of Valletta plc	297,000	10.00%	6/12/2027	322,981	0.01%
				322,981	0.01%
Mexico 0.06% (30 June 2023: 0.03%)					
America Movil SAB de CV	300,000	0.75%	26/6/2027	276,583	0.01%
America Movil SAB de CV	1,100,000	2.13%	10/3/2028	1,052,882	0.05%
				1,329,465	0.06%
Netherlands 7.43% (30 June 2023: 7.33%)					
ABB Finance BV	900,000	3.25%	16/1/2027	910,431	0.04%
ABB Finance BV	636,000	3.38%	16/1/2031	652,244	0.03%
ABN AMRO Bank NV	500,000	1.00%	16/4/2025	485,313	0.02%
ABN AMRO Bank NV	1,700,000	3.75%	20/4/2025	1,706,375	0.07%
ABN AMRO Bank NV	900,000	0.88%	22/4/2025	870,192	0.04%
ABN AMRO Bank NV	1,800,000	1.25%	28/5/2025	1,744,960	0.07%
ABN AMRO Bank NV	500,000	3.63%	10/1/2026	503,999	0.02%
ABN AMRO Bank NV	1,900,000	3.88%	21/12/2026	1,938,705	0.08%
ABN AMRO Bank NV	1,400,000	0.60%	15/1/2027	1,292,176	0.05%
ABN AMRO Bank NV	800,000	2.38%	1/6/2027	778,675	0.03%
ABN AMRO Bank NV	1,300,000	4.00%	16/1/2028	1,333,120	0.05%
ABN AMRO Bank NV	1,200,000	4.38%	20/10/2028	1,244,300	0.05%
ABN AMRO Bank NV	800,000	0.50%	23/9/2029	679,764	0.03%
ABN AMRO Bank NV	1,300,000	4.25%	21/2/2030	1,349,529	0.06%
ABN AMRO Bank NV	500,000	3.00%	1/6/2032	487,818	0.02%
ABN AMRO Bank NV	800,000	5.13%	22/2/2033	822,930	0.03%
ABN AMRO Bank NV	900,000	5.50%	21/9/2033	941,682	0.04%
ABN AMRO Bank NV	900,000	1.25%	20/1/2034	728,489	0.03%
ABN AMRO Bank NV	1,800,000	4.50%	21/11/2034	1,931,548	0.08%
Achmea BV	350,000	4.25%	Perpetual	346,636	0.01%
Achmea BV	800,000	3.63%	29/11/2025	803,410	0.03%
Achmea BV	800,000	1.50%	26/5/2027	759,192	0.03%
Achmea BV	300,000	6.75%	26/12/2043	325,586	0.01%
AGCO International Holdings BV	400,000	0.80%	6/10/2028	350,297	0.01%
Akzo Nobel NV	500,000	1.13%	8/4/2026	479,722	0.02%
Akzo Nobel NV	469,000	1.50%	28/3/2028	440,552	0.02%
Akzo Nobel NV	700,000	1.63%	14/4/2030	632,519	0.03%
Akzo Nobel NV	650,000	2.00%	28/3/2032	583,290	0.02%
Akzo Nobel NV	600,000	4.00%	24/5/2033	621,800	0.03%
Alcon Finance BV	250,000	2.38%	31/5/2028	241,612	0.01%
American Medical Systems Europe BV	550,000	1.63%	8/3/2031	497,010	0.02%
Arcadis NV	400,000	4.88%	28/2/2028	414,282	0.02%
ASML Holding NV	1,750,000	3.50%	6/12/2025	1,763,934	0.07%
ASML Holding NV	900,000	1.38%	7/7/2026	867,655	0.04%
ASML Holding NV	550,000	1.63%	28/5/2027	528,406	0.02%
ASML Holding NV	600,000	0.63%	7/5/2029	536,930	0.02%
ASML Holding NV	800,000	0.25%	25/2/2030	686,925	0.03%
ASML Holding NV	100,000	2.25%	17/5/2032	96,699	0.00%
ASR Nederland NV	850,000	7.00%	7/12/2043	957,952	0.04%
ASR Nederland NV	550,000	5.13%	29/9/2045	555,785	0.02%
ASR Nederland NV	600,000	3.38%	2/5/2049	556,434	0.02%
ASR Nederland NV	100,000	5.00%	Perpetual	99,992	0.00%
Athora Netherlands NV	500,000	5.38%	31/8/2032	479,326	0.02%
BAT Netherlands Finance BV	1,500,000	5.38%	16/2/2031	1,576,994	0.07%
BMW Finance NV	200,000	3.88%	4/10/2028	209,124	0.01%
BMW Finance NV	600,000	3.25%	22/7/2030	613,385	0.03%
Brenntag Finance BV	600,000	0.50%	6/10/2029	513,555	0.02%
CETIN Group NV	200,000	3.13%	14/4/2027	193,539	0.01%
Coloplast Finance BV	700,000	2.25%	19/5/2027	679,314	0.03%
Coloplast Finance BV	400,000	2.75%	19/5/2030	386,878	0.02%
Cooperatieve Rabobank UA	2,800,000	4.13%	14/7/2025	2,832,195	0.12%
Cooperatieve Rabobank UA	2,100,000	1.25%	23/3/2026	2,024,449	0.08%
Cooperatieve Rabobank UA	600,000	0.25%	30/10/2026	559,095	0.02%
Cooperatieve Rabobank UA	1,500,000	3.91%	3/11/2026	1,533,942	0.06%
Cooperatieve Rabobank UA	200,000	1.38%	3/2/2027	190,159	0.01%
Cooperatieve Rabobank UA	1,600,000	0.38%	1/12/2027	1,467,641	0.06%
Cooperatieve Rabobank UA	1,300,000	4.63%	27/1/2028	1,346,102	0.06%
Cooperatieve Rabobank UA	400,000	0.88%	5/5/2028	368,707	0.02%
Cooperatieve Rabobank UA	1,800,000	4.23%	25/4/2029	1,852,383	0.08%
Cooperatieve Rabobank UA	1,100,000	4.00%	10/1/2030	1,135,802	0.05%
Cooperatieve Rabobank UA	900,000	1.13%	7/5/2031	773,007	0.03%
Cooperatieve Rabobank UA	1,000,000	3.88%	30/11/2032	999,786	0.04%
Cooperatieve Rabobank UA	600,000	0.63%	25/2/2033	478,026	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Cooperatieve Rabobank UA	100,000	1.00%	19/1/2034	80,550	0.00%
CTP NV	700,000	0.50%	21/6/2025	659,191	0.03%
CTP NV	100,000	2.13%	1/10/2025	96,031	0.00%
CTP NV	300,000	0.88%	20/1/2026	278,166	0.01%
CTP NV	600,000	0.63%	27/9/2026	539,767	0.02%
CTP NV	600,000	0.75%	18/2/2027	534,228	0.02%
CTP NV	500,000	1.25%	21/6/2029	412,929	0.02%
CTP NV	300,000	1.50%	27/9/2031	233,385	0.01%
Daimler Truck International Finance BV	600,000	1.25%	6/4/2025	583,364	0.02%
Daimler Truck International Finance BV	600,000	1.63%	6/4/2027	574,139	0.02%
Digital Intrepid Holding BV	750,000	1.38%	18/7/2032	610,557	0.03%
DSM BV	200,000	1.00%	9/4/2025	194,385	0.01%
DSM BV	400,000	0.75%	28/9/2026	380,113	0.02%
DSM BV	900,000	0.25%	23/6/2028	810,117	0.03%
DSM BV	500,000	0.63%	23/6/2032	412,875	0.02%
DSV Finance BV	783,000	1.38%	16/3/2030	708,539	0.03%
DSV Finance BV	400,000	0.88%	17/9/2036	296,556	0.01%
EDP Finance BV	1,100,000	1.88%	21/9/2029	1,027,235	0.04%
Enel Finance International NV	338,000	4.00%	20/2/2031	349,430	0.01%
Enel Finance International NV	675,000	4.50%	20/2/2043	696,239	0.03%
Essity Capital BV	400,000	0.25%	15/9/2029	347,852	0.01%
Euronext NV	620,000	0.13%	17/5/2026	576,503	0.02%
Euronext NV	600,000	1.13%	12/6/2029	547,839	0.02%
Euronext NV	1,250,000	0.75%	17/5/2031	1,042,126	0.04%
Euronext NV	300,000	1.50%	17/5/2041	225,354	0.01%
EXOR NV	500,000	2.50%	8/10/2024	494,765	0.02%
EXOR NV	300,000	1.75%	18/1/2028	287,086	0.01%
EXOR NV	500,000	2.25%	29/4/2030	471,166	0.02%
EXOR NV	625,000	0.88%	19/1/2031	538,352	0.02%
EXOR NV	300,000	1.75%	14/10/2034	251,127	0.01%
Givaudan Finance Europe BV	300,000	4.13%	28/11/2033	319,696	0.01%
GSK Capital BV	500,000	3.13%	28/11/2032	505,704	0.02%
H&M Finance BV	600,000	4.88%	25/10/2031	640,997	0.03%
Haleon Netherlands Capital BV	700,000	1.75%	29/3/2030	644,988	0.03%
Heimstaden Bostad Treasury BV	600,000	0.75%	6/9/2029	393,590	0.02%
Heineken NV	500,000	1.63%	30/3/2025	489,423	0.02%
Heineken NV	800,000	2.88%	4/8/2025	795,743	0.03%
Heineken NV	300,000	1.00%	4/5/2026	286,168	0.01%
Heineken NV	800,000	3.63%	15/11/2026	812,659	0.03%
Heineken NV	900,000	1.38%	29/1/2027	857,336	0.04%
Heineken NV	300,000	1.25%	17/3/2027	283,690	0.01%
Heineken NV	600,000	1.50%	3/10/2029	554,256	0.02%
Heineken NV	735,000	2.25%	30/3/2030	704,660	0.03%
Heineken NV	400,000	3.88%	23/9/2030	418,795	0.02%
Heineken NV	500,000	1.75%	17/3/2031	458,495	0.02%
Heineken NV	650,000	1.25%	7/5/2033	550,872	0.02%
Heineken NV	1,200,000	4.13%	23/3/2035	1,286,472	0.05%
Heineken NV	500,000	1.75%	7/5/2040	402,124	0.02%
IMCD NV	750,000	4.88%	18/9/2028	786,130	0.03%
ING Bank NV	600,000	4.13%	2/10/2026	614,674	0.03%
ING Groep NV	1,500,000	1.13%	14/2/2025	1,460,755	0.06%
ING Groep NV	1,000,000	2.13%	10/1/2026	979,474	0.04%
ING Groep NV	800,000	2.13%	23/5/2026	782,700	0.03%
ING Groep NV	1,700,000	1.25%	16/2/2027	1,616,813	0.07%
ING Groep NV	1,600,000	4.88%	14/11/2027	1,659,429	0.07%
ING Groep NV	800,000	2.00%	20/9/2028	760,447	0.03%
ING Groep NV	1,800,000	0.38%	29/9/2028	1,597,808	0.07%
ING Groep NV	1,300,000	0.25%	18/2/2029	1,128,063	0.05%
ING Groep NV	1,800,000	4.50%	23/5/2029	1,855,132	0.08%
ING Groep NV	1,700,000	0.25%	1/2/2030	1,433,600	0.06%
ING Groep NV	400,000	2.00%	22/3/2030	386,821	0.02%
ING Groep NV	1,400,000	1.00%	13/11/2030	1,311,585	0.05%
ING Groep NV	700,000	2.50%	15/11/2030	670,175	0.03%
ING Groep NV	500,000	0.88%	29/11/2030	426,962	0.02%
ING Groep NV	1,000,000	1.75%	16/2/2031	893,779	0.04%
ING Groep NV	900,000	2.13%	26/5/2031	858,578	0.04%
ING Groep NV	400,000	0.88%	9/6/2032	359,243	0.01%
ING Groep NV	1,100,000	1.00%	16/11/2032	972,723	0.04%
ING Groep NV	400,000	4.13%	24/8/2033	401,341	0.02%
ING Groep NV	1,300,000	5.25%	14/11/2033	1,427,150	0.06%
ING Groep NV	1,100,000	4.75%	23/5/2034	1,170,281	0.05%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
ING Groep NV	700,000	5.00%	20/2/2035	722,309	0.03%
JAB Holdings BV	400,000	2.00%	18/5/2028	380,541	0.02%
JAB Holdings BV	200,000	1.00%	14/7/2031	169,490	0.01%
JDE Peet's NV	560,000	0.24%	16/1/2025	539,040	0.02%
JDE Peet's NV	900,000	0.00%	16/1/2026	841,284	0.03%
JDE Peet's NV	600,000	0.63%	9/2/2028	537,593	0.02%
JDE Peet's NV	500,000	0.50%	16/1/2029	433,143	0.02%
JDE Peet's NV	1,400,000	4.13%	23/1/2030	1,438,560	0.06%
JDE Peet's NV	500,000	1.13%	16/6/2033	400,514	0.02%
JDE Peet's NV	600,000	4.50%	23/1/2034	630,246	0.03%
Koninklijke Ahold Delhaize NV	1,200,000	0.25%	26/6/2025	1,151,608	0.05%
Koninklijke Ahold Delhaize NV	200,000	1.13%	19/3/2026	192,701	0.01%
Koninklijke Ahold Delhaize NV	700,000	1.75%	2/4/2027	676,345	0.03%
Koninklijke Ahold Delhaize NV	400,000	3.50%	4/4/2028	408,308	0.02%
Koninklijke Ahold Delhaize NV	600,000	0.38%	18/3/2030	508,018	0.02%
Koninklijke KPN NV	700,000	0.63%	9/4/2025	674,996	0.03%
Koninklijke KPN NV	500,000	1.13%	11/9/2028	461,411	0.02%
Koninklijke KPN NV	600,000	3.88%	3/7/2031	622,137	0.03%
Koninklijke KPN NV	1,000,000	0.88%	14/12/2032	814,730	0.03%
Koninklijke KPN NV	400,000	0.88%	15/11/2033	318,801	0.01%
Koninklijke Philips NV	400,000	1.38%	30/3/2025	389,728	0.02%
Koninklijke Philips NV	1,500,000	0.50%	22/5/2026	1,398,503	0.06%
Koninklijke Philips NV	500,000	1.88%	5/5/2027	477,210	0.02%
Koninklijke Philips NV	300,000	1.38%	2/5/2028	277,122	0.01%
Koninklijke Philips NV	800,000	2.13%	5/11/2029	735,661	0.03%
Koninklijke Philips NV	400,000	4.25%	8/9/2031	409,586	0.02%
Koninklijke Philips NV	600,000	2.63%	5/5/2033	538,158	0.02%
LeasePlan Corp. NV	900,000	3.50%	9/4/2025	899,310	0.04%
LeasePlan Corp. NV	700,000	2.13%	6/5/2025	687,411	0.03%
LeasePlan Corp. NV	1,400,000	0.25%	23/2/2026	1,304,478	0.05%
LeasePlan Corp. NV	800,000	0.25%	7/9/2026	734,898	0.03%
Louis Dreyfus Co. Finance BV	700,000	1.63%	28/4/2028	650,117	0.03%
Lseg Netherlands BV	650,000	4.23%	29/9/2030	686,148	0.03%
Mercedes-Benz International Finance BV	400,000	3.40%	13/4/2025	399,614	0.02%
Mercedes-Benz International Finance BV	1,400,000	3.50%	30/5/2026	1,414,878	0.06%
Mercedes-Benz International Finance BV	200,000	3.70%	30/5/2031	209,044	0.01%
Mondelez International Holdings Netherlands BV	100,000	0.63%	9/9/2032	80,720	0.00%
Nationale-Nederlanden Bank NV	500,000	0.50%	21/9/2028	441,051	0.02%
NE Property BV	500,000	2.00%	20/1/2030	402,779	0.02%
NIBC Bank NV	700,000	0.88%	8/7/2025	669,385	0.03%
NIBC Bank NV	800,000	6.38%	1/12/2025	838,056	0.03%
NIBC Bank NV	600,000	0.25%	9/9/2026	548,719	0.02%
NIBC Bank NV	200,000	0.88%	24/6/2027	182,155	0.01%
NIBC Bank NV	300,000	6.00%	16/11/2028	318,791	0.01%
NN Group NV	700,000	4.50%	Perpetual	697,235	0.03%
NN Group NV	500,000	1.63%	1/6/2027	480,964	0.02%
NN Group NV	200,000	0.88%	23/11/2031	171,469	0.01%
NN Group NV	600,000	5.25%	1/3/2043	612,789	0.03%
NN Group NV	950,000	6.00%	3/11/2043	1,012,624	0.04%
NN Group NV	750,000	4.63%	13/1/2048	751,576	0.03%
Novo Nordisk Finance Netherlands BV	500,000	1.38%	31/3/2030	464,721	0.02%
PACCAR Financial Europe BV	800,000	3.38%	15/5/2026	807,790	0.03%
PostNL NV	400,000	0.63%	23/9/2026	370,328	0.02%
Prosus NV	600,000	1.21%	19/1/2026	563,924	0.02%
Prosus NV	100,000	2.09%	19/1/2030	83,705	0.00%
Prosus NV	700,000	2.78%	19/1/2034	545,740	0.02%
Rentokil Initial Finance BV	525,000	3.88%	27/6/2027	535,104	0.02%
Rentokil Initial Finance BV	900,000	4.38%	27/6/2030	951,197	0.04%
Repsol International Finance BV	920,000	2.50%	Perpetual	860,025	0.04%
Repsol International Finance BV	720,000	3.75%	Perpetual	704,860	0.03%
Repsol International Finance BV	520,000	4.25%	Perpetual	507,118	0.02%
Sagax Euro Mtn NL BV	400,000	1.63%	24/2/2026	379,139	0.02%
Sandoz Finance BV	800,000	3.97%	17/4/2027	815,931	0.03%
Sandoz Finance BV	900,000	4.22%	17/4/2030	932,980	0.04%
Sandoz Finance BV	550,000	4.50%	17/11/2033	583,260	0.02%
Sartorius Finance BV	400,000	4.25%	14/9/2026	408,936	0.02%
Sartorius Finance BV	700,000	4.38%	14/9/2029	725,302	0.03%
Sartorius Finance BV	300,000	4.50%	14/9/2032	312,427	0.01%
Sartorius Finance BV	1,200,000	4.88%	14/9/2035	1,265,286	0.05%
Shell International Finance BV	1,150,000	0.38%	15/2/2025	1,114,097	0.05%
Shell International Finance BV	1,800,000	1.88%	15/9/2025	1,763,110	0.07%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Shell International Finance BV	500,000	2.50%	24/3/2026	495,600	0.02%
Shell International Finance BV	1,300,000	1.63%	20/1/2027	1,252,396	0.05%
Shell International Finance BV	400,000	0.13%	8/11/2027	361,562	0.01%
Shell International Finance BV	1,275,000	1.50%	7/4/2028	1,206,010	0.05%
Shell International Finance BV	500,000	1.25%	12/5/2028	467,081	0.02%
Shell International Finance BV	343,000	0.75%	15/8/2028	312,267	0.01%
Shell International Finance BV	1,600,000	0.50%	8/11/2031	1,325,401	0.05%
Shell International Finance BV	700,000	1.88%	7/4/2032	641,374	0.03%
Shell International Finance BV	900,000	1.25%	11/11/2032	772,998	0.03%
Shell International Finance BV	900,000	0.88%	8/11/2039	621,120	0.03%
Siemens Energy Finance BV	200,000	4.00%	5/4/2026	197,359	0.01%
Siemens Energy Finance BV	800,000	4.25%	5/4/2029	779,029	0.03%
Siemens Financieringsmaatschappij NV	900,000	2.50%	8/9/2027	895,082	0.04%
Siemens Financieringsmaatschappij NV	1,500,000	1.00%	25/2/2030	1,351,793	0.06%
Siemens Financieringsmaatschappij NV	1,100,000	3.38%	24/8/2031	1,134,066	0.05%
Siemens Financieringsmaatschappij NV	1,200,000	3.00%	8/9/2033	1,200,069	0.05%
Siemens Financieringsmaatschappij NV	500,000	3.63%	24/2/2043	520,287	0.02%
Signify NV	560,000	2.38%	11/5/2027	543,060	0.02%
Sika Capital BV	1,200,000	3.75%	3/5/2030	1,235,019	0.05%
Stellantis NV	1,000,000	4.38%	14/3/2030	1,056,210	0.04%
Sudzucker International Finance BV	100,000	1.00%	28/11/2025	95,218	0.00%
Thermo Fisher Scientific Finance I BV	700,000	2.00%	18/10/2051	500,993	0.02%
Toyota Motor Finance Netherlands BV	560,000	0.00%	27/10/2025	528,728	0.02%
Toyota Motor Finance Netherlands BV	978,000	3.38%	13/1/2026	981,743	0.04%
Toyota Motor Finance Netherlands BV	260,000	3.50%	13/1/2028	264,864	0.01%
Unilever Finance Netherlands BV	400,000	1.75%	16/11/2028	382,185	0.02%
Unilever Finance Netherlands BV	600,000	1.25%	28/2/2031	535,921	0.02%
Unilever Finance Netherlands BV	900,000	2.25%	16/5/2034	842,558	0.03%
Universal Music Group NV	475,000	3.00%	30/6/2027	475,227	0.02%
Universal Music Group NV	200,000	4.00%	13/6/2031	209,014	0.01%
Universal Music Group NV	800,000	3.75%	30/6/2032	824,004	0.03%
Vestas Wind Systems Finance BV	600,000	1.50%	15/6/2029	549,680	0.02%
Vestas Wind Systems Finance BV	300,000	2.00%	15/6/2034	262,502	0.01%
Vesteda Finance BV	700,000	2.00%	10/7/2026	672,820	0.03%
Vesteda Finance BV	418,000	1.50%	24/5/2027	394,166	0.02%
Vesteda Finance BV	500,000	0.75%	18/10/2031	401,256	0.02%
VIA Outlets BV	850,000	1.75%	15/11/2028	754,984	0.03%
Viterra Finance BV	700,000	0.38%	24/9/2025	660,966	0.03%
Viterra Finance BV	550,000	1.00%	24/9/2028	489,105	0.02%
Volkswagen International Finance NV	1,600,000	7.50%	Perpetual	1,739,857	0.07%
Volkswagen International Finance NV	600,000	7.88%	Perpetual	675,146	0.03%
Volkswagen International Finance NV	900,000	3.13%	28/3/2025	894,559	0.04%
Wolters Kluwer NV	1,502,000	3.00%	23/9/2026	1,504,670	0.06%
Wolters Kluwer NV	400,000	0.25%	30/3/2028	358,977	0.01%
Wolters Kluwer NV	625,000	0.75%	3/7/2030	542,658	0.02%
Wolters Kluwer NV	750,000	3.75%	3/4/2031	777,812	0.03%
				179,705,906	7.43%
New Zealand 0.21% (30 June 2023: 0.28%)					
ANZ New Zealand Int'l Ltd.	400,000	1.13%	20/3/2025	388,279	0.02%
ANZ New Zealand Int'l Ltd.	650,000	0.20%	23/9/2027	581,321	0.02%
ASB Bank Ltd.	1,000,000	4.50%	16/3/2027	1,032,296	0.04%
ASB Bank Ltd.	700,000	0.25%	8/9/2028	610,181	0.03%
Chorus Ltd.	200,000	0.88%	5/12/2026	186,629	0.01%
Chorus Ltd.	200,000	3.63%	7/9/2029	203,284	0.01%
Westpac Securities NZ Ltd.	900,000	1.10%	24/3/2026	853,857	0.04%
Westpac Securities NZ Ltd.	920,000	0.43%	14/12/2026	845,573	0.03%
Westpac Securities NZ Ltd.	300,000	0.10%	13/7/2027	268,392	0.01%
				4,969,812	0.21%
Norway 0.72% (30 June 2023: 0.64%)					
Aker BP A.S.A	700,000	1.13%	12/5/2029	623,684	0.03%
DNB Bank A.S.A	1,000,000	1.63%	31/5/2026	973,778	0.04%
DNB Bank A.S.A	1,000,000	3.63%	16/2/2027	1,003,155	0.04%
DNB Bank A.S.A	1,450,000	3.13%	21/9/2027	1,445,395	0.06%
DNB Bank A.S.A	900,000	0.38%	18/1/2028	824,668	0.03%
DNB Bank A.S.A	1,445,000	4.50%	19/7/2028	1,493,312	0.06%
DNB Bank A.S.A	725,000	0.25%	23/2/2029	635,931	0.03%
DNB Bank A.S.A	900,000	4.00%	14/3/2029	927,600	0.04%
DNB Bank A.S.A	587,000	4.63%	1/11/2029	616,959	0.02%
DNB Bank A.S.A	800,000	4.63%	28/2/2033	819,140	0.03%
DNB Bank A.S.A	910,000	5.00%	13/9/2033	947,307	0.04%
Norsk Hydro A.S.A	438,000	1.13%	11/4/2025	423,247	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Norsk Hydro A.S.A	200,000	2.00%	11/4/2029	184,420	0.01%
Santander Consumer Bank A.S.	1,000,000	0.13%	25/2/2025	959,668	0.04%
Santander Consumer Bank A.S.	200,000	0.50%	11/8/2025	190,135	0.01%
Santander Consumer Bank A.S.	500,000	0.13%	14/4/2026	463,289	0.02%
Sparebank 1 Oestlandet	525,000	1.75%	27/4/2027	499,283	0.02%
Sparebank 1 Oestlandet	300,000	0.13%	3/3/2028	263,624	0.01%
SpareBank 1 SMN	200,000	3.13%	22/12/2025	198,761	0.01%
SpareBank 1 SMN	850,000	0.13%	11/9/2026	782,268	0.03%
SpareBank 1 SMN	300,000	0.01%	18/2/2028	263,479	0.01%
SpareBank 1 SR-Bank A.S.A	300,000	2.88%	20/9/2025	297,271	0.01%
SpareBank 1 SR-Bank A.S.A	200,000	0.25%	9/11/2026	183,781	0.01%
SpareBank 1 SR-Bank A.S.A	750,000	0.38%	15/7/2027	687,302	0.03%
SpareBank 1 SR-Bank A.S.A	800,000	3.75%	23/11/2027	814,068	0.03%
SpareBank 1 SR-Bank A.S.A	134,000	4.88%	24/8/2028	141,064	0.01%
Storebrand Livsforsikring A.S.	300,000	1.88%	30/9/2051	239,025	0.01%
Variable Energi A.S.A	500,000	5.50%	4/5/2029	534,874	0.02%
				17,436,488	0.72%
Poland 0.07% (30 June 2023: 0.05%)					
ORLEN SA	300,000	1.13%	27/5/2028	270,570	0.01%
ORLEN SA	600,000	4.75%	13/7/2030	622,664	0.03%
Powszechna Kasa Oszczednosci Bank Polski SA	500,000	5.63%	1/2/2026	505,871	0.02%
Tauron Polska Energia SA	300,000	2.38%	5/7/2027	279,182	0.01%
				1,678,287	0.07%
Portugal 0.39% (30 June 2023: 0.24%)					
Banco Comercial Portugues SA	500,000	5.63%	2/10/2026	514,089	0.02%
Banco Comercial Portugues SA	400,000	1.13%	12/2/2027	378,128	0.02%
Banco Comercial Portugues SA	500,000	1.75%	7/4/2028	467,020	0.02%
Brisa-Concessao Rodoviaria SA	200,000	1.88%	30/4/2025	195,756	0.01%
Brisa-Concessao Rodoviaria SA	600,000	2.38%	10/5/2027	582,801	0.02%
EDP - Energias de Portugal SA	1,200,000	2.88%	1/6/2026	1,189,904	0.05%
EDP - Energias de Portugal SA	800,000	1.63%	15/4/2027	765,480	0.03%
EDP - Energias de Portugal SA	300,000	3.88%	26/6/2028	308,309	0.01%
EDP Finance BV	300,000	1.88%	13/10/2025	293,202	0.01%
EDP Finance BV	300,000	1.63%	26/1/2026	290,141	0.01%
EDP Finance BV	500,000	0.38%	16/9/2026	465,860	0.02%
EDP Finance BV	100,000	1.50%	22/11/2027	94,460	0.00%
EDP Finance BV	800,000	3.88%	11/3/2030	827,574	0.03%
EDP Servicios Financieros Espana SA	600,000	4.38%	4/4/2032	639,363	0.03%
Fidelidade - Compania de Seguros SA	400,000	4.25%	4/9/2031	356,631	0.02%
Floene Energias SA	600,000	4.88%	3/7/2028	622,209	0.03%
Ren Finance BV	200,000	2.50%	12/2/2025	197,527	0.01%
Ren Finance BV	1,150,000	1.75%	18/1/2028	1,090,709	0.05%
Ren Finance BV	100,000	0.50%	16/4/2029	87,698	0.00%
				9,366,861	0.39%
Romania 0.04% (30 June 2023: 0.12%)					
Banca Comerciala Romana SA	400,000	7.63%	19/5/2027	422,336	0.02%
NE Property BV	400,000	1.88%	9/10/2026	365,395	0.01%
NE Property BV	300,000	3.38%	14/7/2027	282,582	0.01%
				1,070,313	0.04%
Singapore 0.00% (30 June 2023: 0.01%)					
CapitaLand Ascendas	100,000	0.75%	23/6/2028	85,284	0.00%
				85,284	0.00%
Slovakia 0.01% (30 June 2023: 0.01%)					
Slovenska Sporitelna A.S.	200,000	5.38%	4/10/2028	206,246	0.01%
Tatra Banka A.S.	100,000	5.95%	17/2/2026	101,263	0.00%
				307,509	0.01%
Slovenia 0.00% (30 June 2023: 0.00%)					
Nova Kreditna Banka Maribor d.d.	100,000	7.38%	29/6/2026	103,246	0.00%
				103,246	0.00%
South Africa 0.08% (30 June 2023: 0.08%)					
Anglo American Capital plc	400,000	1.63%	18/9/2025	388,137	0.01%
Anglo American Capital plc	500,000	1.63%	11/3/2026	480,805	0.02%
Anglo American Capital plc	600,000	5.00%	15/3/2031	639,029	0.03%
Anglo American Capital plc	400,000	4.75%	21/9/2032	420,273	0.02%
				1,928,244	0.08%
Spain 5.40% (30 June 2023: 5.31%)					
Abanca Corp. Bancaria SA	400,000	5.50%	18/5/2026	406,332	0.02%
Abanca Corp. Bancaria SA	400,000	0.50%	8/9/2027	365,117	0.02%
Abanca Corp. Bancaria SA	400,000	5.25%	14/9/2028	414,739	0.02%
Abanca Corp. Bancaria SA	500,000	5.88%	2/4/2030	532,764	0.02%
Abertis Infraestructuras SA	700,000	0.63%	15/7/2025	670,339	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Abertis Infraestructuras SA	1,200,000	1.38%	20/5/2026	1,158,664	0.05%
Abertis Infraestructuras SA	300,000	1.00%	27/2/2027	282,054	0.01%
Abertis Infraestructuras SA	500,000	2.38%	27/9/2027	487,061	0.02%
Abertis Infraestructuras SA	200,000	4.13%	31/1/2028	205,718	0.01%
Abertis Infraestructuras SA	1,200,000	1.25%	7/2/2028	1,106,291	0.05%
Abertis Infraestructuras SA	100,000	1.13%	26/3/2028	91,604	0.00%
Abertis Infraestructuras SA	1,700,000	2.25%	29/3/2029	1,596,196	0.07%
Abertis Infraestructuras SA	200,000	1.63%	15/7/2029	181,436	0.01%
Abertis Infraestructuras SA	500,000	4.13%	7/8/2029	513,569	0.02%
Abertis Infraestructuras SA	700,000	3.00%	27/3/2031	667,356	0.03%
Abertis Infraestructuras SA	500,000	1.88%	26/3/2032	433,184	0.02%
Acciona Energia Financiacion Filiales SA	200,000	0.38%	7/10/2027	179,238	0.01%
Acciona Energia Financiacion Filiales SA	600,000	3.75%	25/4/2030	592,285	0.02%
Acciona Energia Financiacion Filiales SA	900,000	5.13%	23/4/2031	949,960	0.04%
Acciona Energia Financiacion Filiales SA	400,000	1.38%	26/1/2032	335,267	0.01%
ACS Servicios Comunicaciones y Energia SA	300,000	1.88%	20/4/2026	290,365	0.01%
Amadeus IT Group SA	200,000	1.50%	18/9/2026	194,210	0.01%
Amadeus IT Group SA	500,000	2.88%	20/5/2027	495,624	0.02%
Banco Bilbao Vizcaya Argentaria SA	1,000,000	1.38%	14/5/2025	970,070	0.04%
Banco Bilbao Vizcaya Argentaria SA	1,000,000	0.75%	4/6/2025	963,812	0.04%
Banco Bilbao Vizcaya Argentaria SA	1,800,000	1.75%	26/11/2025	1,751,095	0.07%
Banco Bilbao Vizcaya Argentaria SA	1,300,000	4.13%	10/5/2026	1,308,294	0.05%
Banco Bilbao Vizcaya Argentaria SA	600,000	1.00%	21/6/2026	569,864	0.02%
Banco Bilbao Vizcaya Argentaria SA	100,000	0.38%	15/11/2026	92,605	0.00%
Banco Bilbao Vizcaya Argentaria SA	1,400,000	0.50%	14/1/2027	1,291,395	0.05%
Banco Bilbao Vizcaya Argentaria SA	500,000	3.50%	10/2/2027	500,557	0.02%
Banco Bilbao Vizcaya Argentaria SA	700,000	0.13%	24/3/2027	651,821	0.03%
Banco Bilbao Vizcaya Argentaria SA	2,200,000	3.38%	20/9/2027	2,220,822	0.09%
Banco Bilbao Vizcaya Argentaria SA	1,000,000	0.88%	14/1/2029	906,689	0.04%
Banco Bilbao Vizcaya Argentaria SA	400,000	4.38%	14/10/2029	424,873	0.02%
Banco Bilbao Vizcaya Argentaria SA	500,000	1.00%	16/1/2030	480,899	0.02%
Banco Bilbao Vizcaya Argentaria SA	900,000	4.63%	13/1/2031	944,031	0.04%
Banco Bilbao Vizcaya Argentaria SA	900,000	5.75%	15/9/2033	946,518	0.04%
Banco de Sabadell SA	1,500,000	0.88%	22/7/2025	1,443,602	0.06%
Banco de Sabadell SA	100,000	1.13%	11/3/2027	94,905	0.00%
Banco de Sabadell SA	900,000	5.13%	10/11/2028	946,085	0.04%
Banco de Sabadell SA	900,000	5.00%	7/6/2029	946,009	0.04%
Banco Santander SA	1,200,000	1.13%	17/1/2025	1,167,549	0.05%
Banco Santander SA	200,000	0.10%	26/1/2025	199,482	0.01%
Banco Santander SA	1,700,000	2.50%	18/3/2025	1,676,537	0.07%
Banco Santander SA	1,000,000	1.38%	5/1/2026	959,155	0.04%
Banco Santander SA	900,000	3.75%	16/1/2026	907,625	0.04%
Banco Santander SA	1,300,000	3.25%	4/4/2026	1,291,847	0.05%
Banco Santander SA	2,700,000	3.63%	27/9/2026	2,703,880	0.11%
Banco Santander SA	500,000	0.30%	4/10/2026	464,524	0.02%
Banco Santander SA	1,000,000	3.13%	19/1/2027	991,587	0.04%
Banco Santander SA	1,200,000	0.50%	4/2/2027	1,101,054	0.05%
Banco Santander SA	1,100,000	0.50%	24/3/2027	1,026,578	0.04%
Banco Santander SA	700,000	1.13%	23/6/2027	653,275	0.03%
Banco Santander SA	1,300,000	4.63%	18/10/2027	1,331,892	0.05%
Banco Santander SA	1,900,000	3.88%	16/1/2028	1,945,325	0.08%
Banco Santander SA	800,000	2.13%	8/2/2028	757,094	0.03%
Banco Santander SA	800,000	0.20%	11/2/2028	707,505	0.03%
Banco Santander SA	800,000	0.63%	24/6/2029	708,292	0.03%
Banco Santander SA	1,300,000	4.25%	12/6/2030	1,358,363	0.06%
Banco Santander SA	900,000	1.63%	22/10/2030	775,198	0.03%
Banco Santander SA	2,300,000	4.88%	18/10/2031	2,449,071	0.10%
Banco Santander SA	100,000	1.00%	4/11/2031	85,635	0.00%
Banco Santander SA	1,500,000	5.75%	23/8/2033	1,572,856	0.06%
Bankinter SA	100,000	0.88%	8/7/2026	94,055	0.00%
Bankinter SA	700,000	0.63%	6/10/2027	637,109	0.03%
Bankinter SA	800,000	4.38%	3/5/2030	829,720	0.03%
Bankinter SA	600,000	4.88%	13/9/2031	628,338	0.03%
Bankinter SA	600,000	1.25%	23/12/2032	534,789	0.02%
CaixaBank SA	400,000	0.38%	3/2/2025	386,207	0.02%
CaixaBank SA	700,000	1.13%	27/3/2026	666,615	0.03%
CaixaBank SA	1,700,000	1.63%	13/4/2026	1,654,513	0.07%
CaixaBank SA	900,000	1.38%	19/6/2026	854,710	0.04%
CaixaBank SA	500,000	0.75%	9/7/2026	469,753	0.02%
CaixaBank SA	1,800,000	0.75%	10/7/2026	1,729,854	0.07%
CaixaBank SA	100,000	1.13%	12/11/2026	93,924	0.00%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
CaixaBank SA	800,000	0.38%	18/11/2026	752,937	0.03%
CaixaBank SA	1,400,000	4.63%	16/5/2027	1,429,107	0.06%
CaixaBank SA	600,000	0.63%	21/1/2028	553,473	0.02%
CaixaBank SA	1,100,000	0.75%	26/5/2028	1,002,782	0.04%
CaixaBank SA	600,000	0.50%	9/2/2029	528,861	0.02%
CaixaBank SA	800,000	5.00%	19/7/2029	836,430	0.03%
CaixaBank SA	800,000	3.75%	7/9/2029	820,491	0.03%
CaixaBank SA	700,000	2.25%	17/4/2030	675,834	0.03%
CaixaBank SA	2,000,000	4.25%	6/9/2030	2,076,211	0.09%
CaixaBank SA	700,000	5.38%	14/11/2030	755,268	0.03%
CaixaBank SA	1,000,000	1.25%	18/6/2031	930,745	0.04%
CaixaBank SA	700,000	6.25%	23/2/2033	738,608	0.03%
CaixaBank SA	700,000	4.38%	29/11/2033	735,570	0.03%
CaixaBank SA	1,000,000	6.13%	30/5/2034	1,057,819	0.04%
CaixaBank SA	1,200,000	5.13%	19/7/2034	1,280,530	0.05%
Criteria Caixa SA	500,000	0.88%	28/10/2027	456,661	0.02%
EDP Servicios Financieros Espana SA	700,000	4.13%	4/4/2029	728,672	0.03%
Enagas Financiaciones SA	300,000	1.25%	6/2/2025	292,351	0.01%
Enagas Financiaciones SA	300,000	0.75%	27/10/2026	283,074	0.01%
Enagas Financiaciones SA	100,000	1.38%	5/5/2028	94,749	0.00%
Enagas Financiaciones SA	800,000	0.38%	5/11/2032	635,367	0.03%
FCC Aqualia SA	750,000	2.63%	8/6/2027	733,296	0.03%
FCC Servicios Medio Ambiente Holding SAU	200,000	1.66%	4/12/2026	190,632	0.01%
FCC Servicios Medio Ambiente Holding SAU	500,000	5.25%	30/10/2029	536,687	0.02%
Ferrovial Emisiones SA	200,000	1.38%	31/3/2025	194,668	0.01%
Ferrovial Emisiones SA	200,000	1.38%	14/5/2026	192,622	0.01%
Ferrovial Emisiones SA	200,000	0.54%	12/11/2028	177,352	0.01%
Iberdrola Finanzas SA	900,000	1.58%	Perpetual	801,680	0.03%
Iberdrola Finanzas SA	600,000	4.88%	Perpetual	605,351	0.02%
Iberdrola Finanzas SA	600,000	1.00%	7/3/2025	583,184	0.02%
Iberdrola Finanzas SA	700,000	0.88%	16/6/2025	675,095	0.03%
Iberdrola Finanzas SA	1,000,000	1.25%	28/10/2026	959,844	0.04%
Iberdrola Finanzas SA	800,000	1.25%	13/9/2027	763,443	0.03%
Iberdrola Finanzas SA	1,700,000	3.13%	22/11/2028	1,721,983	0.07%
Iberdrola Finanzas SA	900,000	1.38%	11/3/2032	798,352	0.03%
Iberdrola Finanzas SA	500,000	3.38%	22/11/2032	510,042	0.02%
Iberdrola Finanzas SA	1,100,000	3.63%	13/7/2033	1,139,886	0.05%
Iberdrola International BV	1,400,000	2.25%	Perpetual	1,249,540	0.05%
Iberdrola International BV	1,300,000	1.83%	Perpetual	1,106,838	0.05%
Iberdrola International BV	800,000	1.87%	Perpetual	752,917	0.03%
Iberdrola International BV	700,000	1.45%	Perpetual	637,179	0.03%
Iberdrola International BV	500,000	1.13%	21/4/2026	481,923	0.02%
Inmobiliaria Colonial Socimi SA	1,000,000	1.63%	28/11/2025	966,928	0.04%
Inmobiliaria Colonial Socimi SA	1,300,000	2.00%	17/4/2026	1,258,042	0.05%
Inmobiliaria Colonial Socimi SA	400,000	1.35%	14/10/2028	368,904	0.02%
Inmobiliaria Colonial Socimi SA	700,000	0.75%	22/6/2029	605,410	0.02%
Kutxabank SA	600,000	0.50%	14/10/2027	546,819	0.02%
Kutxabank SA	400,000	4.00%	1/2/2028	404,572	0.02%
Lar Espana Real Estate Socimi SA	300,000	1.75%	22/7/2026	269,396	0.01%
Madrilena Red de Gas Finance BV	100,000	1.38%	11/4/2025	96,416	0.00%
Mapfre SA	100,000	2.88%	13/4/2030	91,251	0.00%
Mapfre SA	1,100,000	4.38%	31/3/2047	1,084,047	0.04%
Mapfre SA	700,000	4.13%	7/9/2048	675,708	0.03%
Merlin Properties Socimi SA	400,000	1.75%	26/5/2025	388,737	0.02%
Merlin Properties Socimi SA	600,000	1.88%	2/11/2026	577,580	0.02%
Merlin Properties Socimi SA	1,100,000	2.38%	13/7/2027	1,058,783	0.04%
Merlin Properties Socimi SA	500,000	1.38%	1/6/2030	423,902	0.02%
Merlin Properties Socimi SA	500,000	1.88%	4/12/2034	395,371	0.02%
Naturgy Finance BV	200,000	1.38%	21/1/2025	195,325	0.01%
Naturgy Finance BV	700,000	0.88%	15/5/2025	674,853	0.03%
Naturgy Finance BV	100,000	1.25%	15/1/2026	95,859	0.00%
Naturgy Finance BV	400,000	1.25%	19/4/2026	383,193	0.02%
Naturgy Finance BV	500,000	1.38%	19/1/2027	473,990	0.02%
Naturgy Finance BV	1,200,000	1.50%	29/1/2028	1,129,072	0.05%
Naturgy Finance BV	100,000	1.88%	5/10/2029	92,924	0.00%
Naturgy Finance BV	600,000	0.75%	28/11/2029	528,456	0.02%
NorteGas Energia Distribucion SA	350,000	2.07%	28/9/2027	329,333	0.01%
NorteGas Energia Distribucion SA	600,000	0.91%	22/1/2031	478,380	0.02%
Prosegur Cash SA	300,000	1.38%	4/2/2026	287,295	0.01%
Prosegur Compania de Seguridad SA	100,000	2.50%	6/4/2029	95,315	0.00%
Red Electrica Financiaciones SAU	700,000	1.13%	24/4/2025	680,793	0.03%

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Red Electrica Financiaciones SAU	200,000	1.00%	21/4/2026	192,082	0.01%
Red Electrica Financiaciones SAU	900,000	1.25%	13/3/2027	858,595	0.04%
Red Electrica Financiaciones SAU	800,000	0.38%	24/7/2028	723,552	0.03%
Redeia Corp. SA	200,000	4.63%	Perpetual	203,578	0.01%
Redeia Corp. SA	400,000	0.88%	14/4/2025	387,097	0.02%
Redexis Gas Finance BV	1,200,000	1.88%	28/5/2025	1,169,224	0.05%
Redexis Gas Finance BV	150,000	1.88%	27/4/2027	141,044	0.01%
Repsol Europe Finance Sarl	1,100,000	0.38%	6/7/2029	951,599	0.04%
Repsol Europe Finance Sarl	600,000	0.88%	6/7/2033	482,313	0.02%
Repsol International Finance BV	1,000,000	2.00%	15/12/2025	977,372	0.04%
Repsol International Finance BV	500,000	0.25%	2/8/2027	452,810	0.02%
Santander Consumer Finance SA	500,000	0.38%	17/1/2025	483,485	0.02%
Santander Consumer Finance SA	600,000	0.00%	23/2/2026	559,821	0.02%
Santander Consumer Finance SA	900,000	0.50%	14/1/2027	827,899	0.03%
Santander Consumer Finance SA	500,000	4.13%	5/5/2028	516,526	0.02%
Telefonica Emisiones SA	200,000	1.53%	17/1/2025	195,682	0.01%
Telefonica Emisiones SA	1,000,000	1.50%	11/9/2025	971,759	0.04%
Telefonica Emisiones SA	1,400,000	1.46%	13/4/2026	1,351,150	0.06%
Telefonica Emisiones SA	1,300,000	1.45%	22/1/2027	1,240,040	0.05%
Telefonica Emisiones SA	1,000,000	1.20%	21/8/2027	933,317	0.04%
Telefonica Emisiones SA	500,000	1.72%	12/1/2028	472,969	0.02%
Telefonica Emisiones SA	500,000	2.32%	17/10/2028	481,924	0.02%
Telefonica Emisiones SA	200,000	1.79%	12/3/2029	188,307	0.01%
Telefonica Emisiones SA	800,000	0.66%	3/2/2030	691,294	0.03%
Telefonica Emisiones SA	1,200,000	2.59%	25/5/2031	1,153,041	0.05%
Telefonica Emisiones SA	500,000	1.93%	17/10/2031	456,672	0.02%
Telefonica Emisiones SA	500,000	1.81%	21/5/2032	448,831	0.02%
Telefonica Emisiones SA	1,300,000	4.18%	21/11/2033	1,366,059	0.06%
Telefonica Emisiones SA	425,000	1.96%	1/7/2039	340,762	0.01%
Telefonica Emisiones SA	700,000	1.86%	13/7/2040	546,287	0.02%
Telefonica Europe BV	186,000	5.88%	14/2/2033	223,321	0.01%
Unicaja Banco SA	300,000	1.00%	1/12/2026	283,439	0.01%
Unicaja Banco SA	600,000	5.13%	21/2/2029	616,083	0.03%
Werfen SA	200,000	0.50%	28/10/2026	183,524	0.01%
Werfen SA	400,000	4.63%	6/6/2028	407,584	0.02%
				130,630,980	5.40%
Sweden 2.93% (30 June 2023: 2.73%)					
Akelius Residential Property AB	600,000	1.75%	7/2/2025	581,684	0.02%
Akelius Residential Property Financing BV	300,000	1.00%	17/1/2028	258,146	0.01%
Akelius Residential Property Financing BV	450,000	1.13%	11/1/2029	371,411	0.02%
Akelius Residential Property Financing BV	800,000	0.75%	22/2/2030	620,464	0.03%
Alfa Laval Treasury International AB	300,000	0.25%	25/6/2024	294,667	0.01%
Alfa Laval Treasury International AB	100,000	0.88%	18/2/2026	95,541	0.00%
Alfa Laval Treasury International AB	300,000	1.38%	18/2/2029	274,883	0.01%
Assa Abloy AB	300,000	3.75%	13/9/2026	305,641	0.01%
Assa Abloy AB	600,000	3.88%	13/9/2030	630,016	0.03%
Assa Abloy AB	775,000	4.13%	13/9/2035	850,188	0.04%
Atlas Copco AB	200,000	0.63%	30/8/2026	188,724	0.01%
Atlas Copco Finance DAC	450,000	0.13%	3/9/2029	386,417	0.02%
Balder Finland OYJ	1,400,000	1.00%	20/1/2029	1,068,735	0.04%
Balder Finland OYJ	400,000	1.38%	24/5/2030	290,234	0.01%
Castellum AB	400,000	0.75%	4/9/2026	362,099	0.02%
Electrolux AB	800,000	4.13%	5/10/2026	812,117	0.03%
Electrolux AB	100,000	4.50%	29/9/2028	102,314	0.00%
Electrolux AB	300,000	2.50%	18/5/2030	275,515	0.01%
Energa Finance AB	225,000	2.13%	7/3/2027	213,934	0.01%
EQT AB	700,000	2.38%	6/4/2028	660,477	0.03%
EQT AB	350,000	0.88%	14/5/2031	277,761	0.01%
EQT AB	400,000	2.88%	6/4/2032	355,692	0.02%
Essity AB	125,000	1.13%	5/3/2025	121,454	0.01%
Essity AB	567,000	1.63%	30/3/2027	542,813	0.02%
Essity AB	500,000	0.50%	3/2/2030	438,381	0.02%
Essity AB	300,000	0.25%	8/2/2031	255,534	0.01%
Essity Capital BV	600,000	3.00%	21/9/2026	598,365	0.03%
Fastighets AB Balder	650,000	1.88%	23/1/2026	592,703	0.02%
Fastighets AB Balder	100,000	1.13%	29/1/2027	85,650	0.00%
Fastighets AB Balder	400,000	1.25%	28/1/2028	325,627	0.01%
H&M Finance BV	350,000	0.25%	25/8/2029	292,440	0.01%
Heimstaden Bostad Treasury BV	600,000	0.25%	13/10/2024	564,668	0.02%
Heimstaden Bostad Treasury BV	700,000	0.63%	24/7/2025	620,494	0.03%
Heimstaden Bostad Treasury BV	500,000	1.38%	3/3/2027	396,172	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Heimstaden Bostad Treasury BV	1,000,000	1.00%	13/4/2028	716,099	0.03%
Heimstaden Bostad Treasury BV	600,000	1.38%	24/7/2028	429,852	0.02%
Heimstaden Bostad Treasury BV	219,000	1.63%	13/10/2031	137,752	0.01%
Hemso Fastighets AB	100,000	1.00%	9/9/2026	92,635	0.00%
Investor AB	1,550,000	2.75%	10/6/2032	1,505,611	0.06%
Investor AB	100,000	0.38%	29/10/2035	72,436	0.00%
Investor AB	200,000	1.50%	20/6/2039	151,952	0.01%
Lansforsakringar Bank AB	560,000	0.13%	19/2/2025	537,308	0.02%
Lansforsakringar Bank AB	600,000	0.05%	15/4/2026	554,567	0.02%
Lansforsakringar Bank AB	300,000	4.00%	18/1/2027	304,980	0.01%
Molnlycke Holding AB	525,000	1.88%	28/2/2025	512,744	0.02%
Molnlycke Holding AB	100,000	4.25%	8/9/2028	102,669	0.00%
Molnlycke Holding AB	600,000	0.88%	5/9/2029	516,655	0.02%
Molnlycke Holding AB	500,000	0.63%	15/1/2031	404,231	0.02%
Sagax AB	900,000	2.25%	13/3/2025	875,382	0.04%
Sagax AB	350,000	1.13%	30/1/2027	314,786	0.01%
Sagax Euro Mtn NL BV	300,000	0.75%	26/1/2028	256,316	0.01%
Sagax Euro Mtn NL BV	300,000	1.00%	17/5/2029	245,256	0.01%
Sandvik AB	400,000	3.00%	18/6/2026	396,130	0.02%
Sandvik AB	900,000	2.13%	7/6/2027	872,800	0.04%
Sandvik AB	400,000	0.38%	25/11/2028	351,944	0.02%
Sandvik AB	200,000	3.75%	27/9/2029	206,820	0.01%
Scania CV AB	500,000	2.25%	3/6/2025	489,698	0.02%
Securitas AB	300,000	0.25%	22/2/2028	264,343	0.01%
Skandinaviska Enskilda Banken AB	450,000	3.25%	24/11/2025	450,328	0.02%
Skandinaviska Enskilda Banken AB	2,383,000	4.00%	9/11/2026	2,424,659	0.10%
Skandinaviska Enskilda Banken AB	1,500,000	1.75%	11/11/2026	1,440,516	0.06%
Skandinaviska Enskilda Banken AB	600,000	0.38%	11/2/2027	546,889	0.02%
Skandinaviska Enskilda Banken AB	1,000,000	4.13%	29/6/2027	1,030,024	0.04%
Skandinaviska Enskilda Banken AB	1,350,000	0.75%	9/8/2027	1,228,068	0.05%
Skandinaviska Enskilda Banken AB	1,255,000	3.75%	7/2/2028	1,268,830	0.05%
Skandinaviska Enskilda Banken AB	600,000	3.88%	9/5/2028	614,473	0.03%
Skandinaviska Enskilda Banken AB	1,400,000	0.38%	21/6/2028	1,223,901	0.05%
Skandinaviska Enskilda Banken AB	100,000	4.38%	6/11/2028	103,742	0.00%
Skandinaviska Enskilda Banken AB	400,000	0.63%	12/11/2029	341,179	0.01%
Skandinaviska Enskilda Banken AB	893,000	0.75%	3/11/2031	812,853	0.03%
Skandinaviska Enskilda Banken AB	500,000	5.00%	17/8/2033	519,749	0.02%
SKF AB	100,000	1.25%	17/9/2025	96,543	0.00%
SKF AB	200,000	3.13%	14/9/2028	200,007	0.01%
SKF AB	300,000	0.88%	15/11/2029	262,501	0.01%
SKF AB	300,000	0.25%	15/2/2031	238,851	0.01%
Svenska Handelsbanken AB	1,910,000	1.00%	15/4/2025	1,853,249	0.08%
Svenska Handelsbanken AB	995,000	3.75%	5/5/2026	1,007,621	0.04%
Svenska Handelsbanken AB	600,000	0.05%	3/9/2026	551,846	0.02%
Svenska Handelsbanken AB	300,000	0.13%	3/11/2026	275,699	0.01%
Svenska Handelsbanken AB	800,000	3.88%	10/5/2027	816,360	0.03%
Svenska Handelsbanken AB	511,000	3.75%	1/11/2027	524,310	0.02%
Svenska Handelsbanken AB	700,000	0.01%	2/12/2027	619,239	0.03%
Svenska Handelsbanken AB	1,100,000	3.38%	17/2/2028	1,110,145	0.05%
Svenska Handelsbanken AB	590,000	0.05%	6/9/2028	513,439	0.02%
Svenska Handelsbanken AB	625,000	1.38%	23/2/2029	570,792	0.02%
Svenska Handelsbanken AB	1,025,000	2.63%	5/9/2029	1,001,168	0.04%
Svenska Handelsbanken AB	1,050,000	0.50%	18/2/2030	889,164	0.04%
Svenska Handelsbanken AB	300,000	3.25%	1/6/2033	292,497	0.01%
Svenska Handelsbanken AB	825,000	5.00%	16/8/2034	864,859	0.04%
Swedbank AB	500,000	0.75%	5/5/2025	482,013	0.02%
Swedbank AB	800,000	3.75%	14/11/2025	806,820	0.03%
Swedbank AB	1,200,000	4.63%	30/5/2026	1,212,593	0.05%
Swedbank AB	700,000	0.25%	2/11/2026	645,962	0.03%
Swedbank AB	700,000	1.30%	17/2/2027	651,649	0.03%
Swedbank AB	1,290,000	0.30%	20/5/2027	1,191,730	0.05%
Swedbank AB	300,000	2.10%	25/5/2027	288,758	0.01%
Swedbank AB	700,000	0.20%	12/1/2028	610,244	0.03%
Swedbank AB	945,000	4.25%	11/7/2028	970,877	0.04%
Swedbank AB	1,100,000	4.13%	13/11/2028	1,139,616	0.05%
Swedbank AB	550,000	4.38%	5/9/2030	570,111	0.02%
Swedbank AB	900,000	3.63%	23/8/2032	879,817	0.04%
Swedish Match AB	600,000	1.20%	10/11/2025	573,540	0.02%
Swedish Match AB	1,625,000	0.88%	26/2/2027	1,498,001	0.06%
Tele2 AB	400,000	2.13%	15/5/2028	382,973	0.02%
Tele2 AB	560,000	3.75%	22/11/2029	574,726	0.02%

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Tele2 AB	350,000	0.75%	23/3/2031	292,588	0.01%
Telefonaktiebolaget LM Ericsson	500,000	1.13%	8/2/2027	461,965	0.02%
Telefonaktiebolaget LM Ericsson	800,000	1.00%	26/5/2029	677,773	0.03%
Telia Co. AB	500,000	3.88%	1/10/2025	505,866	0.02%
Telia Co. AB	1,200,000	0.13%	27/11/2030	981,278	0.04%
Telia Co. AB	650,000	3.63%	22/2/2032	672,831	0.03%
Telia Co. AB	200,000	3.50%	5/9/2033	205,116	0.01%
Telia Co. AB	600,000	2.13%	20/2/2034	541,183	0.02%
Telia Co. AB	200,000	1.63%	23/2/2035	169,049	0.01%
Telia Co. AB	400,000	1.38%	11/5/2081	371,498	0.02%
Telia Co. AB	400,000	4.63%	21/12/2082	398,973	0.02%
Telia Co. AB	300,000	2.75%	30/6/2083	276,004	0.01%
Volvo Treasury AB	600,000	0.63%	14/2/2025	580,686	0.02%
Volvo Treasury AB	900,000	1.63%	26/5/2025	877,858	0.04%
Volvo Treasury AB	100,000	1.63%	18/9/2025	97,167	0.00%
Volvo Treasury AB	160,000	3.50%	17/11/2025	160,680	0.01%
Volvo Treasury AB	1,700,000	2.63%	20/2/2026	1,680,136	0.07%
Volvo Treasury AB	360,000	0.00%	18/5/2026	334,660	0.01%
Volvo Treasury AB	100,000	3.88%	29/8/2026	101,891	0.00%
Volvo Treasury AB	500,000	3.63%	25/5/2027	508,603	0.02%
Volvo Treasury AB	400,000	2.00%	19/8/2027	386,271	0.02%
				70,878,934	2.93%
Switzerland 3.28% (30 June 2023: 3.47%)					
ABB Finance BV	300,000	0.00%	19/1/2030	252,627	0.01%
Adecco International Financial Services BV	600,000	0.13%	21/9/2028	531,617	0.02%
Adecco International Financial Services BV	500,000	1.25%	20/11/2029	453,556	0.02%
Adecco International Financial Services BV	300,000	0.50%	21/9/2031	249,195	0.01%
Adecco International Financial Services BV	200,000	1.00%	21/3/2082	173,577	0.01%
Argentum Netherlands BV for Givaudan SA	600,000	1.13%	17/9/2025	578,720	0.02%
Argentum Netherlands BV for Givaudan SA	600,000	2.00%	17/9/2030	566,486	0.02%
Argentum Netherlands BV for Swiss Life AG	1,000,000	4.38%	Perpetual	990,537	0.04%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.	750,000	3.50%	1/10/2046	738,411	0.03%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.	200,000	2.75%	19/2/2049	187,380	0.01%
Cloverie plc for Zurich Insurance Co., Ltd.	200,000	1.75%	16/9/2024	196,982	0.01%
Cloverie plc for Zurich Insurance Co., Ltd.	1,441,000	1.50%	15/12/2028	1,352,652	0.06%
Coca-Cola HBC Finance BV	600,000	1.00%	14/5/2027	562,181	0.02%
Coca-Cola HBC Finance BV	700,000	0.63%	21/11/2029	605,691	0.02%
Coca-Cola HBC Finance BV	600,000	1.63%	14/5/2031	539,520	0.02%
Credit Suisse AG	400,000	0.45%	19/5/2025	383,997	0.02%
Credit Suisse AG	1,400,000	0.25%	5/1/2026	1,313,718	0.05%
Credit Suisse AG	1,400,000	1.50%	10/4/2026	1,340,586	0.05%
Credit Suisse AG	1,460,000	5.50%	20/8/2026	1,534,348	0.06%
Credit Suisse AG	1,000,000	0.25%	1/9/2028	869,671	0.04%
ELM BV for Firmenich International SA	400,000	3.75%	Perpetual	391,444	0.02%
ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG	700,000	3.38%	29/9/2047	667,829	0.03%
ELM BV for Swiss Life Insurance & Pension Group	385,000	4.50%	Perpetual	381,250	0.02%
ELM BV for Swiss Reinsurance Co., Ltd.	760,000	2.60%	Perpetual	734,016	0.03%
Firmenich Productions Participations SAS	700,000	1.38%	30/10/2026	671,654	0.03%
Firmenich Productions Participations SAS	800,000	1.75%	30/4/2030	740,874	0.03%
Givaudan Finance Europe BV	500,000	1.00%	22/4/2027	474,345	0.02%
Givaudan Finance Europe BV	800,000	1.63%	22/4/2032	714,737	0.03%
Helvetia Europe SA	500,000	2.75%	30/9/2041	433,276	0.02%
Holcim Finance Luxembourg SA	200,000	1.50%	6/4/2025	194,811	0.01%
Holcim Finance Luxembourg SA	500,000	2.38%	9/4/2025	493,459	0.02%
Holcim Finance Luxembourg SA	900,000	0.50%	29/11/2026	838,821	0.03%
Holcim Finance Luxembourg SA	200,000	0.13%	19/7/2027	181,316	0.01%
Holcim Finance Luxembourg SA	800,000	2.25%	26/5/2028	775,439	0.03%
Holcim Finance Luxembourg SA	800,000	1.75%	29/8/2029	737,746	0.03%
Holcim Finance Luxembourg SA	450,000	0.63%	6/4/2030	381,790	0.02%
Holcim Finance Luxembourg SA	1,100,000	0.50%	3/9/2030	913,331	0.04%
Holcim Finance Luxembourg SA	1,000,000	0.50%	23/4/2031	814,186	0.03%
Holcim Finance Luxembourg SA	400,000	0.63%	19/1/2033	312,330	0.01%
Nestle Finance International Ltd.	4,300,000	0.00%	14/6/2026	4,033,704	0.17%
Nestle Finance International Ltd.	100,000	0.88%	29/3/2027	94,748	0.00%
Nestle Finance International Ltd.	500,000	0.13%	12/11/2027	455,653	0.02%
Nestle Finance International Ltd.	825,000	1.50%	1/4/2030	766,886	0.03%
Nestle Finance International Ltd.	1,525,000	1.25%	29/3/2031	1,371,596	0.06%
Nestle Finance International Ltd.	600,000	0.38%	12/5/2032	495,205	0.02%
Nestle Finance International Ltd.	500,000	0.00%	3/3/2033	386,732	0.02%
Nestle Finance International Ltd.	200,000	0.63%	14/2/2034	161,555	0.01%
Nestle Finance International Ltd.	950,000	1.50%	29/3/2035	821,787	0.03%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Nestle Finance International Ltd.	650,000	1.75%	2/11/2037	561,563	0.02%
Nestle Finance International Ltd.	450,000	0.38%	3/12/2040	299,326	0.01%
Nestle Finance International Ltd.	670,000	0.88%	14/6/2041	481,931	0.02%
Novartis Finance SA	100,000	1.63%	9/11/2026	97,598	0.00%
Novartis Finance SA	650,000	1.13%	30/9/2027	620,299	0.03%
Novartis Finance SA	200,000	0.63%	20/9/2028	183,847	0.01%
Novartis Finance SA	2,550,000	0.00%	23/9/2028	2,256,033	0.09%
Novartis Finance SA	1,075,000	1.38%	14/8/2030	987,708	0.04%
Novartis Finance SA	800,000	1.70%	14/8/2038	688,041	0.03%
Raiffeisen Schweiz Genossenschaft	900,000	5.23%	1/11/2027	954,090	0.04%
Raiffeisen Schweiz Genossenschaft	300,000	4.84%	3/11/2028	312,914	0.01%
Richemont International Holding SA	1,600,000	1.00%	26/3/2026	1,533,950	0.06%
Richemont International Holding SA	1,100,000	0.75%	26/5/2028	1,009,501	0.04%
Richemont International Holding SA	1,400,000	1.50%	26/3/2030	1,294,863	0.05%
Richemont International Holding SA	200,000	1.13%	26/5/2032	173,284	0.01%
Richemont International Holding SA	1,000,000	2.00%	26/3/2038	865,117	0.04%
Richemont International Holding SA	500,000	1.63%	26/5/2040	399,223	0.02%
Roche Finance Europe BV	100,000	0.88%	25/2/2025	97,638	0.00%
Roche Finance Europe BV	100,000	3.31%	4/12/2027	102,354	0.00%
SGS Nederland Holding BV	500,000	0.13%	21/4/2027	453,898	0.02%
Sika Capital BV	500,000	3.75%	3/11/2026	508,278	0.02%
Sika Capital BV	400,000	0.88%	29/4/2027	373,803	0.01%
Sika Capital BV	200,000	1.50%	29/4/2031	180,035	0.01%
SIX Finance Luxembourg SA	700,000	0.00%	2/12/2025	657,804	0.03%
Swiss Life Finance I Ltd.	500,000	3.25%	31/8/2029	501,053	0.02%
Swiss Life Finance I Ltd.	500,000	0.50%	15/9/2031	405,462	0.02%
Swiss Re Finance UK plc	900,000	2.71%	4/6/2052	797,875	0.03%
Tyco Electronics Group SA	500,000	0.00%	14/2/2025	481,014	0.02%
Tyco Electronics Group SA	200,000	0.00%	16/2/2029	172,832	0.01%
UBS AG	1,500,000	0.01%	31/3/2026	1,397,225	0.06%
UBS AG	500,000	0.01%	29/6/2026	462,958	0.02%
UBS AG	800,000	0.50%	31/3/2031	654,131	0.03%
UBS Group AG	3,000,000	0.25%	29/1/2026	2,875,159	0.12%
UBS Group AG	1,500,000	3.25%	2/4/2026	1,486,652	0.06%
UBS Group AG	2,900,000	2.13%	13/10/2026	2,817,558	0.12%
UBS Group AG	900,000	0.25%	3/11/2026	844,206	0.03%
UBS Group AG	600,000	2.75%	15/6/2027	587,849	0.02%
UBS Group AG	1,225,000	1.00%	24/6/2027	1,150,018	0.05%
UBS Group AG	995,000	0.65%	14/1/2028	909,338	0.04%
UBS Group AG	1,000,000	0.25%	24/2/2028	879,607	0.04%
UBS Group AG	1,087,000	4.63%	17/3/2028	1,117,955	0.05%
UBS Group AG	1,706,000	0.25%	5/11/2028	1,501,173	0.06%
UBS Group AG	3,150,000	7.75%	1/3/2029	3,629,994	0.15%
UBS Group AG	500,000	0.65%	10/9/2029	425,537	0.02%
UBS Group AG	1,150,000	3.13%	15/6/2030	1,118,660	0.05%
UBS Group AG	900,000	4.38%	11/1/2031	928,445	0.04%
UBS Group AG	1,200,000	0.88%	3/11/2031	968,328	0.04%
UBS Group AG	600,000	4.75%	17/3/2032	632,140	0.03%
UBS Group AG	2,000,000	2.88%	2/4/2032	1,868,397	0.08%
UBS Group AG	1,700,000	0.63%	18/1/2033	1,282,519	0.05%
UBS Group AG	900,000	0.63%	24/2/2033	690,246	0.03%
Zurich Finance Ireland Designated Activity Co.	100,000	1.63%	17/6/2039	80,820	0.00%
Zurich Finance Ireland Designated Activity Co.	700,000	1.88%	17/9/2050	609,262	0.02%
				79,231,483	3.28%
United Kingdom 8.05% (30 June 2023: 8.27%)					
3i Group plc	400,000	4.88%	14/6/2029	418,053	0.02%
Aptiv plc	500,000	1.50%	10/3/2025	486,894	0.02%
AstraZeneca plc	1,750,000	3.63%	3/3/2027	1,790,266	0.07%
AstraZeneca plc	350,000	1.25%	12/5/2028	329,278	0.01%
AstraZeneca plc	1,400,000	0.38%	3/6/2029	1,231,785	0.05%
Aviva plc	900,000	3.38%	4/12/2045	877,476	0.04%
Babcock International Group plc	700,000	1.38%	13/9/2027	644,303	0.03%
Barclays plc	993,000	1.38%	24/1/2026	964,445	0.04%
Barclays plc	1,587,000	2.89%	31/1/2027	1,560,477	0.06%
Barclays plc	300,000	0.88%	28/1/2028	275,398	0.01%
Barclays plc	1,775,000	0.58%	9/8/2029	1,527,838	0.06%
Barclays plc	1,000,000	4.92%	8/8/2030	1,042,400	0.04%
Barclays plc	925,000	1.13%	22/3/2031	852,271	0.04%
Barclays plc	1,400,000	1.11%	12/5/2032	1,141,422	0.05%
Barclays plc	1,100,000	5.26%	29/1/2034	1,177,706	0.05%
BAT International Finance plc	200,000	2.75%	25/3/2025	197,335	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
BAT International Finance plc	1,215,000	1.25%	13/3/2027	1,129,783	0.05%
BAT International Finance plc	1,000,000	2.25%	16/1/2030	889,901	0.04%
BAT International Finance plc	200,000	2.00%	13/3/2045	127,005	0.01%
BAT Netherlands Finance BV	700,000	3.13%	7/4/2028	698,353	0.03%
BG Energy Capital plc	500,000	2.25%	21/11/2029	474,764	0.02%
BNI Finance BV	1,300,000	3.88%	1/12/2030	1,348,122	0.06%
BP Capital Markets BV	860,000	3.77%	12/5/2030	889,174	0.04%
BP Capital Markets BV	1,600,000	4.32%	12/5/2035	1,696,718	0.07%
BP Capital Markets BV	500,000	0.93%	4/12/2040	330,810	0.01%
BP Capital Markets BV	1,000,000	1.47%	21/9/2041	707,573	0.03%
BP Capital Markets plc	3,100,000	3.25%	Perpetual	2,993,293	0.12%
BP Capital Markets plc	1,950,000	3.63%	Perpetual	1,825,457	0.08%
BP Capital Markets plc	1,100,000	2.97%	27/2/2026	1,093,271	0.05%
BP Capital Markets plc	1,000,000	2.21%	25/9/2026	977,990	0.04%
BP Capital Markets plc	1,150,000	1.57%	16/2/2027	1,097,861	0.05%
BP Capital Markets plc	800,000	2.52%	7/4/2028	785,338	0.03%
BP Capital Markets plc	400,000	1.59%	3/7/2028	375,776	0.02%
BP Capital Markets plc	1,250,000	1.64%	26/6/2029	1,160,731	0.05%
BP Capital Markets plc	1,500,000	1.23%	8/5/2031	1,309,435	0.05%
BP Capital Markets plc	500,000	2.82%	7/4/2032	486,040	0.02%
BP Capital Markets plc	200,000	1.10%	15/11/2034	157,861	0.01%
British Telecommunications plc	1,050,000	0.50%	12/9/2025	1,000,278	0.04%
British Telecommunications plc	700,000	1.75%	10/3/2026	678,964	0.03%
British Telecommunications plc	960,000	1.50%	23/6/2027	907,951	0.04%
British Telecommunications plc	560,000	2.75%	30/8/2027	553,370	0.02%
British Telecommunications plc	100,000	2.13%	26/9/2028	95,844	0.00%
British Telecommunications plc	725,000	1.13%	12/9/2029	650,564	0.03%
British Telecommunications plc	974,000	3.75%	13/5/2031	1,001,344	0.04%
British Telecommunications plc	500,000	3.38%	30/8/2032	500,040	0.02%
British Telecommunications plc	300,000	4.25%	6/1/2033	315,929	0.01%
BUFA Finance plc	569,000	5.00%	12/10/2030	611,255	0.03%
Cadent Finance plc	200,000	4.25%	5/7/2029	208,799	0.01%
Cadent Finance plc	1,250,000	0.63%	19/3/2030	1,052,719	0.04%
Cadent Finance plc	100,000	0.75%	11/3/2032	80,688	0.00%
CCEP Finance Ireland DAC	800,000	0.00%	6/9/2025	756,623	0.03%
CCEP Finance Ireland DAC	750,000	0.50%	6/9/2029	649,539	0.03%
CCEP Finance Ireland DAC	900,000	0.88%	6/5/2033	727,101	0.03%
CCEP Finance Ireland DAC	250,000	1.50%	6/5/2041	185,408	0.01%
CK Hutchison Europe Finance 18 Ltd.	600,000	1.25%	13/4/2025	579,879	0.02%
CK Hutchison Europe Finance 18 Ltd.	500,000	2.00%	13/4/2030	453,301	0.02%
CK Hutchison Europe Finance 21 Ltd.	300,000	0.75%	2/11/2029	254,542	0.01%
CK Hutchison Europe Finance 21 Ltd.	700,000	1.00%	2/11/2033	536,894	0.02%
CK Hutchison Finance 16 Ltd.	500,000	2.00%	6/4/2028	474,812	0.02%
CK Hutchison Group Telecom Finance SA	1,100,000	0.75%	17/4/2026	1,036,639	0.04%
CNH Industrial Finance Europe SA	1,300,000	1.75%	12/9/2025	1,265,103	0.05%
CNH Industrial Finance Europe SA	400,000	1.88%	19/1/2026	388,543	0.02%
CNH Industrial Finance Europe SA	595,000	1.75%	25/3/2027	569,718	0.02%
CNH Industrial Finance Europe SA	600,000	1.63%	3/7/2029	546,023	0.02%
Coca-Cola Europacific Partners plc	723,000	2.38%	7/5/2025	713,174	0.03%
Coca-Cola Europacific Partners plc	200,000	1.75%	27/3/2026	194,444	0.01%
Coca-Cola Europacific Partners plc	1,750,000	1.50%	8/11/2027	1,653,549	0.07%
Coca-Cola Europacific Partners plc	600,000	1.75%	26/5/2028	569,669	0.02%
Coca-Cola Europacific Partners plc	800,000	0.20%	2/12/2028	698,095	0.03%
Coca-Cola Europacific Partners plc	700,000	1.13%	12/4/2029	634,907	0.03%
Coca-Cola Europacific Partners plc	593,000	1.88%	18/3/2030	549,775	0.02%
Compass Group Finance Netherlands BV	200,000	1.50%	5/9/2028	188,707	0.01%
Compass Group Finance Netherlands BV	500,000	3.00%	8/3/2030	497,666	0.02%
Diageo Capital BV	150,000	0.13%	28/9/2028	132,129	0.01%
Diageo Capital BV	900,000	1.50%	8/6/2029	837,853	0.03%
Diageo Capital BV	1,175,000	1.88%	8/6/2034	1,042,906	0.04%
Diageo Finance plc	1,000,000	1.00%	22/4/2025	969,544	0.04%
Diageo Finance plc	325,000	3.50%	26/6/2025	325,585	0.01%
Diageo Finance plc	100,000	2.38%	20/5/2026	97,612	0.00%
Diageo Finance plc	200,000	1.88%	27/3/2027	193,577	0.01%
Diageo Finance plc	300,000	1.50%	22/10/2027	284,950	0.01%
Diageo Finance plc	900,000	2.50%	27/3/2032	862,877	0.04%
DS Smith plc	700,000	0.88%	12/9/2026	653,094	0.03%
DS Smith plc	300,000	4.38%	27/7/2027	308,706	0.01%
DS Smith plc	975,000	4.50%	27/7/2030	1,015,747	0.04%
easyJet FinCo BV	900,000	1.88%	3/3/2028	841,209	0.03%
Experian Finance plc	1,100,000	1.38%	25/6/2026	1,051,973	0.04%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
FIL Ltd.	600,000	2.50%	4/11/2026	578,360	0.02%
GlaxoSmithKline Capital plc	1,000,000	4.00%	16/6/2025	1,009,726	0.04%
GlaxoSmithKline Capital plc	1,150,000	1.25%	21/5/2026	1,106,428	0.05%
GlaxoSmithKline Capital plc	600,000	1.00%	12/9/2026	572,034	0.02%
GlaxoSmithKline Capital plc	900,000	1.38%	12/9/2029	833,852	0.03%
GlaxoSmithKline Capital plc	600,000	1.75%	21/5/2030	562,024	0.02%
Global Switch Finance BV	400,000	1.38%	7/10/2030	361,409	0.01%
Global Switch Holdings Ltd.	900,000	2.25%	31/5/2027	875,836	0.04%
GSK Capital BV	1,569,000	3.00%	28/11/2027	1,581,578	0.07%
Haleon Netherlands Capital BV	500,000	1.25%	29/3/2026	479,676	0.02%
Heathrow Funding Ltd.	1,200,000	1.50%	12/10/2025	1,162,382	0.05%
Heathrow Funding Ltd.	950,000	1.50%	11/2/2030	845,967	0.04%
Heathrow Funding Ltd.	1,000,000	1.13%	8/10/2030	855,439	0.04%
Heathrow Funding Ltd.	950,000	4.50%	11/7/2033	1,010,812	0.04%
Heathrow Funding Ltd.	700,000	1.88%	14/3/2034	589,765	0.02%
HSBC Holdings plc	1,200,000	3.00%	30/6/2025	1,187,587	0.05%
HSBC Holdings plc	1,760,000	0.31%	13/11/2026	1,658,297	0.07%
HSBC Holdings plc	729,000	2.50%	15/3/2027	715,025	0.03%
HSBC Holdings plc	1,492,000	3.02%	15/6/2027	1,473,712	0.06%
HSBC Holdings plc	2,250,000	4.75%	10/3/2028	2,333,618	0.10%
HSBC Holdings plc	700,000	3.13%	7/6/2028	688,242	0.03%
HSBC Holdings plc	525,000	0.64%	24/9/2029	460,589	0.02%
HSBC Holdings plc	2,000,000	4.79%	10/3/2032	2,114,582	0.09%
HSBC Holdings plc	1,150,000	6.36%	16/11/2032	1,237,454	0.05%
HSBC Holdings plc	1,700,000	4.86%	23/5/2033	1,802,268	0.07%
IHG Finance LLC	500,000	4.38%	28/11/2029	518,318	0.02%
Imperial Brands Finance Netherlands BV	700,000	5.25%	15/2/2031	724,505	0.03%
Imperial Brands Finance Netherlands BV	933,000	1.75%	18/3/2033	728,853	0.03%
Imperial Brands Finance plc	500,000	1.38%	27/1/2025	486,389	0.02%
Imperial Brands Finance plc	400,000	3.38%	26/2/2026	396,354	0.02%
Imperial Brands Finance plc	700,000	2.13%	12/2/2027	674,939	0.03%
Informa plc	950,000	2.13%	6/10/2025	923,100	0.04%
Informa plc	500,000	1.25%	22/4/2028	457,893	0.02%
InterContinental Hotels Group plc	600,000	2.13%	15/5/2027	578,416	0.02%
Intermediate Capital Group plc	600,000	1.63%	17/2/2027	553,627	0.02%
Intermediate Capital Group plc	350,000	2.50%	28/1/2030	308,221	0.01%
International Distributions Services plc	600,000	1.25%	8/10/2026	560,365	0.02%
International Distributions Services plc	600,000	5.25%	14/9/2028	622,725	0.03%
Investec Bank plc	100,000	1.25%	11/8/2026	93,788	0.00%
Investec Bank plc	500,000	0.50%	17/2/2027	457,014	0.02%
ITV plc	300,000	1.38%	26/9/2026	282,297	0.01%
Linde Finance BV	1,900,000	0.25%	19/5/2027	1,744,936	0.07%
Linde Finance BV	200,000	1.00%	20/4/2028	188,171	0.01%
Linde Finance BV	300,000	0.55%	19/5/2032	248,460	0.01%
Linde plc	100,000	1.00%	30/9/2051	60,599	0.00%
Lloyds Bank Corporate Markets plc	673,000	0.38%	28/1/2025	649,643	0.03%
Lloyds Bank Corporate Markets plc	800,000	2.38%	9/4/2026	785,710	0.03%
Lloyds Bank Corporate Markets plc	1,150,000	4.13%	30/5/2027	1,177,183	0.05%
Lloyds Banking Group plc	1,100,000	3.50%	1/4/2026	1,096,691	0.05%
Lloyds Banking Group plc	1,300,000	1.50%	12/9/2027	1,228,284	0.05%
Lloyds Banking Group plc	1,160,000	4.50%	11/1/2029	1,204,780	0.05%
Lloyds Banking Group plc	200,000	4.50%	18/3/2030	199,484	0.01%
Lloyds Banking Group plc	630,000	3.13%	24/8/2030	613,173	0.03%
Lloyds Banking Group plc	919,000	4.75%	21/9/2031	970,979	0.04%
London Stock Exchange Group plc	750,000	1.75%	6/12/2027	718,269	0.03%
London Stock Exchange Group plc	300,000	1.75%	19/9/2029	280,483	0.01%
Lseg Netherlands BV	150,000	0.00%	6/4/2025	143,778	0.01%
Lseg Netherlands BV	1,100,000	4.13%	29/9/2026	1,128,334	0.05%
Lseg Netherlands BV	600,000	0.25%	6/4/2028	534,880	0.02%
Lseg Netherlands BV	750,000	0.75%	6/4/2033	602,991	0.02%
Marex Group plc	200,000	8.38%	2/2/2028	210,595	0.01%
Mitsubishi HC Capital UK plc	260,000	0.00%	29/10/2024	251,102	0.01%
Mitsubishi HC Capital UK plc	200,000	0.25%	3/2/2025	191,662	0.01%
Mondi Finance plc	460,000	1.63%	27/4/2026	444,055	0.02%
Motability Operations Group plc	300,000	0.88%	14/3/2025	291,157	0.01%
Motability Operations Group plc	200,000	0.38%	3/1/2026	189,191	0.01%
Motability Operations Group plc	100,000	0.13%	20/7/2028	87,995	0.00%
Motability Operations Group plc	1,300,000	3.50%	17/7/2031	1,332,761	0.06%
National Gas Transmission plc	1,265,000	4.25%	5/4/2030	1,312,914	0.05%
National Grid Electricity Distribution East Midlands plc	1,400,000	3.53%	20/9/2028	1,421,939	0.06%
National Grid Electricity Distribution East Midlands plc	500,000	3.95%	20/9/2032	514,308	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
National Grid Electricity Transmission plc	300,000	0.19%	20/1/2025	289,386	0.01%
National Grid Electricity Transmission plc	650,000	0.82%	7/7/2032	527,364	0.02%
National Grid plc	600,000	2.18%	30/6/2026	583,339	0.02%
National Grid plc	1,135,000	0.16%	20/1/2028	1,005,417	0.04%
National Grid plc	400,000	0.25%	1/9/2028	349,284	0.01%
National Grid plc	1,155,000	3.88%	16/1/2029	1,187,271	0.05%
National Grid plc	200,000	0.55%	18/9/2029	171,935	0.01%
National Grid plc	200,000	2.95%	30/3/2030	194,777	0.01%
National Grid plc	800,000	0.75%	1/9/2033	611,843	0.03%
National Grid plc	800,000	3.25%	30/3/2034	760,134	0.03%
National Grid plc	1,350,000	4.28%	16/1/2035	1,397,167	0.06%
Nationwide Building Society	800,000	1.25%	3/3/2025	778,585	0.03%
Nationwide Building Society	1,025,000	0.25%	22/7/2025	975,566	0.04%
Nationwide Building Society	100,000	1.50%	8/3/2026	97,327	0.00%
Nationwide Building Society	1,195,000	4.50%	1/11/2026	1,232,567	0.05%
Nationwide Building Society	1,500,000	2.00%	28/4/2027	1,442,323	0.06%
Nationwide Building Society	300,000	0.25%	14/9/2028	261,824	0.01%
Nationwide Building Society	700,000	3.25%	5/9/2029	698,818	0.03%
NatWest Group plc	760,000	1.75%	2/3/2026	740,019	0.03%
NatWest Group plc	1,125,000	4.70%	14/3/2028	1,157,624	0.05%
NatWest Group plc	987,000	4.07%	6/9/2028	1,005,087	0.04%
NatWest Group plc	800,000	4.77%	16/2/2029	831,928	0.03%
NatWest Group plc	850,000	0.67%	14/9/2029	738,184	0.03%
NatWest Group plc	900,000	0.78%	26/2/2030	775,035	0.03%
NatWest Group plc	600,000	1.04%	14/9/2032	530,066	0.02%
NatWest Group plc	525,000	5.76%	28/2/2034	552,349	0.02%
NatWest Markets plc	1,425,000	2.00%	27/8/2025	1,389,564	0.06%
NatWest Markets plc	1,000,000	0.13%	12/11/2025	942,084	0.04%
NatWest Markets plc	1,300,000	0.13%	18/6/2026	1,204,644	0.05%
NatWest Markets plc	1,483,000	1.38%	2/3/2027	1,395,735	0.06%
NatWest Markets plc	850,000	4.25%	13/1/2028	878,571	0.04%
Pearson Funding plc	100,000	1.38%	6/5/2025	96,584	0.00%
Phoenix Group Holdings plc	700,000	4.38%	24/1/2029	669,628	0.03%
Reckitt Benckiser Treasury Services Nederland BV	600,000	0.38%	19/5/2026	565,848	0.02%
Reckitt Benckiser Treasury Services Nederland BV	500,000	0.75%	19/5/2030	438,000	0.02%
Reckitt Benckiser Treasury Services plc	900,000	3.63%	14/9/2028	930,736	0.04%
Reckitt Benckiser Treasury Services plc	900,000	3.88%	14/9/2033	952,859	0.04%
RELX Capital, Inc.	400,000	1.30%	12/5/2025	388,656	0.02%
RELX Finance BV	400,000	1.38%	12/5/2026	386,440	0.02%
RELX Finance BV	1,260,000	1.50%	13/5/2027	1,206,228	0.05%
RELX Finance BV	500,000	0.50%	10/3/2028	453,434	0.02%
RELX Finance BV	1,300,000	3.75%	12/6/2031	1,352,081	0.06%
RELX Finance BV	600,000	0.88%	10/3/2032	506,272	0.02%
Rentokil Initial plc	400,000	0.88%	30/5/2026	378,546	0.02%
Rentokil Initial plc	550,000	0.50%	14/10/2028	487,200	0.02%
Sage Group plc	360,000	3.82%	15/2/2028	370,252	0.02%
Santander UK Group Holdings plc	760,000	3.53%	25/8/2028	754,365	0.03%
Santander UK Group Holdings plc	600,000	0.60%	13/9/2029	516,120	0.02%
Santander UK plc	300,000	1.13%	10/3/2025	290,881	0.01%
Segro Capital Sarl	400,000	1.25%	23/3/2026	382,489	0.02%
Segro Capital Sarl	400,000	0.50%	22/9/2031	314,253	0.01%
SELP Finance Sarl	1,000,000	1.50%	20/11/2025	962,020	0.04%
Sky Ltd.	300,000	2.25%	17/11/2025	294,939	0.01%
Sky Ltd.	1,000,000	2.50%	15/9/2026	985,220	0.04%
Smith & Nephew plc	300,000	4.57%	11/10/2029	318,203	0.01%
Smiths Group plc	500,000	2.00%	23/2/2027	484,545	0.02%
SSE plc	950,000	4.00%	Perpetual	921,244	0.04%
SSE plc	500,000	3.13%	Perpetual	474,004	0.02%
SSE plc	1,000,000	1.25%	16/4/2025	970,874	0.04%
SSE plc	500,000	0.88%	6/9/2025	480,271	0.02%
SSE plc	300,000	1.38%	4/9/2027	283,523	0.01%
SSE plc	810,000	2.88%	1/8/2029	801,144	0.03%
SSE plc	400,000	1.75%	16/4/2030	366,869	0.02%
SSE plc	500,000	4.00%	5/9/2031	522,667	0.02%
Standard Chartered plc	400,000	0.80%	17/11/2029	348,055	0.01%
Standard Chartered plc	1,550,000	2.50%	9/9/2030	1,500,177	0.06%
Standard Chartered plc	1,300,000	4.87%	10/5/2031	1,360,428	0.06%
Standard Chartered plc	600,000	1.20%	23/9/2031	544,261	0.02%
Tesco Corporate Treasury Services plc	1,313,000	0.88%	29/5/2026	1,243,651	0.05%
Tesco Corporate Treasury Services plc	700,000	0.38%	27/7/2029	594,795	0.02%
Tesco Corporate Treasury Services plc	500,000	4.25%	27/2/2031	519,535	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Thames Water Utilities Finance plc	760,000	4.00%	18/4/2027	735,544	0.03%
Thames Water Utilities Finance plc	700,000	0.88%	31/1/2028	597,784	0.02%
Thames Water Utilities Finance plc	800,000	4.38%	18/1/2031	754,997	0.03%
Thames Water Utilities Finance plc	400,000	1.25%	31/1/2032	300,878	0.01%
Tritax EuroBox plc	400,000	0.95%	2/6/2026	363,866	0.02%
Unilever Capital Corp.	200,000	3.40%	6/6/2033	206,110	0.01%
Unilever Finance Netherlands BV	200,000	0.50%	6/1/2025	194,411	0.01%
Unilever Finance Netherlands BV	1,225,000	1.25%	25/3/2025	1,194,396	0.05%
Unilever Finance Netherlands BV	160,000	1.00%	14/2/2027	151,699	0.01%
Unilever Finance Netherlands BV	1,700,000	1.13%	29/4/2028	1,589,308	0.07%
Unilever Finance Netherlands BV	1,100,000	1.38%	31/7/2029	1,020,738	0.04%
Unilever Finance Netherlands BV	1,600,000	1.75%	25/3/2030	1,501,382	0.06%
Unilever Finance Netherlands BV	1,425,000	1.38%	4/9/2030	1,300,967	0.05%
Unilever Finance Netherlands BV	800,000	3.25%	23/2/2031	817,989	0.03%
Unilever Finance Netherlands BV	600,000	1.63%	12/2/2033	538,740	0.02%
Unilever Finance Netherlands BV	600,000	3.50%	23/2/2035	626,195	0.03%
Unilever plc	150,000	1.50%	11/6/2039	121,698	0.01%
Virgin Money UK plc	700,000	4.63%	29/10/2028	698,329	0.03%
Vodafone Group plc	1,250,000	1.88%	11/9/2025	1,218,439	0.05%
Vodafone Group plc	2,010,000	1.13%	20/11/2025	1,934,932	0.08%
Vodafone Group plc	1,010,000	2.20%	25/8/2026	990,861	0.04%
Vodafone Group plc	150,000	0.90%	24/11/2026	142,209	0.01%
Vodafone Group plc	200,000	1.50%	24/7/2027	190,878	0.01%
Vodafone Group plc	1,010,000	1.88%	20/11/2029	942,753	0.04%
Vodafone Group plc	600,000	1.63%	24/11/2030	544,181	0.02%
Vodafone Group plc	600,000	1.60%	29/7/2031	537,603	0.02%
Vodafone Group plc	900,000	2.88%	20/11/2037	830,419	0.03%
Vodafone Group plc	450,000	2.50%	24/5/2039	392,610	0.02%
Vodafone International Financing DAC	500,000	3.75%	2/12/2034	515,777	0.02%
Wellcome Trust Ltd.	400,000	1.13%	21/1/2027	380,932	0.02%
WPP Finance 2016	1,375,000	1.38%	20/3/2025	1,336,718	0.06%
WPP Finance Deutschland GmbH	350,000	1.63%	23/3/2030	318,892	0.01%
WPP Finance SA	500,000	2.25%	22/9/2026	489,644	0.02%
WPP Finance SA	790,000	4.13%	30/5/2028	814,876	0.03%
Yorkshire Building Society	100,000	0.63%	21/9/2025	94,935	0.00%
Yorkshire Building Society	425,000	0.50%	1/7/2028	371,971	0.02%
				194,646,969	8.05%
United States 18.32% (30 June 2023: 18.87%)					
3M Co.	250,000	1.50%	9/11/2026	235,647	0.01%
3M Co.	459,000	1.75%	15/5/2030	408,564	0.02%
3M Co.	300,000	1.50%	2/6/2031	255,593	0.01%
Abbott Ireland Financing DAC	600,000	1.50%	27/9/2026	579,032	0.02%
Abbott Ireland Financing DAC	600,000	0.38%	19/11/2027	549,537	0.02%
AbbVie, Inc.	1,150,000	0.75%	18/11/2027	1,060,989	0.04%
AbbVie, Inc.	700,000	2.63%	15/11/2028	688,388	0.03%
AbbVie, Inc.	200,000	2.13%	17/11/2028	192,732	0.01%
AbbVie, Inc.	1,645,000	2.13%	1/6/2029	1,571,559	0.06%
AbbVie, Inc.	300,000	1.25%	18/11/2031	261,923	0.01%
Air Products & Chemicals, Inc.	200,000	1.00%	12/2/2025	195,056	0.01%
Air Products & Chemicals, Inc.	800,000	0.50%	5/5/2028	722,588	0.03%
Air Products & Chemicals, Inc.	1,100,000	0.80%	5/5/2032	913,012	0.04%
Air Products & Chemicals, Inc.	1,050,000	4.00%	3/3/2035	1,107,788	0.05%
Albemarle New Holding GmbH	600,000	1.13%	25/11/2025	574,754	0.02%
Albemarle New Holding GmbH	200,000	1.63%	25/11/2028	182,625	0.01%
Altria Group, Inc.	1,100,000	1.70%	15/6/2025	1,069,107	0.04%
Altria Group, Inc.	900,000	2.20%	15/6/2027	866,801	0.04%
Altria Group, Inc.	900,000	3.13%	15/6/2031	817,212	0.03%
American Honda Finance Corp.	1,065,000	3.75%	25/10/2027	1,092,492	0.05%
American Honda Finance Corp.	1,250,000	0.30%	7/7/2028	1,106,625	0.05%
American International Group, Inc.	607,000	1.88%	21/6/2027	581,018	0.02%
American Medical Systems Europe BV	800,000	0.75%	8/3/2025	773,388	0.03%
American Medical Systems Europe BV	300,000	1.38%	8/3/2028	280,776	0.01%
American Medical Systems Europe BV	800,000	1.88%	8/3/2034	695,935	0.03%
American Tower Corp.	100,000	1.38%	4/4/2025	97,069	0.00%
American Tower Corp.	1,700,000	1.95%	22/5/2026	1,639,645	0.07%
American Tower Corp.	700,000	0.45%	15/1/2027	640,206	0.03%
American Tower Corp.	200,000	0.40%	15/2/2027	182,261	0.01%
American Tower Corp.	400,000	4.13%	16/5/2027	408,721	0.02%
American Tower Corp.	1,000,000	0.88%	21/5/2029	871,733	0.04%
American Tower Corp.	1,300,000	0.95%	5/10/2030	1,090,296	0.05%
American Tower Corp.	200,000	4.63%	16/5/2031	210,706	0.01%

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American Tower Corp.	500,000	1.00%	15/1/2032	409,059	0.02%
American Tower Corp.	200,000	1.25%	21/5/2033	161,009	0.01%
Amgen, Inc.	400,000	2.00%	25/2/2026	390,646	0.02%
Amphenol Technologies Holding GmbH	550,000	0.75%	4/5/2026	521,571	0.02%
Amphenol Technologies Holding GmbH	300,000	2.00%	8/10/2028	289,258	0.01%
Apple, Inc.	1,000,000	0.88%	24/5/2025	968,919	0.04%
Apple, Inc.	935,000	0.00%	15/11/2025	886,506	0.04%
Apple, Inc.	900,000	1.63%	10/11/2026	874,156	0.04%
Apple, Inc.	1,160,000	2.00%	17/9/2027	1,134,994	0.05%
Apple, Inc.	810,000	1.38%	24/5/2029	761,044	0.03%
Apple, Inc.	500,000	0.50%	15/11/2031	425,983	0.02%
Archer-Daniels-Midland Co.	1,000,000	1.00%	12/9/2025	963,693	0.04%
AT&T, Inc.	1,750,000	3.55%	18/11/2025	1,759,558	0.07%
AT&T, Inc.	600,000	3.50%	17/12/2025	601,364	0.02%
AT&T, Inc.	1,000,000	0.25%	4/3/2026	938,775	0.04%
AT&T, Inc.	850,000	1.80%	5/9/2026	820,539	0.03%
AT&T, Inc.	1,100,000	1.60%	19/5/2028	1,032,476	0.04%
AT&T, Inc.	2,100,000	2.35%	5/9/2029	2,012,460	0.08%
AT&T, Inc.	1,400,000	2.60%	17/12/2029	1,349,774	0.06%
AT&T, Inc.	400,000	0.80%	4/3/2030	347,675	0.01%
AT&T, Inc.	800,000	3.95%	30/4/2031	829,908	0.03%
AT&T, Inc.	450,000	2.05%	19/5/2032	406,260	0.02%
AT&T, Inc.	1,000,000	3.55%	17/12/2032	1,002,895	0.04%
AT&T, Inc.	650,000	3.38%	15/3/2034	636,249	0.03%
AT&T, Inc.	1,050,000	4.30%	18/11/2034	1,109,462	0.05%
AT&T, Inc.	1,450,000	2.45%	15/3/2035	1,289,314	0.05%
AT&T, Inc.	2,180,000	3.15%	4/9/2036	2,030,337	0.08%
AT&T, Inc.	1,200,000	2.60%	19/5/2038	1,029,428	0.04%
AT&T, Inc.	400,000	1.80%	14/9/2039	304,669	0.01%
Athene Global Funding	300,000	1.13%	2/9/2025	286,167	0.01%
Athene Global Funding	600,000	0.37%	10/9/2026	549,251	0.02%
Athene Global Funding	1,000,000	0.83%	8/1/2027	923,699	0.04%
Athene Global Funding	400,000	0.63%	12/1/2028	355,922	0.01%
Autoliv, Inc.	600,000	4.25%	15/3/2028	615,394	0.03%
Avery Dennison Corp.	100,000	1.25%	3/3/2025	97,027	0.00%
Bank of America Corp.	1,325,000	0.81%	9/5/2026	1,273,405	0.05%
Bank of America Corp.	2,040,000	1.95%	27/10/2026	1,980,608	0.08%
Bank of America Corp.	700,000	1.78%	4/5/2027	672,512	0.03%
Bank of America Corp.	1,360,000	1.66%	25/4/2028	1,285,273	0.05%
Bank of America Corp.	1,300,000	4.13%	12/6/2028	1,340,655	0.06%
Bank of America Corp.	2,790,000	0.58%	24/8/2028	2,514,357	0.10%
Bank of America Corp.	800,000	3.65%	31/3/2029	805,391	0.03%
Bank of America Corp.	600,000	0.58%	8/8/2029	526,706	0.02%
Bank of America Corp.	950,000	1.38%	9/5/2030	849,399	0.04%
Bank of America Corp.	1,570,000	0.69%	22/3/2031	1,311,944	0.05%
Bank of America Corp.	1,500,000	0.65%	26/10/2031	1,228,564	0.05%
Bank of America Corp.	1,340,000	1.10%	24/5/2032	1,116,622	0.05%
Bank of America Corp.	1,460,000	2.82%	27/4/2033	1,369,859	0.06%
Baxter International, Inc.	500,000	1.30%	30/5/2025	483,152	0.02%
Baxter International, Inc.	400,000	1.30%	15/5/2029	359,022	0.01%
Becton Dickinson & Co.	400,000	0.03%	13/8/2025	378,787	0.02%
Becton Dickinson & Co.	500,000	1.90%	15/12/2026	483,092	0.02%
Becton Dickinson Euro Finance Sarl	500,000	1.21%	4/6/2026	477,297	0.02%
Becton Dickinson Euro Finance Sarl	700,000	0.33%	13/8/2028	616,406	0.03%
Becton Dickinson Euro Finance Sarl	1,042,000	3.55%	13/9/2029	1,063,682	0.04%
Becton Dickinson Euro Finance Sarl	400,000	1.21%	12/2/2036	309,467	0.01%
Becton Dickinson Euro Finance Sarl	1,350,000	1.34%	13/8/2041	928,464	0.04%
Berkshire Hathaway Finance Corp.	700,000	1.50%	18/3/2030	634,804	0.03%
Berkshire Hathaway Finance Corp.	1,200,000	2.00%	18/3/2034	1,065,627	0.04%
Berkshire Hathaway, Inc.	1,364,000	0.00%	12/3/2025	1,312,276	0.05%
Berkshire Hathaway, Inc.	700,000	1.13%	16/3/2027	659,807	0.03%
Berkshire Hathaway, Inc.	850,000	2.15%	15/3/2028	826,502	0.03%
Berkshire Hathaway, Inc.	760,000	1.63%	16/3/2035	641,917	0.03%
Berkshire Hathaway, Inc.	300,000	0.50%	15/1/2041	186,077	0.01%
Berry Global, Inc.	300,000	1.00%	15/1/2025	290,792	0.01%
Berry Global, Inc.	400,000	1.50%	15/1/2027	374,323	0.02%
BlackRock, Inc.	400,000	1.25%	6/5/2025	390,172	0.02%
Blackstone Holdings Finance Co. LLC	500,000	1.00%	5/10/2026	468,159	0.02%
Blackstone Holdings Finance Co. LLC	600,000	1.50%	10/4/2029	543,004	0.02%
Blackstone Holdings Finance Co. LLC	300,000	3.50%	1/6/2034	290,150	0.01%
Blackstone Private Credit Fund	300,000	1.75%	30/11/2026	268,036	0.01%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Booking Holdings, Inc.	400,000	0.10%	8/3/2025	384,401	0.02%
Booking Holdings, Inc.	1,700,000	4.00%	15/11/2026	1,746,465	0.07%
Booking Holdings, Inc.	600,000	1.80%	3/3/2027	577,635	0.02%
Booking Holdings, Inc.	600,000	0.50%	8/3/2028	544,018	0.02%
Booking Holdings, Inc.	200,000	3.63%	12/11/2028	205,495	0.01%
Booking Holdings, Inc.	750,000	4.25%	15/5/2029	793,694	0.03%
Booking Holdings, Inc.	985,000	4.50%	15/11/2031	1,072,203	0.04%
Booking Holdings, Inc.	900,000	4.13%	12/5/2033	960,416	0.04%
Booking Holdings, Inc.	1,100,000	4.75%	15/11/2034	1,240,302	0.05%
BorgWarner, Inc.	1,100,000	1.00%	19/5/2031	905,217	0.04%
Boston Scientific Corp.	1,360,000	0.63%	1/12/2027	1,242,794	0.05%
Bristol-Myers Squibb Co.	300,000	1.00%	15/5/2025	291,151	0.01%
Bristol-Myers Squibb Co.	300,000	1.75%	15/5/2035	265,103	0.01%
Brown-Forman Corp.	300,000	1.20%	7/7/2026	286,396	0.01%
Capital One Financial Corp.	300,000	1.65%	12/6/2029	264,065	0.01%
Cargill, Inc.	400,000	3.88%	24/4/2030	415,047	0.02%
Carrier Global Corp.	700,000	4.38%	29/5/2025	706,070	0.03%
Carrier Global Corp.	1,400,000	4.50%	29/11/2032	1,497,856	0.06%
Caterpillar Financial Services Corp.	800,000	3.74%	4/9/2026	815,977	0.03%
Celanese US Holdings LLC	1,200,000	4.78%	19/7/2026	1,220,671	0.05%
Celanese US Holdings LLC	400,000	2.13%	1/3/2027	381,609	0.02%
Celanese US Holdings LLC	200,000	0.63%	10/9/2028	172,000	0.01%
Celanese US Holdings LLC	525,000	5.34%	19/1/2029	550,380	0.02%
Chubb INA Holdings, Inc.	626,000	0.88%	15/6/2027	586,228	0.02%
Chubb INA Holdings, Inc.	1,100,000	1.55%	15/3/2028	1,037,970	0.04%
Chubb INA Holdings, Inc.	1,850,000	0.88%	15/12/2029	1,638,378	0.07%
Chubb INA Holdings, Inc.	200,000	1.40%	15/6/2031	176,144	0.01%
Chubb INA Holdings, Inc.	500,000	2.50%	15/3/2038	438,366	0.02%
Citigroup, Inc.	1,445,000	1.75%	28/1/2025	1,413,726	0.06%
Citigroup, Inc.	1,979,000	1.25%	6/7/2026	1,905,567	0.08%
Citigroup, Inc.	2,250,000	1.50%	24/7/2026	2,172,420	0.09%
Citigroup, Inc.	200,000	2.13%	10/9/2026	192,556	0.01%
Citigroup, Inc.	1,800,000	0.50%	8/10/2027	1,663,385	0.07%
Citigroup, Inc.	1,275,000	3.71%	22/9/2028	1,293,658	0.05%
Citigroup, Inc.	500,000	1.50%	26/10/2028	460,448	0.02%
Citigroup, Inc.	1,100,000	1.25%	10/4/2029	988,961	0.04%
Citigroup, Inc.	1,050,000	4.11%	22/9/2033	1,083,144	0.04%
Coca-Cola Co.	400,000	0.75%	22/9/2026	379,274	0.02%
Coca-Cola Co.	1,000,000	1.13%	9/3/2027	943,525	0.04%
Coca-Cola Co.	1,246,000	0.13%	9/3/2029	1,085,410	0.04%
Coca-Cola Co.	900,000	0.13%	15/3/2029	784,771	0.03%
Coca-Cola Co.	1,000,000	0.40%	6/5/2030	858,372	0.04%
Coca-Cola Co.	1,200,000	0.38%	15/3/2033	954,938	0.04%
Coca-Cola Co.	400,000	1.63%	9/3/2035	345,655	0.01%
Coca-Cola Co.	1,550,000	0.95%	6/5/2036	1,206,735	0.05%
Coca-Cola Co.	400,000	1.10%	2/9/2036	315,744	0.01%
Coca-Cola Co.	1,075,000	0.80%	15/3/2040	748,744	0.03%
Coca-Cola Co.	900,000	1.00%	9/3/2041	643,823	0.03%
Colgate-Palmolive Co.	300,000	0.50%	6/3/2026	285,364	0.01%
Colgate-Palmolive Co.	400,000	0.30%	10/11/2029	349,686	0.01%
Colgate-Palmolive Co.	400,000	0.88%	12/11/2039	286,227	0.01%
Comcast Corp.	1,448,000	0.00%	14/9/2026	1,335,565	0.06%
Comcast Corp.	1,100,000	0.25%	20/5/2027	1,008,448	0.04%
Comcast Corp.	900,000	0.25%	14/9/2029	778,102	0.03%
Comcast Corp.	800,000	0.75%	20/2/2032	672,687	0.03%
Comcast Corp.	400,000	1.25%	20/2/2040	302,593	0.01%
Corning, Inc.	200,000	3.88%	15/5/2026	202,195	0.01%
Danaher Corp.	625,000	2.10%	30/9/2026	611,062	0.03%
Danaher Corp.	700,000	2.50%	30/3/2030	679,155	0.03%
DH Europe Finance II Sarl	1,425,000	0.20%	18/3/2026	1,337,725	0.06%
DH Europe Finance II Sarl	1,700,000	0.45%	18/3/2028	1,535,716	0.06%
DH Europe Finance II Sarl	1,800,000	0.75%	18/9/2031	1,517,122	0.06%
DH Europe Finance II Sarl	1,000,000	1.35%	18/9/2039	755,338	0.03%
DH Europe Finance II Sarl	300,000	1.80%	18/9/2049	217,990	0.01%
DH Europe Finance Sarl	1,000,000	1.20%	30/6/2027	944,118	0.04%
Digital Dutch Finco BV	450,000	0.63%	15/7/2025	426,301	0.02%
Digital Dutch Finco BV	500,000	1.50%	15/3/2030	435,149	0.02%
Digital Dutch Finco BV	1,090,000	1.25%	1/2/2031	911,850	0.04%
Digital Dutch Finco BV	650,000	1.00%	15/1/2032	517,717	0.02%
Digital Euro Finco LLC	550,000	2.50%	16/1/2026	535,502	0.02%
Digital Euro Finco LLC	550,000	1.13%	9/4/2028	497,752	0.02%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Digital Intrepid Holding BV	1,050,000	0.63%	15/7/2031	823,757	0.03%
Discovery Communications LLC	500,000	1.90%	19/3/2027	475,821	0.02%
Dover Corp.	1,000,000	1.25%	9/11/2026	952,606	0.04%
Dover Corp.	300,000	0.75%	4/11/2027	274,614	0.01%
Dow Chemical Co.	1,000,000	0.50%	15/3/2027	917,460	0.04%
Dow Chemical Co.	700,000	1.13%	15/3/2032	582,896	0.02%
Dow Chemical Co.	300,000	1.88%	15/3/2040	226,704	0.01%
Duke Energy Corp.	650,000	3.10%	15/6/2028	640,922	0.03%
Duke Energy Corp.	600,000	3.85%	15/6/2034	593,037	0.02%
DXC Technology Co.	257,000	1.75%	15/1/2026	248,097	0.01%
Eaton Capital Unlimited Co.	600,000	0.70%	14/5/2025	578,027	0.02%
Eaton Capital Unlimited Co.	1,324,000	0.13%	8/3/2026	1,242,554	0.05%
Ecolab, Inc.	450,000	2.63%	8/7/2025	444,891	0.02%
Eli Lilly & Co.	200,000	1.63%	2/6/2026	194,319	0.01%
Eli Lilly & Co.	800,000	2.13%	3/6/2030	775,830	0.03%
Eli Lilly & Co.	1,000,000	0.63%	1/11/2031	857,158	0.04%
Eli Lilly & Co.	446,000	0.50%	14/9/2033	363,194	0.01%
Eli Lilly & Co.	700,000	1.70%	1/11/2049	528,571	0.02%
Eli Lilly & Co.	250,000	1.13%	14/9/2051	162,700	0.01%
Eli Lilly & Co.	650,000	1.38%	14/9/2061	406,699	0.02%
Emerson Electric Co.	700,000	1.25%	15/10/2025	676,995	0.03%
Emerson Electric Co.	700,000	2.00%	15/10/2029	665,371	0.03%
Equinix, Inc.	900,000	0.25%	15/3/2027	819,492	0.03%
Equinix, Inc.	700,000	1.00%	15/3/2033	566,012	0.02%
Equitable Financial Life Global Funding	625,000	0.60%	16/6/2028	555,750	0.02%
Euronet Worldwide, Inc.	300,000	1.38%	22/5/2026	281,132	0.01%
Exxon Mobil Corp.	450,000	0.14%	26/6/2024	441,958	0.02%
Exxon Mobil Corp.	700,000	0.52%	26/6/2028	634,140	0.03%
Exxon Mobil Corp.	1,400,000	0.84%	26/6/2032	1,159,297	0.05%
Exxon Mobil Corp.	900,000	1.41%	26/6/2039	666,169	0.03%
FedEx Corp.	1,312,000	1.63%	11/1/2027	1,256,820	0.05%
FedEx Corp.	400,000	0.45%	4/5/2029	347,664	0.01%
FedEx Corp.	350,000	1.30%	5/8/2031	309,090	0.01%
FedEx Corp.	837,000	0.95%	4/5/2033	660,574	0.03%
Ferrovial SE	600,000	4.38%	13/9/2030	632,852	0.03%
Fidelity National Information Services, Inc.	660,000	0.63%	3/12/2025	627,247	0.03%
Fidelity National Information Services, Inc.	1,350,000	1.50%	21/5/2027	1,277,710	0.05%
Fidelity National Information Services, Inc.	1,000,000	1.00%	3/12/2028	902,321	0.04%
Fidelity National Information Services, Inc.	600,000	2.00%	21/5/2030	556,487	0.02%
Fidelity National Information Services, Inc.	100,000	2.95%	21/5/2039	87,691	0.00%
Fiserv, Inc.	1,150,000	1.63%	1/7/2030	1,039,513	0.04%
Fiserv, Inc.	1,025,000	4.50%	24/5/2031	1,087,655	0.04%
Ford Motor Credit Co. LLC	400,000	3.25%	15/9/2025	395,016	0.02%
Ford Motor Credit Co. LLC	500,000	2.33%	25/11/2025	485,415	0.02%
Ford Motor Credit Co. LLC	900,000	4.87%	3/8/2027	925,331	0.04%
Ford Motor Credit Co. LLC	1,200,000	6.13%	15/5/2028	1,295,803	0.05%
Ford Motor Credit Co. LLC	800,000	5.13%	20/2/2029	837,585	0.03%
GE Capital European Funding Unlimited Co.	354,000	6.03%	1/3/2038	442,137	0.02%
General Electric Co.	1,035,000	0.88%	17/5/2025	999,641	0.04%
General Electric Co.	600,000	1.88%	28/5/2027	573,222	0.02%
General Electric Co.	560,000	1.50%	17/5/2029	518,414	0.02%
General Electric Co.	1,200,000	4.13%	19/9/2035	1,283,988	0.05%
General Electric Co.	350,000	2.13%	17/5/2037	306,199	0.01%
General Mills, Inc.	300,000	0.13%	15/11/2025	283,315	0.01%
General Mills, Inc.	200,000	0.45%	15/1/2026	188,692	0.01%
General Mills, Inc.	1,000,000	3.91%	13/4/2029	1,031,761	0.04%
General Motors Financial Co., Inc.	660,000	1.69%	26/3/2025	643,373	0.03%
General Motors Financial Co., Inc.	600,000	0.85%	26/2/2026	569,513	0.02%
General Motors Financial Co., Inc.	800,000	0.60%	20/5/2027	731,084	0.03%
General Motors Financial Co., Inc.	550,000	4.50%	22/11/2027	569,971	0.02%
General Motors Financial Co., Inc.	450,000	0.65%	7/9/2028	395,838	0.02%
General Motors Financial Co., Inc.	800,000	4.30%	15/2/2029	824,198	0.03%
Global Payments, Inc.	1,215,000	4.88%	17/3/2031	1,274,814	0.05%
Goldman Sachs Group, Inc.	1,100,000	3.38%	27/3/2025	1,097,752	0.05%
Goldman Sachs Group, Inc.	1,810,000	1.25%	1/5/2025	1,753,318	0.07%
Goldman Sachs Group, Inc.	1,200,000	2.88%	3/6/2026	1,191,170	0.05%
Goldman Sachs Group, Inc.	1,363,000	1.63%	27/7/2026	1,310,187	0.05%
Goldman Sachs Group, Inc.	1,500,000	0.25%	26/1/2028	1,328,332	0.05%
Goldman Sachs Group, Inc.	600,000	2.00%	22/3/2028	572,601	0.02%
Goldman Sachs Group, Inc.	800,000	2.00%	1/11/2028	756,318	0.03%
Goldman Sachs Group, Inc.	1,550,000	1.25%	7/2/2029	1,386,892	0.06%

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Goldman Sachs Group, Inc.	2,100,000	0.88%	9/5/2029	1,825,758	0.08%
Goldman Sachs Group, Inc.	711,000	4.00%	21/9/2029	733,682	0.03%
Goldman Sachs Group, Inc.	1,100,000	0.88%	21/1/2030	946,526	0.04%
Goldman Sachs Group, Inc.	1,200,000	0.75%	23/3/2032	958,819	0.04%
Goldman Sachs Group, Inc.	1,200,000	1.00%	18/3/2033	953,212	0.04%
Haleon Netherlands Capital BV	900,000	2.13%	29/3/2034	798,953	0.03%
Harley-Davidson Financial Services, Inc.	1,100,000	5.13%	5/4/2026	1,134,798	0.05%
Highland Holdings Sarl	600,000	0.32%	15/12/2026	553,581	0.02%
Highland Holdings Sarl	400,000	0.93%	15/12/2031	330,614	0.01%
Honeywell International, Inc.	400,000	3.50%	17/5/2027	406,270	0.02%
Honeywell International, Inc.	700,000	2.25%	22/2/2028	682,848	0.03%
Honeywell International, Inc.	1,300,000	3.75%	17/5/2032	1,346,794	0.06%
Honeywell International, Inc.	850,000	4.13%	2/11/2034	901,899	0.04%
Illinois Tool Works, Inc.	1,000,000	0.63%	5/12/2027	919,976	0.04%
Illinois Tool Works, Inc.	300,000	2.13%	22/5/2030	287,444	0.01%
Illinois Tool Works, Inc.	200,000	1.00%	5/6/2031	176,015	0.01%
Illinois Tool Works, Inc.	400,000	3.00%	19/5/2034	397,211	0.02%
International Business Machines Corp.	1,492,000	0.88%	31/1/2025	1,448,896	0.06%
International Business Machines Corp.	1,000,000	2.88%	7/11/2025	993,934	0.04%
International Business Machines Corp.	1,525,000	1.25%	29/1/2027	1,448,819	0.06%
International Business Machines Corp.	959,000	3.38%	6/2/2027	970,524	0.04%
International Business Machines Corp.	900,000	0.30%	11/2/2028	810,770	0.03%
International Business Machines Corp.	400,000	1.50%	23/5/2029	372,422	0.02%
International Business Machines Corp.	1,626,000	0.88%	9/2/2030	1,438,392	0.06%
International Business Machines Corp.	1,700,000	1.75%	31/1/2031	1,559,732	0.06%
International Business Machines Corp.	850,000	3.63%	6/2/2031	876,516	0.04%
International Business Machines Corp.	1,200,000	0.65%	11/2/2032	992,151	0.04%
International Business Machines Corp.	300,000	1.25%	9/2/2034	250,926	0.01%
International Business Machines Corp.	1,346,000	3.75%	6/2/2035	1,404,363	0.06%
International Business Machines Corp.	300,000	1.20%	11/2/2040	217,904	0.01%
International Business Machines Corp.	821,000	4.00%	6/2/2043	853,662	0.04%
International Flavors & Fragrances, Inc.	700,000	1.80%	25/9/2026	664,938	0.03%
John Deere Bank SA	1,575,000	2.50%	14/9/2026	1,557,583	0.06%
John Deere Cash Management Sarl	500,000	2.20%	2/4/2032	472,004	0.02%
John Deere Cash Management Sarl	600,000	1.65%	13/6/2039	484,508	0.02%
Johnson & Johnson	650,000	1.15%	20/11/2028	611,656	0.03%
Johnson & Johnson	1,400,000	1.65%	20/5/2035	1,256,485	0.05%
Johnson Controls International plc	630,000	1.38%	25/2/2025	612,710	0.03%
Johnson Controls International plc	900,000	4.25%	23/5/2035	953,991	0.04%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	750,000	0.38%	15/9/2027	676,997	0.03%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	500,000	3.00%	15/9/2028	497,954	0.02%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	200,000	1.00%	15/9/2032	166,668	0.01%
JPMorgan Chase & Co.	750,000	1.50%	27/1/2025	731,570	0.03%
JPMorgan Chase & Co.	1,200,000	1.50%	29/10/2026	1,149,758	0.05%
JPMorgan Chase & Co.	2,360,000	1.09%	11/3/2027	2,242,051	0.09%
JPMorgan Chase & Co.	1,750,000	0.39%	24/2/2028	1,594,329	0.07%
JPMorgan Chase & Co.	1,560,000	1.64%	18/5/2028	1,473,592	0.06%
JPMorgan Chase & Co.	910,000	2.88%	24/5/2028	896,143	0.04%
JPMorgan Chase & Co.	2,000,000	1.81%	12/6/2029	1,870,539	0.08%
JPMorgan Chase & Co.	3,050,000	1.96%	23/3/2030	2,840,954	0.12%
JPMorgan Chase & Co.	1,200,000	1.00%	25/7/2031	1,023,910	0.04%
JPMorgan Chase & Co.	2,600,000	4.46%	13/11/2031	2,740,668	0.11%
JPMorgan Chase & Co.	1,575,000	1.05%	4/11/2032	1,318,035	0.05%
JPMorgan Chase & Co.	300,000	0.60%	17/2/2033	241,237	0.01%
Kellanova	400,000	1.25%	10/3/2025	389,898	0.02%
Kellanova	300,000	0.50%	20/5/2029	259,850	0.01%
Kinder Morgan, Inc.	369,000	2.25%	16/3/2027	354,850	0.01%
KKR Group Finance Co. V LLC	300,000	1.63%	22/5/2029	270,271	0.01%
Kraft Heinz Foods Co.	1,300,000	2.25%	25/5/2028	1,256,519	0.05%
Liberty Mutual Group, Inc.	400,000	2.75%	4/5/2026	393,542	0.02%
Liberty Mutual Group, Inc.	500,000	4.63%	2/12/2030	523,875	0.02%
Linde plc	200,000	3.63%	12/6/2025	201,216	0.01%
LYB International Finance II BV	250,000	0.88%	17/9/2026	234,206	0.01%
LYB International Finance II BV	400,000	1.63%	17/9/2031	347,519	0.01%
ManpowerGroup, Inc.	160,000	1.75%	22/6/2026	154,773	0.01%
ManpowerGroup, Inc.	700,000	3.50%	30/6/2027	700,862	0.03%
Marsh & McLennan Cos, Inc.	1,500,000	1.35%	21/9/2026	1,436,273	0.06%
MassMutual Global Funding II	500,000	3.75%	19/1/2030	511,177	0.02%
Mastercard, Inc.	2,010,000	1.00%	22/2/2029	1,846,307	0.08%
McDonald's Corp.	500,000	0.90%	15/6/2026	475,638	0.02%
McDonald's Corp.	1,000,000	1.88%	26/5/2027	961,200	0.04%

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McDonald's Corp.	500,000	3.63%	28/11/2027	510,653	0.02%
McDonald's Corp.	1,450,000	2.38%	31/5/2029	1,405,821	0.06%
McDonald's Corp.	300,000	2.63%	11/6/2029	294,306	0.01%
McDonald's Corp.	800,000	1.50%	28/11/2029	731,601	0.03%
McDonald's Corp.	500,000	4.00%	7/3/2030	523,581	0.02%
McDonald's Corp.	600,000	3.88%	20/2/2031	623,269	0.03%
McDonald's Corp.	700,000	1.60%	15/3/2031	629,379	0.03%
McDonald's Corp.	800,000	3.00%	31/5/2034	776,091	0.03%
McDonald's Corp.	350,000	4.25%	7/3/2035	375,991	0.02%
McDonald's Corp.	600,000	4.13%	28/11/2035	632,351	0.03%
McKesson Corp.	100,000	1.50%	17/11/2025	96,872	0.00%
McKesson Corp.	400,000	1.63%	30/10/2026	385,166	0.02%
Medtronic Global Holdings SCA	1,000,000	0.25%	2/7/2025	954,177	0.04%
Medtronic Global Holdings SCA	1,900,000	0.00%	15/10/2025	1,795,791	0.07%
Medtronic Global Holdings SCA	900,000	2.63%	15/10/2025	888,341	0.04%
Medtronic Global Holdings SCA	1,100,000	1.13%	7/3/2027	1,039,776	0.04%
Medtronic Global Holdings SCA	800,000	0.38%	15/10/2028	711,629	0.03%
Medtronic Global Holdings SCA	600,000	3.00%	15/10/2028	601,591	0.02%
Medtronic Global Holdings SCA	800,000	1.63%	7/3/2031	724,578	0.03%
Medtronic Global Holdings SCA	650,000	1.00%	2/7/2031	561,876	0.02%
Medtronic Global Holdings SCA	600,000	3.13%	15/10/2031	602,071	0.02%
Medtronic Global Holdings SCA	100,000	0.75%	15/10/2032	82,386	0.00%
Medtronic Global Holdings SCA	900,000	3.38%	15/10/2034	908,079	0.04%
Medtronic Global Holdings SCA	1,239,000	2.25%	7/3/2039	1,055,977	0.04%
Medtronic Global Holdings SCA	1,100,000	1.50%	2/7/2039	838,820	0.03%
Medtronic Global Holdings SCA	600,000	1.38%	15/10/2040	439,889	0.02%
Medtronic Global Holdings SCA	1,000,000	1.75%	2/7/2049	702,491	0.03%
Medtronic Global Holdings SCA	1,200,000	1.63%	15/10/2050	816,754	0.03%
Merck & Co., Inc.	860,000	1.88%	15/10/2026	836,773	0.03%
Merck & Co., Inc.	100,000	2.50%	15/10/2034	96,826	0.00%
Merck & Co., Inc.	800,000	1.38%	2/11/2036	663,062	0.03%
Metropolitan Life Global Funding I	600,000	1.75%	25/5/2025	585,746	0.02%
Metropolitan Life Global Funding I	1,015,000	0.55%	16/6/2027	931,870	0.04%
Metropolitan Life Global Funding I	458,000	4.00%	5/4/2028	472,729	0.02%
Metropolitan Life Global Funding I	100,000	0.50%	25/5/2029	87,004	0.00%
Metropolitan Life Global Funding I	850,000	3.75%	5/12/2030	872,467	0.04%
Microsoft Corp.	1,300,000	3.13%	6/12/2028	1,339,053	0.06%
Microsoft Corp.	150,000	2.63%	2/5/2033	151,397	0.01%
Mohawk Capital Finance SA	900,000	1.75%	12/6/2027	850,875	0.04%
Mondelez International Holdings Netherlands BV	200,000	0.00%	22/9/2026	185,060	0.01%
Mondelez International Holdings Netherlands BV	200,000	0.25%	9/9/2029	172,274	0.01%
Mondelez International Holdings Netherlands BV	300,000	0.38%	22/9/2029	258,834	0.01%
Mondelez International Holdings Netherlands BV	800,000	0.88%	1/10/2031	678,202	0.03%
Mondelez International Holdings Netherlands BV	800,000	1.25%	9/9/2041	566,569	0.02%
Mondelez International, Inc.	200,000	1.63%	8/3/2027	191,060	0.01%
Mondelez International, Inc.	1,900,000	0.25%	17/3/2028	1,698,924	0.07%
Mondelez International, Inc.	350,000	0.75%	17/3/2033	282,743	0.01%
Mondelez International, Inc.	650,000	2.38%	6/3/2035	587,422	0.02%
Mondelez International, Inc.	800,000	1.38%	17/3/2041	586,202	0.02%
Moody's Corp.	800,000	0.95%	25/2/2030	710,192	0.03%
Morgan Stanley	985,000	1.75%	30/1/2025	964,883	0.04%
Morgan Stanley	1,425,000	2.10%	8/5/2026	1,392,619	0.06%
Morgan Stanley	1,473,000	1.34%	23/10/2026	1,413,684	0.06%
Morgan Stanley	800,000	1.38%	27/10/2026	759,898	0.03%
Morgan Stanley	1,200,000	1.88%	27/4/2027	1,144,999	0.05%
Morgan Stanley	3,310,000	0.41%	29/10/2027	3,039,437	0.13%
Morgan Stanley	900,000	4.81%	25/10/2028	941,882	0.04%
Morgan Stanley	1,700,000	4.66%	2/3/2029	1,765,049	0.07%
Morgan Stanley	1,300,000	0.50%	26/10/2029	1,122,322	0.05%
Morgan Stanley	2,150,000	0.50%	7/2/2031	1,780,595	0.07%
Morgan Stanley	2,450,000	2.95%	7/5/2032	2,318,741	0.10%
Morgan Stanley	1,110,000	1.10%	29/4/2033	901,063	0.04%
Morgan Stanley	1,500,000	5.15%	25/1/2034	1,647,473	0.07%
Mylan, Inc.	250,000	2.13%	23/5/2025	243,986	0.01%
Nasdaq, Inc.	800,000	1.75%	28/3/2029	742,375	0.03%
Nasdaq, Inc.	1,000,000	0.88%	13/2/2030	868,066	0.04%
Nasdaq, Inc.	1,028,000	4.50%	15/2/2032	1,100,455	0.05%
Nasdaq, Inc.	300,000	0.90%	30/7/2033	237,782	0.01%
National Grid North America, Inc.	700,000	0.41%	20/1/2026	660,245	0.03%
National Grid North America, Inc.	510,000	4.15%	12/9/2027	523,808	0.02%
National Grid North America, Inc.	700,000	1.05%	20/1/2031	591,441	0.02%

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National Grid North America, Inc.	250,000	4.67%	12/9/2033	266,949	0.01%
Nestle Finance International Ltd.	1,200,000	3.50%	13/12/2027	1,239,295	0.05%
Nestle Finance International Ltd.	100,000	3.00%	15/3/2028	102,022	0.00%
Nestle Finance International Ltd.	1,450,000	3.25%	15/1/2031	1,492,203	0.06%
Nestle Finance International Ltd.	400,000	3.75%	13/3/2033	429,325	0.02%
Nestle Finance International Ltd.	600,000	3.38%	15/11/2034	620,673	0.03%
Nestle Holdings, Inc.	350,000	0.88%	18/7/2025	337,588	0.01%
Netflix, Inc.	800,000	3.00%	15/6/2025	795,704	0.03%
Netflix, Inc.	1,300,000	3.63%	15/5/2027	1,315,374	0.05%
Netflix, Inc.	2,200,000	4.63%	15/5/2029	2,350,858	0.10%
Netflix, Inc.	900,000	3.88%	15/11/2029	929,761	0.04%
Netflix, Inc.	1,600,000	3.63%	15/6/2030	1,630,541	0.07%
New York Life Global Funding	400,000	0.25%	23/1/2027	370,169	0.02%
New York Life Global Funding	1,000,000	0.25%	4/10/2028	885,502	0.04%
New York Life Global Funding	500,000	3.63%	9/1/2030	514,590	0.02%
Northwestern Mutual Global Funding	450,000	4.11%	15/3/2030	474,188	0.02%
Omnicom Finance Holdings plc	1,300,000	0.80%	8/7/2027	1,201,113	0.05%
Omnicom Finance Holdings plc	500,000	1.40%	8/7/2031	447,802	0.02%
Oracle Corp.	200,000	3.13%	10/7/2025	199,591	0.01%
PACCAR Financial Europe BV	500,000	3.25%	29/11/2025	500,680	0.02%
PACCAR Financial Europe BV	400,000	0.00%	1/3/2026	373,778	0.02%
Parker-Hannifin Corp.	200,000	1.13%	1/3/2025	193,946	0.01%
PartnerRe Ireland Finance DAC	800,000	1.25%	15/9/2026	755,634	0.03%
PepsiCo, Inc.	500,000	2.63%	28/4/2026	495,569	0.02%
PepsiCo, Inc.	650,000	0.75%	18/3/2027	610,326	0.03%
PepsiCo, Inc.	800,000	0.50%	6/5/2028	727,991	0.03%
PepsiCo, Inc.	600,000	0.88%	18/7/2028	551,954	0.02%
PepsiCo, Inc.	600,000	1.13%	18/3/2031	534,685	0.02%
PepsiCo, Inc.	1,000,000	0.40%	9/10/2032	808,067	0.03%
PepsiCo, Inc.	725,000	0.75%	14/10/2033	592,730	0.02%
PepsiCo, Inc.	900,000	0.88%	16/10/2039	652,357	0.03%
PepsiCo, Inc.	450,000	1.05%	9/10/2050	292,851	0.01%
Pfizer, Inc.	500,000	1.00%	6/3/2027	473,558	0.02%
Philip Morris International, Inc.	1,200,000	2.75%	19/3/2025	1,188,597	0.05%
Philip Morris International, Inc.	2,050,000	2.88%	3/3/2026	2,031,747	0.08%
Philip Morris International, Inc.	750,000	0.13%	3/8/2026	692,963	0.03%
Philip Morris International, Inc.	1,400,000	0.80%	1/8/2031	1,141,678	0.05%
Philip Morris International, Inc.	500,000	3.13%	3/6/2033	484,209	0.02%
Philip Morris International, Inc.	350,000	2.00%	9/5/2036	274,354	0.01%
Philip Morris International, Inc.	450,000	1.88%	6/11/2037	337,164	0.01%
Philip Morris International, Inc.	800,000	1.45%	1/8/2039	524,439	0.02%
PPG Industries, Inc.	1,100,000	1.88%	1/6/2025	1,074,624	0.04%
PPG Industries, Inc.	100,000	0.88%	3/11/2025	95,555	0.00%
PPG Industries, Inc.	100,000	1.40%	13/3/2027	94,310	0.00%
PPG Industries, Inc.	1,000,000	2.75%	1/6/2029	976,939	0.04%
Procter & Gamble Co.	510,000	3.25%	2/8/2026	515,164	0.02%
Procter & Gamble Co.	1,150,000	4.88%	11/5/2027	1,224,790	0.05%
Procter & Gamble Co.	1,150,000	1.20%	30/10/2028	1,073,762	0.04%
Procter & Gamble Co.	400,000	1.25%	25/10/2029	369,153	0.02%
Procter & Gamble Co.	1,625,000	0.35%	5/5/2030	1,399,658	0.06%
Procter & Gamble Co.	450,000	3.25%	2/8/2031	464,194	0.02%
Procter & Gamble Co.	200,000	1.88%	30/10/2038	175,570	0.01%
Procter & Gamble Co.	200,000	0.90%	4/11/2041	141,025	0.01%
Prologis Euro Finance LLC	550,000	0.25%	10/9/2027	494,937	0.02%
Prologis Euro Finance LLC	300,000	0.38%	6/2/2028	267,453	0.01%
Prologis Euro Finance LLC	600,000	1.88%	5/1/2029	558,127	0.02%
Prologis Euro Finance LLC	1,060,000	1.00%	8/2/2029	941,442	0.04%
Prologis Euro Finance LLC	700,000	3.88%	31/1/2030	712,223	0.03%
Prologis Euro Finance LLC	200,000	0.63%	10/9/2031	163,357	0.01%
Prologis Euro Finance LLC	900,000	0.50%	16/2/2032	704,403	0.03%
Prologis Euro Finance LLC	1,150,000	4.63%	23/5/2033	1,227,148	0.05%
Prologis Euro Finance LLC	200,000	1.50%	8/2/2034	163,153	0.01%
Prologis Euro Finance LLC	650,000	1.00%	6/2/2035	484,541	0.02%
Prologis Euro Finance LLC	300,000	1.00%	16/2/2041	188,901	0.01%
Prologis Euro Finance LLC	700,000	4.25%	31/1/2043	705,662	0.03%
Prologis Euro Finance LLC	700,000	1.50%	10/9/2049	427,135	0.02%
Prologis International Funding II SA	875,000	1.75%	15/3/2028	822,965	0.03%
Prologis LP	860,000	3.00%	2/6/2026	849,683	0.04%
Public Storage Operating Co.	900,000	0.50%	9/9/2030	743,772	0.03%
Public Storage Operating Co.	300,000	0.88%	24/1/2032	248,038	0.01%
PVH Corp.	500,000	3.13%	15/12/2027	489,637	0.02%

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Realty Income Corp.	424,000	4.88%	6/7/2030	449,067	0.02%
Realty Income Corp.	1,000,000	5.13%	6/7/2034	1,103,932	0.05%
Revvity, Inc.	300,000	1.88%	19/7/2026	289,005	0.01%
Roche Finance Europe BV	700,000	3.20%	27/8/2029	718,476	0.03%
Roche Finance Europe BV	1,000,000	3.36%	27/2/2035	1,043,595	0.04%
Roche Finance Europe BV	1,400,000	3.59%	4/12/2036	1,480,711	0.06%
RTX Corp.	400,000	2.15%	18/5/2030	366,682	0.02%
Schlumberger Finance BV	1,425,000	1.38%	28/10/2026	1,360,903	0.06%
Schlumberger Finance BV	400,000	0.25%	15/10/2027	361,961	0.01%
Schlumberger Finance BV	850,000	0.50%	15/10/2031	701,962	0.03%
Schlumberger Finance BV	800,000	2.00%	6/5/2032	734,966	0.03%
Schlumberger Finance France SAS	1,000,000	1.00%	18/2/2026	956,948	0.04%
Schneider Electric SE	1,200,000	3.25%	12/6/2028	1,225,139	0.05%
Schneider Electric SE	500,000	3.50%	12/6/2033	519,464	0.02%
Simon International Finance SCA	300,000	1.25%	13/5/2025	289,503	0.01%
Simon International Finance SCA	700,000	1.13%	19/3/2033	565,534	0.02%
Southern Co.	1,250,000	1.88%	15/9/2081	1,071,776	0.04%
Southern Power Co.	550,000	1.85%	20/6/2026	531,811	0.02%
Stellantis NV	800,000	2.00%	20/3/2025	784,519	0.03%
Stellantis NV	700,000	3.88%	5/1/2026	705,960	0.03%
Stellantis NV	800,000	2.75%	15/5/2026	791,207	0.03%
Stellantis NV	2,400,000	0.63%	30/3/2027	2,211,591	0.09%
Stellantis NV	700,000	4.50%	7/7/2028	736,974	0.03%
Stellantis NV	600,000	0.75%	18/1/2029	533,150	0.02%
Stellantis NV	300,000	1.13%	18/9/2029	269,338	0.01%
Stellantis NV	1,800,000	4.25%	16/6/2031	1,867,607	0.08%
Stellantis NV	658,000	2.75%	1/4/2032	615,414	0.03%
Stellantis NV	900,000	1.25%	20/6/2033	724,988	0.03%
Stryker Corp.	1,000,000	2.13%	30/11/2027	967,790	0.04%
Stryker Corp.	500,000	0.75%	1/3/2029	444,608	0.02%
Stryker Corp.	400,000	2.63%	30/11/2030	387,168	0.02%
Stryker Corp.	1,000,000	1.00%	3/12/2031	845,651	0.03%
Tapestry, Inc.	600,000	5.35%	27/11/2025	612,229	0.03%
Tapestry, Inc.	400,000	5.38%	27/11/2027	414,350	0.02%
Tapestry, Inc.	600,000	5.88%	27/11/2031	630,572	0.03%
Thermo Fisher Scientific Finance I BV	800,000	0.00%	18/11/2025	754,828	0.03%
Thermo Fisher Scientific Finance I BV	1,312,000	0.80%	18/10/2030	1,138,697	0.05%
Thermo Fisher Scientific Finance I BV	940,000	1.13%	18/10/2033	780,578	0.03%
Thermo Fisher Scientific Finance I BV	1,500,000	1.63%	18/10/2041	1,130,053	0.05%
Thermo Fisher Scientific, Inc.	500,000	0.13%	1/3/2025	480,813	0.02%
Thermo Fisher Scientific, Inc.	560,000	3.20%	21/1/2026	561,215	0.02%
Thermo Fisher Scientific, Inc.	1,250,000	1.40%	23/1/2026	1,206,154	0.05%
Thermo Fisher Scientific, Inc.	100,000	1.45%	16/3/2027	95,549	0.00%
Thermo Fisher Scientific, Inc.	1,450,000	1.75%	15/4/2027	1,398,499	0.06%
Thermo Fisher Scientific, Inc.	350,000	0.50%	1/3/2028	318,173	0.01%
Thermo Fisher Scientific, Inc.	1,250,000	1.38%	12/9/2028	1,167,869	0.05%
Thermo Fisher Scientific, Inc.	1,000,000	1.95%	24/7/2029	948,995	0.04%
Thermo Fisher Scientific, Inc.	500,000	0.88%	1/10/2031	426,459	0.02%
Thermo Fisher Scientific, Inc.	700,000	2.38%	15/4/2032	663,668	0.03%
Thermo Fisher Scientific, Inc.	900,000	3.65%	21/11/2034	936,788	0.04%
Thermo Fisher Scientific, Inc.	750,000	2.88%	24/7/2037	709,979	0.03%
Thermo Fisher Scientific, Inc.	700,000	1.50%	1/10/2039	533,864	0.02%
Thermo Fisher Scientific, Inc.	950,000	1.88%	1/10/2049	679,165	0.03%
Toyota Motor Credit Corp.	860,000	0.25%	16/7/2026	802,463	0.03%
Toyota Motor Credit Corp.	900,000	0.13%	5/11/2027	807,599	0.03%
Toyota Motor Credit Corp.	1,400,000	4.05%	13/9/2029	1,468,805	0.06%
Toyota Motor Credit Corp.	950,000	3.85%	24/7/2030	987,111	0.04%
United Parcel Service, Inc.	800,000	1.63%	15/11/2025	778,742	0.03%
United Parcel Service, Inc.	600,000	1.50%	15/11/2032	526,826	0.02%
Upjohn Finance BV	1,250,000	1.36%	23/6/2027	1,160,528	0.05%
Upjohn Finance BV	1,300,000	1.91%	23/6/2032	1,091,747	0.05%
Utah Acquisition Sub, Inc.	250,000	3.13%	22/11/2028	243,502	0.01%
Veralto Corp.	500,000	4.15%	19/9/2031	519,851	0.02%
Verizon Communications, Inc.	1,370,000	0.88%	2/4/2025	1,327,051	0.05%
Verizon Communications, Inc.	1,250,000	3.25%	17/2/2026	1,254,197	0.05%
Verizon Communications, Inc.	912,000	1.38%	27/10/2026	872,550	0.04%
Verizon Communications, Inc.	850,000	0.88%	8/4/2027	794,478	0.03%
Verizon Communications, Inc.	550,000	1.38%	2/11/2028	509,616	0.02%
Verizon Communications, Inc.	2,300,000	0.38%	22/3/2029	1,999,387	0.08%
Verizon Communications, Inc.	400,000	1.88%	26/10/2029	373,189	0.02%
Verizon Communications, Inc.	1,650,000	1.25%	8/4/2030	1,469,734	0.06%

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Verizon Communications, Inc.	200,000	4.25%	31/10/2030	212,013	0.01%
Verizon Communications, Inc.	300,000	2.63%	1/12/2031	286,582	0.01%
Verizon Communications, Inc.	600,000	0.88%	19/3/2032	496,314	0.02%
Verizon Communications, Inc.	1,960,000	0.75%	22/3/2032	1,607,339	0.07%
Verizon Communications, Inc.	1,700,000	1.30%	18/5/2033	1,419,033	0.06%
Verizon Communications, Inc.	1,210,000	4.75%	31/10/2034	1,340,336	0.06%
Verizon Communications, Inc.	900,000	1.13%	19/9/2035	695,462	0.03%
Verizon Communications, Inc.	1,255,000	2.88%	15/1/2038	1,158,896	0.05%
Verizon Communications, Inc.	600,000	1.50%	19/9/2039	449,300	0.02%
Verizon Communications, Inc.	700,000	1.85%	18/5/2040	548,739	0.02%
VF Corp.	960,000	4.13%	7/3/2026	949,692	0.04%
VF Corp.	500,000	0.25%	25/2/2028	420,228	0.02%
VF Corp.	500,000	4.25%	7/3/2029	480,065	0.02%
VF Corp.	300,000	0.63%	25/2/2032	210,263	0.01%
Visa, Inc.	2,200,000	1.50%	15/6/2026	2,125,821	0.09%
Visa, Inc.	1,180,000	2.00%	15/6/2029	1,134,625	0.05%
Visa, Inc.	700,000	2.38%	15/6/2034	668,733	0.03%
Wabtec Transportation Netherlands BV	660,000	1.25%	3/12/2027	608,153	0.03%
Walmart, Inc.	1,000,000	2.55%	8/4/2026	991,930	0.04%
Walmart, Inc.	850,000	4.88%	21/9/2029	945,844	0.04%
Wells Fargo & Co.	1,000,000	1.63%	2/6/2025	971,518	0.04%
Wells Fargo & Co.	1,730,000	2.00%	27/4/2026	1,671,861	0.07%
Wells Fargo & Co.	2,000,000	1.38%	26/10/2026	1,888,334	0.08%
Wells Fargo & Co.	1,725,000	1.00%	2/2/2027	1,602,348	0.07%
Wells Fargo & Co.	987,000	1.50%	24/5/2027	926,466	0.04%
Wells Fargo & Co.	1,300,000	0.63%	25/3/2030	1,087,238	0.04%
Wells Fargo & Co.	1,360,000	1.74%	4/5/2030	1,236,453	0.05%
Wells Fargo & Co.	750,000	0.63%	14/8/2030	620,441	0.03%
Westlake Corp.	800,000	1.63%	17/7/2029	718,073	0.03%
Whirlpool EMEA Finance Sarl	500,000	0.50%	20/2/2028	443,001	0.02%
Whirlpool Finance Luxembourg Sarl	300,000	1.25%	2/11/2026	283,504	0.01%
Whirlpool Finance Luxembourg Sarl	300,000	1.10%	9/11/2027	276,638	0.01%
WPC Eurobond BV	800,000	2.25%	9/4/2026	774,251	0.03%
WPC Eurobond BV	200,000	2.13%	15/4/2027	189,882	0.01%
WPC Eurobond BV	800,000	1.35%	15/4/2028	732,032	0.03%
WPC Eurobond BV	300,000	0.95%	1/6/2030	249,108	0.01%
Zimmer Biomet Holdings, Inc.	800,000	2.43%	13/12/2026	784,648	0.03%
Zimmer Biomet Holdings, Inc.	100,000	1.16%	15/11/2027	92,675	0.00%
				443,115,496	18.32%
Zambia 0.04% (30 June 2023: 0.03%)					
Anglo American Capital plc	900,000	4.50%	15/9/2028	934,990	0.04%
				934,990	0.04%
Total Fixed Income				2,381,634,032	98.49%
Total Transferable Securities				2,381,634,032	98.49%
	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets	
Financial Derivative Instruments Dealt in on a Regulated Market 0.01% (30 June 2023: (0.00%))					
Futures 0.01% (30 June 2023: (0.00%))					
Euro-Buxl 30 Year Bond March 2024	8	€1,055,040	78,720	0.01%	
Euro-Bobl March 2024	52	€6,152,268	50,292	0.00%	
Euro-Bund March 2024	50	€6,854,616	6,384	0.00%	
Euro-Schatz March 2024	(13)	€(1,381,835)	(3,250)	(0.00%)	
Total Financial Derivative Instruments Dealt in on a Regulated Market			132,146	0.01%	
Total Investments			2,381,766,178	98.50%	
	Fair Value EUR (€)	% of Total Net Assets			
Other Assets and Liabilities	36,354,664	1.50%			
Net Assets	2,418,120,842	100.00%			
Analysis of Total Assets	EUR (€)	% of Total Assets			
(a) Transferable securities admitted to an official stock exchange listing	2,284,234,855	93.76%			
(b) Transferable securities dealt in on another regulated market	95,508,979	3.92%			
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	1,890,198	0.08%			
(d) Total Financial Derivative Instruments dealt in on a regulated market	135,396	0.01%			
(e) Total OTC Financial Derivative Instruments	—	0.00%			
(f) Other Assets	54,411,631	2.23%			
Total Assets	2,436,181,059	100.00%			

Statement of Assets and Liabilities

	Note	EUR (€) As at 31 December 2023	EUR (€) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	2,381,634,032	1,551,803,314
Financial Derivative Instruments	17	135,396	39,780
Cash		25,737,775	10,769,481
Receivables:			
Interest and Dividends		27,610,780	13,856,622
Capital Shares Issued		1,258	371,223
Investments Sold		1,061,818	10,726,592
Margin Cash Due from Broker		—	153,453
Total Current Assets		2,436,181,059	1,587,720,465
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	3,250	51,610
Payables and Other Liabilities:			
Capital Shares Redeemed		—	370,913
Investments Purchased		17,842,819	17,314,983
Management Fees Payable	12	161,021	115,693
Margin Cash Due to Broker		53,127	—
Total Current Liabilities		18,060,217	17,853,199
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		2,418,120,842	1,569,867,266

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
EUR Accumulating			
Net Assets	1,052,022,369	672,528,871	195,080,991
Number of Shares Outstanding	21,337,981	14,430,244	4,182,612
Net Asset Value Per Share¹	49.30	46.61	46.64
EUR Distributing			
Net Assets	1,366,098,473	897,338,395	517,875,858
Number of Shares Outstanding	28,302,655	19,354,448	10,942,615
Net Asset Value Per Share¹	48.27	46.36	47.33

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

		EUR (€)	EUR (€)
	Note	Six Months Ended 31 December 2023	Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		30,229,157	6,697,152
Other Income		32,855	15,922
Net Gain/(Loss) on Financial Instruments		84,248,646	(28,573,229)
Total Investment Income/(Loss)		114,510,658	(21,860,155)
Expenses			
Management Fees	12	805,164	371,398
Transaction Fees and Commissions		1,467	776
Total Expenses		806,631	372,174
Finance Costs			
Interest Expense		2,672	1,473
Distributions	6	16,933,957	4,179,827
Total Finance Costs		16,936,629	4,181,300
Net Investment Income/(Loss) After Finance Costs		96,767,398	(26,413,629)
Taxation	5	(114,433)	(31,768)
Net Increase/(Decrease) in Net Assets		96,652,965	(26,445,397)

Statement of Changes in Net Assets

	EUR (€)	EUR (€)
	Six Months Ended 31 December 2023	Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase/(Decrease) in Net Assets From Operations	96,652,965	(26,445,397)
Capital Transactions		
Subscriptions	1,043,187,420	548,385,484
Redemptions	(291,586,809)	(247,711,360)
Total Capital Transactions	751,600,611	300,674,124
Total Increase for the Period	848,253,576	274,228,727
Net Assets		
Beginning of Period	1,569,867,266	712,956,849
End of Period	2,418,120,842	987,185,576

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard EUR Eurozone Government Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard EUR Eurozone Government Bond UCITS ETF seeks to track the performance of the Bloomberg Euro-Aggregate: Treasury Index, a widely recognised benchmark designed to reflect the total universe of publicly traded, fixed-coupon, euro-denominated euro zone treasury securities with maturities greater than 1 year and a minimum issue size of €300 million.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period. The markets then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global bonds rebounded from mid-period declines to finish the six months with solid gains. In this environment, the ETF's benchmark returned 4.50% for the six months ended 31 December 2023.
- Among the markets with some of the largest weightings in the index, Belgium, France, Italy and Spain outperformed the benchmark, while Germany and the Netherlands underperformed.
- From a credit-quality perspective, lower-rated bonds tended to produce stronger returns. By maturity, performance was mixed, but in general, bonds with longer maturities did the best.

Benchmark returns in the commentary above are in Euro.

Benchmark: Bloomberg Euro-Aggregate: Treasury Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
EUR Accumulating	4.46%	—	-1.36%
Benchmark	4.50	—	-1.33
Tracking Difference*	-0.04		
EUR Distributing	4.46%	-1.14%	-0.53%
Benchmark	4.50	-1.12	-0.48
Tracking Difference*	-0.04		

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: EUR Accumulating, 19 February 2019; EUR Distributing, 24 February 2016.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Principal EUR (€)	Cost EUR (€)		Principal EUR (€)	Proceeds EUR (€)
Purchases			Sales		
French Republic Government Bond OAT 2.50% 24/9/2026	26,777,000	26,333,276	Bundesschatzanweisungen 0.40% 13/9/2024	14,780,000	14,337,337
Bundesobligation 2.40% 19/10/2028	26,200,000	26,119,954	Italy Buoni Poliennali Del Tesoro 0.00% 15/8/2024	13,687,000	13,206,420
Bundesrepublik Deutschland Bundesanleihe 2.40% 15/11/2030	21,600,000	21,343,617	Italy Buoni Poliennali Del Tesoro 1.45% 15/11/2024	12,356,000	12,075,731
Bundesschatzanweisungen 3.10% 18/9/2025	18,618,784	18,608,496	Bundesschatzanweisungen 2.20% 12/12/2024	10,000,000	9,893,900
Bundesrepublik Deutschland Bundesanleihe 2.60% 15/8/2033	17,816,553	17,912,135	Italy Buoni Poliennali Del Tesoro 3.40% 28/3/2025	9,000,000	9,026,280
Italy Buoni Poliennali Del Tesoro 3.60% 29/9/2025	17,308,000	17,256,031	French Republic Government Bond OAT 1.75% 25/11/2024	7,372,000	7,246,330
Italy Buoni Poliennali Del Tesoro 3.80% 1/8/2028	16,600,000	16,655,622	Italy Buoni Poliennali Del Tesoro 0.00% 15/12/2024	6,500,000	6,280,580
Italy Buoni Poliennali Del Tesoro 3.40% 28/3/2025	15,608,000	15,559,271	Bundesrepublik Deutschland Bundesanleihe 0.25% 15/2/2027	6,000,000	5,516,760
Italy Buoni Poliennali Del Tesoro 4.10% 1/2/2029	14,275,000	14,257,385	Spain Government Bond 0.00% 31/1/2025	5,688,000	5,447,796
French Republic Government Bond OAT 2.75% 25/2/2029	14,300,000	14,074,501	Bundesschatzanweisungen 3.10% 18/9/2025	5,200,000	5,204,490
French Republic Government Bond OAT 0.00% 25/11/2030	16,700,000	13,521,520	Republic of Austria Government Bond 0.00% 20/4/2025	5,023,000	4,779,262
Italy Buoni Poliennali Del Tesoro 4.20% 1/3/2034	12,300,000	12,209,631	Bundesschatzanweisungen 3.10% 12/12/2025	4,500,000	4,523,805
Italy Buoni Poliennali Del Tesoro 4.00% 15/11/2030	12,000,000	11,900,367	Italy Buoni Poliennali Del Tesoro 2.80% 1/12/2028	4,751,000	4,475,727
Bundesschatzanweisungen 2.80% 12/6/2025	10,500,000	10,419,515	Spain Government Bond 2.80% 31/5/2026	3,920,000	3,875,790
Bundesschatzanweisungen 2.20% 12/12/2024	9,940,000	9,830,885	Netherlands Government Bond 0.00% 15/1/2027	4,033,000	3,670,404
Bundesobligation 0.00% 9/10/2026	10,300,000	9,593,181	Spain Government Bond 0.25% 30/7/2024	3,793,000	3,664,645
French Republic Government Bond OAT 0.75% 25/5/2028	10,500,000	9,592,095	French Republic Government Bond OAT 0.00% 25/11/2030	4,500,000	3,641,570
French Republic Government Bond OAT 3.00% 25/5/2033	9,700,000	9,574,419	Italy Buoni Poliennali Del Tesoro 1.75% 1/7/2024	3,661,000	3,594,610
Italy Buoni Poliennali Del Tesoro 1.45% 15/11/2024	9,636,000	9,373,330	Italy Buoni Poliennali Del Tesoro 1.10% 1/4/2027	3,870,000	3,553,241
Spain Government Bond 5.90% 30/7/2026	8,050,000	8,569,973	Italy Buoni Poliennali Del Tesoro 0.45% 15/2/2029	4,174,000	3,434,743
			French Republic Government Bond OAT 5.50% 25/4/2029	3,000,000	3,417,360
			Italy Buoni Poliennali Del Tesoro 1.20% 15/8/2025	3,500,000	3,331,825
			Netherlands Government Bond 2.00% 15/7/2024	3,030,600	2,990,490
			Republic of Austria Government Bond 0.00% 15/7/2024	3,033,000	2,936,308
			Bundesrepublik Deutschland Bundesanleihe 1.50% 15/5/2024	2,800,000	2,759,848
			Spain Government Bond 5.15% 31/10/2028	2,471,000	2,706,597
			French Republic Government Bond OAT 0.00% 25/2/2026	2,608,000	2,414,799

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Transferable Securities 98.95% (30 June 2023: 99.05%)					
Fixed Income 98.95% (30 June 2023: 99.05%)					
Austria 3.48% (30 June 2023: 3.70%)					
Republic of Austria Government Bond	7,491,000	0.00%	20/4/2025	7,228,784	0.28%
Republic of Austria Government Bond	4,300,000	4.85%	15/3/2026	4,517,296	0.18%
Republic of Austria Government Bond	2,000,000	2.00%	15/7/2026	1,982,925	0.08%
Republic of Austria Government Bond	4,456,000	0.75%	20/10/2026	4,264,599	0.17%
Republic of Austria Government Bond	4,944,000	0.50%	20/4/2027	4,664,406	0.18%
Republic of Austria Government Bond	2,300,000	6.25%	15/7/2027	2,602,674	0.10%
Republic of Austria Government Bond	3,900,000	0.75%	20/2/2028	3,661,884	0.14%
Republic of Austria Government Bond	3,556,000	0.00%	20/10/2028	3,184,576	0.12%
Republic of Austria Government Bond	7,160,000	0.50%	20/2/2029	6,535,248	0.26%
Republic of Austria Government Bond	1,190,000	2.90%	23/5/2029	1,225,600	0.05%
Republic of Austria Government Bond	4,723,000	0.00%	20/2/2030	4,086,157	0.16%
Republic of Austria Government Bond	1,500,000	3.45%	20/10/2030	1,592,202	0.06%
Republic of Austria Government Bond	4,054,000	0.00%	20/2/2031	3,408,432	0.13%
Republic of Austria Government Bond	4,258,000	0.90%	20/2/2032	3,745,089	0.15%
Republic of Austria Government Bond	6,368,000	2.90%	20/2/2033	6,529,177	0.25%
Republic of Austria Government Bond	2,975,000	2.40%	23/5/2034	2,913,296	0.11%
Republic of Austria Government Bond	1,977,000	0.25%	20/10/2036	1,450,703	0.06%
Republic of Austria Government Bond	7,595,000	4.15%	15/3/2037	8,713,773	0.34%
Republic of Austria Government Bond	2,992,000	3.15%	20/6/2044	3,124,203	0.12%
Republic of Austria Government Bond	4,214,000	1.50%	20/2/2047	3,236,184	0.13%
Republic of Austria Government Bond	2,561,000	1.85%	23/5/2049	2,091,653	0.08%
Republic of Austria Government Bond	2,039,000	0.75%	20/3/2051	1,240,381	0.05%
Republic of Austria Government Bond	1,900,000	3.15%	20/10/2053	1,987,661	0.08%
Republic of Austria Government Bond	1,332,000	3.80%	26/1/2062	1,598,484	0.06%
Republic of Austria Government Bond	2,198,000	0.70%	20/4/2071	1,042,089	0.04%
Republic of Austria Government Bond	458,000	1.50%	2/11/2086	288,311	0.01%
Republic of Austria Government Bond	2,727,000	2.10%	20/9/2117	2,135,668	0.08%
Republic of Austria Government Bond	606,000	0.85%	30/6/2120	285,553	0.01%
				89,337,008	3.48%
Belgium 5.14% (30 June 2023: 5.23%)					
Kingdom of Belgium Government Bond	8,510,000	0.80%	22/6/2025	8,280,728	0.32%
Kingdom of Belgium Government Bond	2,812,000	4.50%	28/3/2026	2,939,160	0.11%
Kingdom of Belgium Government Bond	4,133,000	1.00%	22/6/2026	4,001,136	0.16%
Kingdom of Belgium Government Bond	5,550,500	0.80%	22/6/2027	5,286,606	0.21%
Kingdom of Belgium Government Bond	9,000,000	0.00%	22/10/2027	8,279,869	0.32%
Kingdom of Belgium Government Bond	5,030,000	5.50%	28/3/2028	5,688,352	0.22%
Kingdom of Belgium Government Bond	6,118,000	0.80%	22/6/2028	5,754,047	0.22%
Kingdom of Belgium Government Bond	5,578,000	0.90%	22/6/2029	5,186,399	0.20%
Kingdom of Belgium Government Bond	4,756,000	0.10%	22/6/2030	4,123,752	0.16%
Kingdom of Belgium Government Bond	7,327,000	1.00%	22/6/2031	6,618,494	0.26%
Kingdom of Belgium Government Bond	4,994,103	0.00%	22/10/2031	4,130,141	0.16%
Kingdom of Belgium Government Bond	3,442,000	4.00%	28/3/2032	3,825,990	0.15%
Kingdom of Belgium Government Bond	8,764,293	0.35%	22/6/2032	7,325,661	0.29%
Kingdom of Belgium Government Bond	1,307,000	1.25%	22/4/2033	1,169,748	0.05%
Kingdom of Belgium Government Bond	8,165,000	3.00%	22/6/2033	8,430,832	0.33%
Kingdom of Belgium Government Bond	3,027,000	3.00%	22/6/2034	3,115,423	0.12%
Kingdom of Belgium Government Bond	6,014,000	5.00%	28/3/2035	7,318,727	0.28%
Kingdom of Belgium Government Bond	1,746,000	1.45%	22/6/2037	1,474,314	0.06%
Kingdom of Belgium Government Bond	3,159,024	1.90%	22/6/2038	2,788,027	0.11%
Kingdom of Belgium Government Bond	4,081,500	2.75%	22/4/2039	3,986,312	0.16%
Kingdom of Belgium Government Bond	1,884,341	0.40%	22/6/2040	1,256,553	0.05%
Kingdom of Belgium Government Bond	4,685,000	4.25%	28/3/2041	5,476,291	0.21%
Kingdom of Belgium Government Bond	4,169,000	3.45%	22/6/2043	4,398,159	0.17%
Kingdom of Belgium Government Bond	2,702,500	3.75%	22/6/2045	2,988,448	0.12%
Kingdom of Belgium Government Bond	3,504,000	1.60%	22/6/2047	2,637,324	0.10%
Kingdom of Belgium Government Bond	4,027,690	1.70%	22/6/2050	3,002,201	0.12%
Kingdom of Belgium Government Bond	2,704,469	1.40%	22/6/2053	1,813,357	0.07%
Kingdom of Belgium Government Bond	6,380,000	3.30%	22/6/2054	6,510,337	0.25%
Kingdom of Belgium Government Bond	1,252,500	2.25%	22/6/2057	1,028,108	0.04%
Kingdom of Belgium Government Bond	2,800,300	2.15%	22/6/2066	2,218,471	0.09%
Kingdom of Belgium Government Bond	1,817,380	0.65%	22/6/2071	816,783	0.03%
				131,869,750	5.14%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Croatia 0.22% (30 June 2023: 0.22%)					
Croatia Government International Bond	800,000	3.00%	20/3/2027	800,816	0.03%
Croatia Government International Bond	1,000,000	2.70%	15/6/2028	996,801	0.04%
Croatia Government International Bond	1,458,000	1.50%	17/6/2031	1,305,935	0.05%
Croatia Government International Bond	500,000	1.13%	4/3/2033	420,585	0.02%
Croatia Government International Bond	1,472,000	4.00%	14/6/2035	1,569,362	0.06%
Croatia Government International Bond	800,000	1.75%	4/3/2041	606,677	0.02%
				5,700,176	0.22%
Cyprus 0.15% (30 June 2023: 0.16%)					
Cyprus Government International Bond	2,050,000	0.95%	20/1/2032	1,758,114	0.07%
Cyprus Government International Bond	1,822,000	4.13%	13/4/2033	1,969,483	0.08%
				3,727,597	0.15%
Estonia 0.02% (30 June 2023: 0.03%)					
Estonia Government International Bond	467,000	4.00%	12/10/2032	502,421	0.02%
				502,421	0.02%
Finland 1.47% (30 June 2023: 1.57%)					
Finland Government Bond	347,000	4.00%	4/7/2025	353,493	0.01%
Finland Government Bond	1,309,000	0.88%	15/9/2025	1,271,822	0.05%
Finland Government Bond	1,616,000	0.50%	15/4/2026	1,547,832	0.06%
Finland Government Bond	2,794,000	0.00%	15/9/2026	2,623,038	0.10%
Finland Government Bond	800,000	1.38%	15/4/2027	775,782	0.03%
Finland Government Bond	1,553,000	0.50%	15/9/2027	1,457,813	0.06%
Finland Government Bond	492,000	2.75%	4/7/2028	501,885	0.02%
Finland Government Bond	3,429,000	0.50%	15/9/2028	3,155,765	0.12%
Finland Government Bond	4,432,000	2.88%	15/4/2029	4,552,573	0.18%
Finland Government Bond	2,205,000	0.50%	15/9/2029	1,994,347	0.08%
Finland Government Bond	2,744,000	0.00%	15/9/2030	2,343,752	0.09%
Finland Government Bond	1,052,000	0.75%	15/4/2031	936,902	0.04%
Finland Government Bond	3,026,000	0.13%	15/9/2031	2,534,493	0.10%
Finland Government Bond	1,542,000	1.50%	15/9/2032	1,421,358	0.06%
Finland Government Bond	1,720,000	3.00%	15/9/2033	1,783,099	0.07%
Finland Government Bond	1,494,000	1.13%	15/4/2034	1,297,523	0.05%
Finland Government Bond	1,725,000	0.13%	15/4/2036	1,261,602	0.05%
Finland Government Bond	2,023,000	2.75%	15/4/2038	2,016,023	0.08%
Finland Government Bond	2,075,000	0.25%	15/9/2040	1,377,532	0.05%
Finland Government Bond	1,644,000	2.63%	4/7/2042	1,599,748	0.06%
Finland Government Bond	1,730,000	0.50%	15/4/2043	1,133,984	0.04%
Finland Government Bond	1,600,000	1.38%	15/4/2047	1,215,311	0.05%
Finland Government Bond	1,150,000	0.13%	15/4/2052	567,471	0.02%
				37,723,148	1.47%
France 24.31% (30 June 2023: 23.63%)					
French Republic Government Bond OAT	22,514,000	0.00%	25/2/2025	21,780,476	0.85%
French Republic Government Bond OAT	14,699,000	0.00%	25/3/2025	14,195,011	0.55%
French Republic Government Bond OAT	13,443,000	0.50%	25/5/2025	13,042,838	0.51%
French Republic Government Bond OAT	10,970,000	6.00%	25/10/2025	11,637,982	0.45%
French Republic Government Bond OAT	10,562,000	1.00%	25/11/2025	10,281,994	0.40%
French Republic Government Bond OAT	20,003,000	0.00%	25/2/2026	19,024,801	0.74%
French Republic Government Bond OAT	9,469,000	3.50%	25/4/2026	9,709,612	0.38%
French Republic Government Bond OAT	15,877,000	0.50%	25/5/2026	15,203,575	0.59%
French Republic Government Bond OAT	29,977,000	2.50%	24/9/2026	30,100,625	1.17%
French Republic Government Bond OAT	9,224,000	0.25%	25/11/2026	8,711,309	0.34%
French Republic Government Bond OAT	10,840,000	0.00%	25/2/2027	10,108,078	0.39%
French Republic Government Bond OAT	15,352,000	1.00%	25/5/2027	14,734,643	0.58%
French Republic Government Bond OAT	16,980,000	2.75%	25/10/2027	17,293,974	0.68%
French Republic Government Bond OAT	17,200,000	0.75%	25/2/2028	16,206,783	0.63%
French Republic Government Bond OAT	22,593,000	0.75%	25/5/2028	21,218,575	0.83%
French Republic Government Bond OAT	18,268,000	0.75%	25/11/2028	17,034,490	0.66%
French Republic Government Bond OAT	19,900,000	2.75%	25/2/2029	20,378,914	0.80%
French Republic Government Bond OAT ¹	10,037,000	5.50%	25/4/2029	11,633,722	0.45%
French Republic Government Bond OAT	18,977,000	0.50%	25/5/2029	17,324,182	0.68%
French Republic Government Bond OAT	20,073,000	0.00%	25/11/2029	17,611,567	0.69%
French Republic Government Bond OAT	17,529,000	2.50%	25/5/2030	17,750,386	0.69%
French Republic Government Bond OAT	29,088,000	0.00%	25/11/2030	24,872,282	0.97%
French Republic Government Bond OAT	14,636,500	1.50%	25/5/2031	13,816,770	0.54%
French Republic Government Bond OAT	18,809,000	0.00%	25/11/2031	15,620,778	0.61%
French Republic Government Bond OAT	14,510,000	0.00%	25/5/2032	11,866,968	0.46%
French Republic Government Bond OAT	11,851,000	5.75%	25/10/2032	14,892,511	0.58%
French Republic Government Bond OAT	15,846,261	2.00%	25/11/2032	15,258,208	0.60%
French Republic Government Bond OAT	13,900,000	3.00%	25/5/2033	14,459,156	0.56%
French Republic Government Bond OAT	6,200,000	3.50%	25/11/2033	6,704,739	0.26%
French Republic Government Bond OAT	17,075,000	1.25%	25/5/2034	15,004,428	0.59%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
French Republic Government Bond OAT	10,281,000	4.75%	25/4/2035	12,375,187	0.48%
French Republic Government Bond OAT	14,721,353	1.25%	25/5/2036	12,454,440	0.49%
French Republic Government Bond OAT	11,062,095	1.25%	25/5/2038	9,002,542	0.35%
French Republic Government Bond OAT	7,891,000	4.00%	25/10/2038	9,025,853	0.35%
French Republic Government Bond OAT	8,490,000	1.75%	25/6/2039	7,382,953	0.29%
French Republic Government Bond OAT	11,826,000	0.50%	25/5/2040	8,189,945	0.32%
French Republic Government Bond OAT	10,764,630	4.50%	25/4/2041	13,126,345	0.51%
French Republic Government Bond OAT	8,005,499	2.50%	25/5/2043	7,448,740	0.29%
French Republic Government Bond OAT	4,421,000	0.50%	25/6/2044	2,770,088	0.11%
French Republic Government Bond OAT	10,091,398	3.25%	25/5/2045	10,530,497	0.41%
French Republic Government Bond OAT	12,997,500	2.00%	25/5/2048	10,752,093	0.42%
French Republic Government Bond OAT	12,373,000	1.50%	25/5/2050	8,989,248	0.35%
French Republic Government Bond OAT	10,201,000	0.75%	25/5/2052	5,849,108	0.23%
French Republic Government Bond OAT	8,944,865	0.75%	25/5/2053	5,022,540	0.20%
French Republic Government Bond OAT	10,522,748	3.00%	25/5/2054	10,336,240	0.40%
French Republic Government Bond OAT	6,001,000	4.00%	25/4/2055	7,088,444	0.28%
French Republic Government Bond OAT	7,364,000	4.00%	25/4/2060	8,816,425	0.34%
French Republic Government Bond OAT	7,120,100	1.75%	25/5/2066	5,088,244	0.20%
French Republic Government Bond OAT	3,918,000	0.50%	25/5/2072	1,640,109	0.06%
				623,368,418	24.31%
Germany 18.94% (30 June 2023: 18.62%)					
Bundesobligation	10,207,000	0.00%	11/4/2025	9,860,107	0.38%
Bundesobligation	13,827,184	0.00%	10/10/2025	13,260,946	0.52%
Bundesobligation	16,224,000	0.00%	10/4/2026	15,439,741	0.60%
Bundesobligation	21,004,000	0.00%	9/10/2026	19,821,777	0.77%
Bundesobligation	13,552,000	0.00%	16/4/2027	12,692,637	0.50%
Bundesobligation	9,980,000	1.30%	15/10/2027	9,746,569	0.38%
Bundesobligation	4,700,000	2.20%	13/4/2028	4,744,759	0.19%
Bundesobligation	26,200,000	2.40%	19/10/2028	26,741,275	1.04%
Bundesrepublik Deutschland Bundesanleihe	2,715,800	0.50%	15/2/2025	2,645,252	0.10%
Bundesrepublik Deutschland Bundesanleihe	3,161,800	1.00%	15/8/2025	3,085,524	0.12%
Bundesrepublik Deutschland Bundesanleihe	9,272,400	0.50%	15/2/2026	8,934,284	0.35%
Bundesrepublik Deutschland Bundesanleihe	13,811,000	0.00%	15/8/2026	13,073,201	0.51%
Bundesrepublik Deutschland Bundesanleihe	1,944,000	0.25%	15/2/2027	1,840,701	0.07%
Bundesrepublik Deutschland Bundesanleihe	4,981,000	6.50%	4/7/2027	5,719,592	0.22%
Bundesrepublik Deutschland Bundesanleihe	5,982,000	0.50%	15/8/2027	5,678,760	0.22%
Bundesrepublik Deutschland Bundesanleihe	5,302,000	0.00%	15/11/2027	4,917,267	0.19%
Bundesrepublik Deutschland Bundesanleihe	3,598,000	5.63%	4/1/2028	4,097,039	0.16%
Bundesrepublik Deutschland Bundesanleihe	5,950,000	0.50%	15/2/2028	5,619,746	0.22%
Bundesrepublik Deutschland Bundesanleihe	1,858,000	4.75%	4/7/2028	2,078,555	0.08%
Bundesrepublik Deutschland Bundesanleihe	7,281,000	0.25%	15/8/2028	6,758,576	0.26%
Bundesrepublik Deutschland Bundesanleihe	9,260,500	0.00%	15/11/2028	8,451,326	0.33%
Bundesrepublik Deutschland Bundesanleihe	8,860,000	0.25%	15/2/2029	8,165,142	0.32%
Bundesrepublik Deutschland Bundesanleihe	12,620,000	0.00%	15/8/2029	11,371,276	0.44%
Bundesrepublik Deutschland Bundesanleihe	7,200,000	2.10%	15/11/2029	7,272,157	0.28%
Bundesrepublik Deutschland Bundesanleihe	3,279,000	6.25%	4/1/2030	4,073,339	0.16%
Bundesrepublik Deutschland Bundesanleihe	11,369,471	0.00%	15/2/2030	10,135,717	0.40%
Bundesrepublik Deutschland Bundesanleihe	9,766,000	0.00%	15/8/2030	8,633,394	0.34%
Bundesrepublik Deutschland Bundesanleihe	21,600,000	2.40%	15/11/2030	22,239,446	0.87%
Bundesrepublik Deutschland Bundesanleihe	5,180,000	5.50%	4/1/2031	6,379,575	0.25%
Bundesrepublik Deutschland Bundesanleihe	7,975,000	0.00%	15/2/2031	6,974,322	0.27%
Bundesrepublik Deutschland Bundesanleihe	8,219,000	0.00%	15/8/2031	7,115,010	0.28%
Bundesrepublik Deutschland Bundesanleihe	8,393,083	0.00%	15/2/2032	7,179,757	0.28%
Bundesrepublik Deutschland Bundesanleihe	8,854,646	1.70%	15/8/2032	8,669,142	0.34%
Bundesrepublik Deutschland Bundesanleihe	8,928,000	2.30%	15/2/2033	9,154,393	0.36%
Bundesrepublik Deutschland Bundesanleihe	16,316,553	2.60%	15/8/2033	17,130,438	0.67%
Bundesrepublik Deutschland Bundesanleihe	10,085,837	4.75%	4/7/2034	12,617,427	0.49%
Bundesrepublik Deutschland Bundesanleihe	5,865,081	0.00%	15/5/2035	4,620,889	0.18%
Bundesrepublik Deutschland Bundesanleihe	7,817,164	0.00%	15/5/2036	5,995,353	0.23%
Bundesrepublik Deutschland Bundesanleihe	11,813,000	4.00%	4/1/2037	14,216,846	0.55%
Bundesrepublik Deutschland Bundesanleihe	8,341,000	1.00%	15/5/2038	7,092,775	0.28%
Bundesrepublik Deutschland Bundesanleihe	7,754,000	4.25%	4/7/2039	9,761,053	0.38%
Bundesrepublik Deutschland Bundesanleihe	5,782,122	4.75%	4/7/2040	7,740,946	0.30%
Bundesrepublik Deutschland Bundesanleihe	6,431,000	3.25%	4/7/2042	7,350,632	0.29%
Bundesrepublik Deutschland Bundesanleihe	10,289,000	2.50%	4/7/2044	10,639,539	0.42%
Bundesrepublik Deutschland Bundesanleihe	12,990,800	2.50%	15/8/2046	13,497,433	0.53%
Bundesrepublik Deutschland Bundesanleihe	14,660,800	1.25%	15/8/2048	11,913,411	0.46%
Bundesrepublik Deutschland Bundesanleihe	17,140,000	0.00%	15/8/2050	9,566,550	0.37%
Bundesrepublik Deutschland Bundesanleihe	8,235,000	0.00%	15/8/2052	4,391,688	0.17%
Bundesrepublik Deutschland Bundesanleihe	12,973,198	1.80%	15/8/2053	11,712,847	0.46%
Bundesschatzanweisungen	6,047,000	2.20%	12/12/2024	5,998,400	0.23%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Bundesschatzanweisungen	5,000,000	2.50%	13/3/2025	4,980,161	0.19%
Bundesschatzanweisungen	8,500,000	2.80%	12/6/2025	8,515,350	0.33%
Bundesschatzanweisungen	13,418,784	3.10%	18/9/2025	13,547,115	0.53%
Bundesschatzanweisungen	2,000,000	3.10%	12/12/2025	2,026,334	0.08%
				485,885,491	18.94%
Ireland 1.67% (30 June 2023: 1.70%)					
Ireland Government Bond	1,000,000	5.40%	13/3/2025	1,027,267	0.04%
Ireland Government Bond	3,462,000	1.00%	15/5/2026	3,361,211	0.13%
Ireland Government Bond	9,824,800	0.20%	15/5/2027	9,203,628	0.36%
Ireland Government Bond	2,025,000	0.90%	15/5/2028	1,922,131	0.08%
Ireland Government Bond	2,530,000	1.10%	15/5/2029	2,393,073	0.09%
Ireland Government Bond	2,800,000	2.40%	15/5/2030	2,826,041	0.11%
Ireland Government Bond	4,952,000	0.20%	18/10/2030	4,310,176	0.17%
Ireland Government Bond	3,748,000	0.00%	18/10/2031	3,144,704	0.12%
Ireland Government Bond	1,794,000	0.35%	18/10/2032	1,510,384	0.06%
Ireland Government Bond	1,262,000	1.30%	15/5/2033	1,146,735	0.04%
Ireland Government Bond	1,339,000	0.40%	15/5/2035	1,061,535	0.04%
Ireland Government Bond	1,600,000	1.70%	15/5/2037	1,425,369	0.06%
Ireland Government Bond	1,684,918	0.55%	22/4/2041	1,178,114	0.05%
Ireland Government Bond	2,507,000	3.00%	18/10/2043	2,599,316	0.10%
Ireland Government Bond	4,250,000	2.00%	18/2/2045	3,670,804	0.14%
Ireland Government Bond	2,687,000	1.50%	15/5/2050	2,017,579	0.08%
				42,798,067	1.67%
Italy 21.45% (30 June 2023: 21.80%)					
Italy Buoni Poliennali Del Tesoro	11,294,000	5.00%	1/3/2025	11,522,653	0.45%
Italy Buoni Poliennali Del Tesoro	19,205,000	3.40%	28/3/2025	19,256,371	0.75%
Italy Buoni Poliennali Del Tesoro	6,978,000	1.50%	1/6/2025	6,830,023	0.27%
Italy Buoni Poliennali Del Tesoro	4,822,000	1.85%	1/7/2025	4,739,738	0.19%
Italy Buoni Poliennali Del Tesoro	2,921,000	1.20%	15/8/2025	2,839,947	0.11%
Italy Buoni Poliennali Del Tesoro	17,308,000	3.60%	29/9/2025	17,488,568	0.68%
Italy Buoni Poliennali Del Tesoro	3,200,000	2.00%	1/12/2025	3,149,562	0.12%
Italy Buoni Poliennali Del Tesoro	8,513,000	3.50%	15/1/2026	8,622,342	0.34%
Italy Buoni Poliennali Del Tesoro	7,800,000	0.50%	1/2/2026	7,432,436	0.29%
Italy Buoni Poliennali Del Tesoro	7,200,000	4.50%	1/3/2026	7,449,219	0.29%
Italy Buoni Poliennali Del Tesoro	4,710,000	0.00%	1/4/2026	4,422,671	0.17%
Italy Buoni Poliennali Del Tesoro	4,454,000	3.80%	15/4/2026	4,550,798	0.18%
Italy Buoni Poliennali Del Tesoro	6,412,000	1.60%	1/6/2026	6,237,424	0.24%
Italy Buoni Poliennali Del Tesoro	5,927,000	2.10%	15/7/2026	5,829,519	0.23%
Italy Buoni Poliennali Del Tesoro	8,481,000	0.00%	1/8/2026	7,899,583	0.31%
Italy Buoni Poliennali Del Tesoro	4,900,000	3.85%	15/9/2026	5,031,146	0.20%
Italy Buoni Poliennali Del Tesoro	5,986,000	7.25%	1/11/2026	6,707,013	0.26%
Italy Buoni Poliennali Del Tesoro	2,000,000	1.25%	1/12/2026	1,915,995	0.08%
Italy Buoni Poliennali Del Tesoro	8,398,000	0.85%	15/1/2027	7,930,191	0.31%
Italy Buoni Poliennali Del Tesoro	11,679,000	1.10%	1/4/2027	11,070,010	0.43%
Italy Buoni Poliennali Del Tesoro	6,000,000	2.20%	1/6/2027	5,884,230	0.23%
Italy Buoni Poliennali Del Tesoro	4,073,000	2.05%	1/8/2027	3,967,336	0.16%
Italy Buoni Poliennali Del Tesoro	7,054,000	0.95%	15/9/2027	6,592,452	0.26%
Italy Buoni Poliennali Del Tesoro	6,499,000	6.50%	1/11/2027	7,351,047	0.29%
Italy Buoni Poliennali Del Tesoro	7,739,000	2.65%	1/12/2027	7,678,567	0.30%
Italy Buoni Poliennali Del Tesoro	6,387,000	2.00%	1/2/2028	6,174,609	0.24%
Italy Buoni Poliennali Del Tesoro	4,936,000	0.25%	15/3/2028	4,424,673	0.17%
Italy Buoni Poliennali Del Tesoro	5,498,000	3.40%	1/4/2028	5,600,689	0.22%
Italy Buoni Poliennali Del Tesoro	6,138,000	0.50%	15/7/2028	5,510,483	0.22%
Italy Buoni Poliennali Del Tesoro	19,051,000	3.80%	1/8/2028	19,705,187	0.77%
Italy Buoni Poliennali Del Tesoro	5,783,000	4.75%	1/9/2028	6,228,178	0.24%
Italy Buoni Poliennali Del Tesoro	14,275,000	4.10%	1/2/2029	14,970,524	0.58%
Italy Buoni Poliennali Del Tesoro	9,348,000	2.80%	15/6/2029	9,211,748	0.36%
Italy Buoni Poliennali Del Tesoro	5,730,000	3.00%	1/8/2029	5,707,901	0.22%
Italy Buoni Poliennali Del Tesoro	5,277,000	5.25%	1/11/2029	5,877,904	0.23%
Italy Buoni Poliennali Del Tesoro	8,643,000	3.85%	15/12/2029	8,955,159	0.35%
Italy Buoni Poliennali Del Tesoro	5,350,000	3.50%	1/3/2030	5,450,165	0.21%
Italy Buoni Poliennali Del Tesoro	9,319,000	1.35%	1/4/2030	8,353,271	0.33%
Italy Buoni Poliennali Del Tesoro	11,213,000	3.70%	15/6/2030	11,502,445	0.45%
Italy Buoni Poliennali Del Tesoro	7,729,000	0.95%	1/8/2030	6,681,557	0.26%
Italy Buoni Poliennali Del Tesoro	12,000,000	4.00%	15/11/2030	12,509,167	0.49%
Italy Buoni Poliennali Del Tesoro	7,551,000	1.65%	1/12/2030	6,786,561	0.26%
Italy Buoni Poliennali Del Tesoro	10,350,000	0.90%	1/4/2031	8,751,560	0.34%
Italy Buoni Poliennali Del Tesoro	7,201,000	6.00%	1/5/2031	8,468,378	0.33%
Italy Buoni Poliennali Del Tesoro	9,404,000	0.60%	1/8/2031	7,683,852	0.30%
Italy Buoni Poliennali Del Tesoro	3,734,000	4.00%	30/10/2031	3,890,896	0.15%
Italy Buoni Poliennali Del Tesoro	5,307,000	0.95%	1/12/2031	4,413,022	0.17%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Italy Buoni Poliennali Del Tesoro	6,170,000	1.65%	1/3/2032	5,394,985	0.21%
Italy Buoni Poliennali Del Tesoro	5,983,000	0.95%	1/6/2032	4,899,197	0.19%
Italy Buoni Poliennali Del Tesoro	4,365,000	2.50%	1/12/2032	4,029,862	0.16%
Italy Buoni Poliennali Del Tesoro	6,851,000	5.75%	1/2/2033	7,999,308	0.31%
Italy Buoni Poliennali Del Tesoro	7,900,000	4.40%	1/5/2033	8,418,730	0.33%
Italy Buoni Poliennali Del Tesoro	4,869,000	2.45%	1/9/2033	4,419,167	0.17%
Italy Buoni Poliennali Del Tesoro	7,810,000	4.35%	1/11/2033	8,270,476	0.32%
Italy Buoni Poliennali Del Tesoro	10,900,000	4.20%	1/3/2034	11,383,383	0.44%
Italy Buoni Poliennali Del Tesoro	9,594,000	5.00%	1/8/2034	10,679,495	0.42%
Italy Buoni Poliennali Del Tesoro	8,354,000	3.35%	1/3/2035	8,031,977	0.31%
Italy Buoni Poliennali Del Tesoro	3,165,000	4.00%	30/4/2035	3,231,646	0.13%
Italy Buoni Poliennali Del Tesoro	7,150,000	1.45%	1/3/2036	5,500,097	0.21%
Italy Buoni Poliennali Del Tesoro	5,124,000	2.25%	1/9/2036	4,294,558	0.17%
Italy Buoni Poliennali Del Tesoro	8,732,000	4.00%	1/2/2037	8,837,341	0.34%
Italy Buoni Poliennali Del Tesoro	3,318,000	0.95%	1/3/2037	2,324,486	0.09%
Italy Buoni Poliennali Del Tesoro	8,434,000	3.25%	1/3/2038	7,743,305	0.30%
Italy Buoni Poliennali Del Tesoro	5,146,000	2.95%	1/9/2038	4,560,140	0.18%
Italy Buoni Poliennali Del Tesoro	7,375,000	5.00%	1/8/2039	8,142,795	0.32%
Italy Buoni Poliennali Del Tesoro	5,211,000	3.10%	1/3/2040	4,613,969	0.18%
Italy Buoni Poliennali Del Tesoro	8,891,000	5.00%	1/9/2040	9,819,495	0.38%
Italy Buoni Poliennali Del Tesoro	3,350,000	1.80%	1/3/2041	2,414,590	0.09%
Italy Buoni Poliennali Del Tesoro	5,215,000	4.45%	1/9/2043	5,377,508	0.21%
Italy Buoni Poliennali Del Tesoro	8,611,000	4.75%	1/9/2044	9,258,547	0.36%
Italy Buoni Poliennali Del Tesoro	2,517,000	1.50%	30/4/2045	1,590,878	0.06%
Italy Buoni Poliennali Del Tesoro	6,711,000	3.25%	1/9/2046	5,812,426	0.23%
Italy Buoni Poliennali Del Tesoro	3,640,000	2.70%	1/3/2047	2,867,566	0.11%
Italy Buoni Poliennali Del Tesoro	6,522,000	3.45%	1/3/2048	5,823,301	0.23%
Italy Buoni Poliennali Del Tesoro	8,245,000	3.85%	1/9/2049	7,785,409	0.30%
Italy Buoni Poliennali Del Tesoro	5,564,000	2.45%	1/9/2050	4,065,509	0.16%
Italy Buoni Poliennali Del Tesoro	4,795,000	1.70%	1/9/2051	2,941,353	0.11%
Italy Buoni Poliennali Del Tesoro	3,181,000	2.15%	1/9/2052	2,116,062	0.08%
Italy Buoni Poliennali Del Tesoro	4,368,000	4.50%	1/10/2053	4,490,883	0.18%
Italy Buoni Poliennali Del Tesoro	3,414,000	2.80%	1/3/2067	2,496,157	0.10%
Italy Buoni Poliennali Del Tesoro	1,850,000	2.15%	1/3/2072	1,127,354	0.04%
				550,018,725	21.45%
Latvia 0.18% (30 June 2023: 0.20%)					
Latvia Government International Bond	100,000	1.38%	23/9/2025	97,124	0.01%
Latvia Government International Bond	100,000	0.38%	7/10/2026	93,027	0.00%
Latvia Government International Bond	766,000	3.88%	25/3/2027	787,724	0.03%
Latvia Government International Bond	1,021,000	3.50%	17/1/2028	1,042,249	0.04%
Latvia Government International Bond	2,200,000	0.00%	24/1/2029	1,889,902	0.07%
Latvia Government International Bond	799,000	0.00%	17/3/2031	637,574	0.03%
Latvia Government International Bond	100,000	1.38%	16/5/2036	78,663	0.00%
Latvia Government International Bond	100,000	1.88%	19/2/2049	72,031	0.00%
				4,698,294	0.18%
Lithuania 0.16% (30 June 2023: 0.20%)					
Lithuania Government International Bond	120,000	1.25%	22/10/2025	115,720	0.00%
Lithuania Government International Bond	203,000	0.95%	26/5/2027	188,348	0.01%
Lithuania Government International Bond	500,000	4.13%	25/4/2028	516,569	0.02%
Lithuania Government International Bond	440,000	0.50%	19/6/2029	380,004	0.02%
Lithuania Government International Bond	1,507,000	2.13%	1/6/2032	1,380,150	0.05%
Lithuania Government International Bond	1,229,000	3.88%	14/6/2033	1,286,297	0.05%
Lithuania Government International Bond	30,000	1.63%	19/6/2049	19,840	0.00%
Lithuania Government International Bond	300,000	0.50%	28/7/2050	148,668	0.01%
Lithuania Government International Bond	170,000	0.75%	15/7/2051	88,578	0.00%
				4,124,174	0.16%
Luxembourg 0.17% (30 June 2023: 0.15%)					
Luxembourg Government Bond	384,000	0.63%	1/2/2027	363,444	0.01%
State of the Grand-Duchy of Luxembourg	129,000	0.00%	24/3/2031	108,658	0.01%
State of the Grand-Duchy of Luxembourg	1,000,000	0.00%	14/9/2032	811,920	0.03%
State of the Grand-Duchy of Luxembourg	2,196,000	3.00%	2/3/2033	2,296,992	0.09%
State of the Grand-Duchy of Luxembourg	732,000	3.25%	2/3/2043	774,734	0.03%
				4,355,748	0.17%
Netherlands 4.37% (30 June 2023: 4.47%)					
Netherlands Government Bond	4,345,000	0.25%	15/7/2025	4,195,595	0.16%
Netherlands Government Bond	4,737,000	0.00%	15/1/2026	4,513,788	0.18%
Netherlands Government Bond	10,000,000	0.50%	15/7/2026	9,578,486	0.37%
Netherlands Government Bond	7,578,000	0.00%	15/1/2027	7,098,092	0.28%
Netherlands Government Bond	5,697,000	0.75%	15/7/2027	5,432,018	0.21%
Netherlands Government Bond	3,000,000	5.50%	15/1/2028	3,382,156	0.13%
Netherlands Government Bond	5,793,000	0.75%	15/7/2028	5,451,744	0.21%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Netherlands Government Bond	6,274,000	0.00%	15/1/2029	5,641,793	0.22%
Netherlands Government Bond	2,684,700	0.25%	15/7/2029	2,424,503	0.10%
Netherlands Government Bond	4,888,000	2.50%	15/1/2030	4,980,063	0.19%
Netherlands Government Bond	3,568,000	0.00%	15/7/2030	3,104,016	0.12%
Netherlands Government Bond	4,725,000	0.00%	15/7/2031	4,010,802	0.16%
Netherlands Government Bond	5,192,000	0.50%	15/7/2032	4,481,580	0.18%
Netherlands Government Bond	2,126,000	2.50%	15/1/2033	2,163,039	0.09%
Netherlands Government Bond	8,180,000	2.50%	15/7/2033	8,298,400	0.32%
Netherlands Government Bond	5,239,246	4.00%	15/1/2037	6,112,177	0.24%
Netherlands Government Bond	5,650,000	0.00%	15/1/2038	3,996,285	0.16%
Netherlands Government Bond	5,134,000	0.50%	15/1/2040	3,803,291	0.15%
Netherlands Government Bond	6,611,500	3.75%	15/1/2042	7,794,819	0.30%
Netherlands Government Bond	1,900,000	3.25%	15/1/2044	2,114,636	0.08%
Netherlands Government Bond	6,313,000	2.75%	15/1/2047	6,615,850	0.26%
Netherlands Government Bond	5,512,110	0.00%	15/1/2052	2,838,922	0.11%
Netherlands Government Bond	4,351,000	2.00%	15/1/2054	3,927,299	0.15%
				111,959,354	4.37%
Portugal 1.90% (30 June 2023: 1.93%)					
Portugal Obrigaçoes do Tesouro OT	1,800,000	2.88%	15/10/2025	1,813,100	0.07%
Portugal Obrigaçoes do Tesouro OT	2,251,000	2.88%	21/7/2026	2,289,915	0.09%
Portugal Obrigaçoes do Tesouro OT	6,450,000	4.13%	14/4/2027	6,824,041	0.26%
Portugal Obrigaçoes do Tesouro OT	7,403,000	0.70%	15/10/2027	6,995,918	0.27%
Portugal Obrigaçoes do Tesouro OT	4,364,000	2.13%	17/10/2028	4,340,530	0.17%
Portugal Obrigaçoes do Tesouro OT	3,846,000	1.95%	15/6/2029	3,776,010	0.15%
Portugal Obrigaçoes do Tesouro OT	2,000,000	3.88%	15/2/2030	2,166,853	0.08%
Portugal Obrigaçoes do Tesouro OT	3,105,000	0.48%	18/10/2030	2,726,887	0.11%
Portugal Obrigaçoes do Tesouro OT	2,146,000	0.30%	17/10/2031	1,808,352	0.07%
Portugal Obrigaçoes do Tesouro OT	3,340,906	1.65%	16/7/2032	3,092,027	0.12%
Portugal Obrigaçoes do Tesouro OT	2,688,000	2.25%	18/4/2034	2,564,008	0.10%
Portugal Obrigaçoes do Tesouro OT	2,475,130	0.90%	12/10/2035	1,982,247	0.08%
Portugal Obrigaçoes do Tesouro OT	2,402,000	4.10%	15/4/2037	2,675,572	0.10%
Portugal Obrigaçoes do Tesouro OT	2,129,000	3.50%	18/6/2038	2,219,339	0.09%
Portugal Obrigaçoes do Tesouro OT	1,427,369	1.15%	11/4/2042	1,025,251	0.04%
Portugal Obrigaçoes do Tesouro OT	1,395,200	4.10%	15/2/2045	1,580,343	0.06%
Portugal Obrigaçoes do Tesouro OT	1,690,000	1.00%	12/4/2052	976,997	0.04%
				48,857,390	1.90%
Slovakia 0.62% (30 June 2023: 0.74%)					
Slovakia Government Bond	300,000	0.00%	17/6/2024	295,204	0.01%
Slovakia Government Bond	2,160,000	0.25%	14/5/2025	2,076,494	0.08%
Slovakia Government Bond	640,000	0.63%	22/5/2026	607,352	0.02%
Slovakia Government Bond	400,000	0.13%	17/6/2027	365,094	0.02%
Slovakia Government Bond	1,638,000	1.00%	12/6/2028	1,517,675	0.06%
Slovakia Government Bond	740,000	3.63%	16/1/2029	766,013	0.03%
Slovakia Government Bond	1,298,000	0.75%	9/4/2030	1,136,081	0.05%
Slovakia Government Bond	600,000	1.00%	9/10/2030	526,540	0.02%
Slovakia Government Bond	300,000	1.63%	21/1/2031	273,802	0.01%
Slovakia Government Bond	1,273,000	1.00%	14/5/2032	1,076,561	0.04%
Slovakia Government Bond	800,000	4.00%	19/10/2032	851,318	0.03%
Slovakia Government Bond	1,992,000	3.63%	8/6/2033	2,059,118	0.08%
Slovakia Government Bond	1,179,712	3.75%	23/2/2035	1,213,891	0.05%
Slovakia Government Bond	780,366	0.38%	21/4/2036	536,889	0.02%
Slovakia Government Bond	1,280,000	4.00%	23/2/2043	1,330,056	0.05%
Slovakia Government Bond	675,000	2.00%	17/10/2047	498,141	0.02%
Slovakia Government Bond	1,000,000	1.00%	13/10/2051	518,358	0.02%
Slovakia Government Bond	504,000	2.25%	12/6/2068	357,604	0.01%
				16,006,191	0.62%
Slovenia 0.43% (30 June 2023: 0.37%)					
Slovenia Government Bond	1,000,000	0.00%	13/2/2026	941,105	0.04%
Slovenia Government Bond	1,565,000	1.25%	22/3/2027	1,493,746	0.06%
Slovenia Government Bond	230,000	1.00%	6/3/2028	215,332	0.01%
Slovenia Government Bond	1,029,000	1.19%	14/3/2029	953,949	0.04%
Slovenia Government Bond	573,000	0.28%	14/1/2030	494,601	0.02%
Slovenia Government Bond	410,000	0.00%	12/2/2031	336,506	0.01%
Slovenia Government Bond	1,093,000	2.25%	3/3/2032	1,045,717	0.04%
Slovenia Government Bond	2,964,000	3.63%	11/3/2033	3,134,873	0.12%
Slovenia Government Bond	1,218,000	1.50%	25/3/2035	1,024,886	0.04%
Slovenia Government Bond	915,000	1.75%	3/11/2040	742,048	0.03%
Slovenia Government Bond	300,000	3.13%	7/8/2045	297,645	0.01%
Slovenia Government Bond	430,000	0.49%	20/10/2050	222,986	0.01%
Slovenia Government Bond	100,000	0.69%	3/3/2081	49,189	0.00%
				10,952,583	0.43%

	Principal EUR (€)	Coupon	Maturity Date	Fair Value EUR (€)	% of Total Net Assets
Spain 14.27% (30 June 2023: 14.33%)					
Spain Government Bond	3,000,000	0.00%	31/1/2025	2,903,205	0.11%
Spain Government Bond	1,029,000	1.60%	30/4/2025	1,010,762	0.04%
Spain Government Bond	28,389,000	0.00%	31/5/2025	27,241,325	1.06%
Spain Government Bond	2,300,000	4.65%	30/7/2025	2,362,203	0.09%
Spain Government Bond	400,000	2.15%	31/10/2025	396,107	0.02%
Spain Government Bond	10,732,000	0.00%	31/1/2026	10,158,672	0.40%
Spain Government Bond	7,850,000	1.95%	30/4/2026	7,731,260	0.30%
Spain Government Bond	12,668,000	2.80%	31/5/2026	12,719,109	0.50%
Spain Government Bond	9,050,000	5.90%	30/7/2026	9,777,818	0.38%
Spain Government Bond	10,000,000	1.30%	31/10/2026	9,665,001	0.38%
Spain Government Bond	14,036,000	0.00%	31/1/2027	12,989,508	0.51%
Spain Government Bond	7,022,000	1.50%	30/4/2027	6,792,425	0.26%
Spain Government Bond	8,240,000	0.80%	30/7/2027	7,758,145	0.30%
Spain Government Bond	6,000,000	1.45%	31/10/2027	5,767,929	0.22%
Spain Government Bond	10,382,000	0.00%	31/1/2028	9,378,379	0.37%
Spain Government Bond	10,957,000	1.40%	30/4/2028	10,454,903	0.41%
Spain Government Bond	7,128,000	1.40%	30/7/2028	6,782,819	0.26%
Spain Government Bond	2,993,000	5.15%	31/10/2028	3,343,873	0.13%
Spain Government Bond	8,552,000	6.00%	31/1/2029	9,937,963	0.39%
Spain Government Bond	7,476,000	1.45%	30/4/2029	7,062,520	0.28%
Spain Government Bond	7,300,000	3.50%	31/5/2029	7,623,787	0.30%
Spain Government Bond	12,793,000	0.80%	30/7/2029	11,601,756	0.45%
Spain Government Bond	10,206,000	0.60%	31/10/2029	9,105,707	0.36%
Spain Government Bond	6,800,000	0.50%	30/4/2030	5,955,089	0.23%
Spain Government Bond	5,911,000	1.95%	30/7/2030	5,653,476	0.22%
Spain Government Bond	8,573,000	1.25%	31/10/2030	7,800,948	0.30%
Spain Government Bond	10,762,000	0.10%	30/4/2031	8,896,405	0.35%
Spain Government Bond	8,781,000	0.50%	31/10/2031	7,384,709	0.29%
Spain Government Bond	12,643,000	0.70%	30/4/2032	10,667,169	0.42%
Spain Government Bond	4,401,000	5.75%	30/7/2032	5,371,017	0.21%
Spain Government Bond	7,639,000	2.55%	31/10/2032	7,446,498	0.29%
Spain Government Bond	12,655,000	3.15%	30/4/2033	12,864,355	0.50%
Spain Government Bond	5,263,000	2.35%	30/7/2033	5,003,931	0.20%
Spain Government Bond	8,938,000	3.55%	31/10/2033	9,360,007	0.36%
Spain Government Bond	6,521,000	1.85%	30/7/2035	5,730,385	0.22%
Spain Government Bond	7,051,000	4.20%	31/1/2037	7,798,711	0.30%
Spain Government Bond	5,207,000	0.85%	30/7/2037	3,836,971	0.15%
Spain Government Bond	5,436,000	3.90%	30/7/2039	5,759,965	0.22%
Spain Government Bond	7,405,000	4.90%	30/7/2040	8,770,553	0.34%
Spain Government Bond	7,623,000	1.20%	31/10/2040	5,464,892	0.21%
Spain Government Bond	6,657,000	4.70%	30/7/2041	7,786,444	0.30%
Spain Government Bond	3,011,000	1.00%	30/7/2042	2,014,733	0.08%
Spain Government Bond	5,705,000	3.45%	30/7/2043	5,653,577	0.22%
Spain Government Bond	4,248,000	5.15%	31/10/2044	5,285,555	0.21%
Spain Government Bond	7,351,000	2.90%	31/10/2046	6,643,274	0.26%
Spain Government Bond	8,312,000	2.70%	31/10/2048	7,147,945	0.28%
Spain Government Bond	5,042,000	1.00%	31/10/2050	2,838,092	0.11%
Spain Government Bond	8,823,000	1.90%	31/10/2052	6,106,172	0.24%
Spain Government Bond	4,529,000	3.45%	30/7/2066	4,239,168	0.17%
Spain Government Bond	3,632,000	1.45%	31/10/2071	1,830,546	0.07%
				365,875,763	14.27%
Total Fixed Income				2,537,760,298	98.95%
Total Transferable Securities				2,537,760,298	98.95%
		Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) EUR (€)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2023: 0.00%)					
Futures 0.00% (30 June 2023: 0.00%)					
Euro-Schatz March 2024		35	€3,711,880	17,196	0.00%
Total Financial Derivative Instruments Dealt in on a Regulated Market				17,196	0.00%
Total Investments				2,537,777,494	98.95%
				Fair Value EUR (€)	% of Total Net Assets
Other Assets and Liabilities				26,906,174	1.05%
Net Assets				2,564,683,668	100.00%

Analysis of Total Assets		EUR (€)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	1,887,198,322	73.12%
(b)	Transferable securities dealt in on another regulated market	650,561,976	25.20%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	17,196	0.00%
(e)	Total OTC Financial Derivative Instruments	—	0.00%
(f)	Other Assets	43,349,275	1.68%
Total Assets		2,581,126,769	100.00%

1 Denotes securities pledged in full or part thereof as collateral for financial derivative instruments.

Statement of Assets and Liabilities

	Note	EUR (€) As at 31 December 2023	EUR (€) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	2,537,760,298	1,719,130,585
Financial Derivative Instruments	17	17,196	—
Cash		4,694,101	11,990,422
Receivables:			
Interest and Dividends		23,177,139	12,715,254
Capital Shares Issued		1,404,199	27
Investments Sold		14,073,836	6,621,764
Margin Cash Due from Broker		—	3
Total Current Assets		2,581,126,769	1,750,458,055
Current Liabilities			
Payables and Other Liabilities:			
Capital Shares Redeemed		941,828	5,790,847
Investments Purchased		15,345,294	8,942,689
Management Fees Payable	12	136,508	99,689
Margin Cash Due to Broker		19,471	—
Total Current Liabilities		16,443,101	14,833,225
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		2,564,683,668	1,735,624,830

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
EUR Accumulating			
Net Assets	1,647,438,356	1,046,910,179	695,299,446
Number of Shares Outstanding	70,428,670	46,752,939	29,583,176
Net Asset Value Per Share¹	23.39	22.39	23.50
EUR Distributing			
Net Assets	917,245,312	688,714,651	561,405,705
Number of Shares Outstanding	40,006,543	31,034,480	23,821,676
Net Asset Value Per Share¹	22.93	22.19	23.57

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

		EUR (€) Six Months Ended 31 December 2023	EUR (€) Six Months Ended 31 December 2022
	Note		
Investment Income/(Loss)			
Interest Income		23,826,534	6,188,239
Other Income		2,127	26,916
Net Gain/(Loss) on Financial Instruments		90,173,913	(115,348,182)
Total Investment Income/(Loss)		114,002,574	(109,133,027)
Expenses			
Management Fees	12	701,804	481,432
Transaction Fees and Commissions		106	162
Total Expenses		701,910	481,594
Finance Costs			
Interest Expense		29	8,160
Distributions	6	8,139,300	2,088,901
Total Finance Costs		8,139,329	2,097,061
Net Investment Income/(Loss) After Finance Costs		105,161,335	(111,711,682)
Net Increase/(Decrease) in Net Assets		105,161,335	(111,711,682)

Statement of Changes in Net Assets

		EUR (€) Six Months Ended 31 December 2023	EUR (€) Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets			
Net Increase/(Decrease) in Net Assets From Operations		105,161,335	(111,711,682)
Capital Transactions			
Subscriptions		976,304,907	570,610,032
Redemptions		(252,407,404)	(344,752,485)
Total Capital Transactions		723,897,503	225,857,547
Total Increase for the Period		829,058,838	114,145,865
Net Assets			
Beginning of Period		1,735,624,830	1,256,705,151
End of Period		2,564,683,668	1,370,851,016

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard Global Aggregate Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard Global Aggregate Bond UCITS ETF seeks to track the performance of the Bloomberg Global Aggregate Float Adjusted and Scaled Index, a widely recognised benchmark designed to reflect the characteristics of the global aggregate bond universe.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global bonds rebounded from mid-period declines to finish the six months with solid gains. In this environment, the ETF's benchmark returned 4.24% for the six months ended 31 December 2023.
- The United States, the largest constituent in the index by far, underperformed the benchmark, as did Japan. France, Germany and Canada outperformed.
- Treasuries, which accounted for roughly half the index, underperformed, as did securitised debt. Corporate bonds outpaced the index, with bonds issued by financial institutions performing best.
- Performance was somewhat mixed by quality and maturity with the lowest-quality bonds and bonds with maturities between 10 and 15 years performing best.

All ETF benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Global Aggregate Float Adjusted and Scaled Index Hedged

	Total Returns	
	Periods Ended 31 December 2023 (Annualised for periods over one year)	
	Six Months	Ten Years or Since Inception ¹
CHF-Hedged Accumulating	1.80%	-6.68%
Benchmark	1.90	-6.62
Tracking Difference*	-0.10	
EUR-Hedged Accumulating	3.08%	-1.93%
Benchmark	3.17	-1.82
Tracking Difference*	-0.09	
EUR-Hedged Distributing	3.08%	-1.91%
Benchmark	3.17	-1.82
Tracking Difference*	-0.09	
GBP-Hedged Accumulating	3.75%	-0.89%
Benchmark	3.85	-0.78
Tracking Difference*	-0.10	
GBP-Hedged Distributing	3.75%	-0.87%
Benchmark	3.85	-0.78
Tracking Difference*	-0.10	
USD-Hedged Accumulating	4.14%	-0.07%
Benchmark	4.24	0.01
Tracking Difference*	-0.10	

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: EUR-Hedged Accumulating, EUR-Hedged Distributing, GBP-Hedged Accumulating, GBP-Hedged Distributing and USD-Hedged Accumulating, 18 June 2019; CHF-Hedged Accumulating, 14 September 2021.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Principal	Cost US Dollars (\$)		Principal	Proceeds US Dollars (\$)
Purchases			Sales		
United States Treasury Note 3.88% 15/8/2033	\$12,455,000	11,822,712	United States Treasury Note 4.38% 31/10/2024	\$19,381,000	19,161,304
United States Treasury Note 3.38% 15/5/2033	\$12,595,000	11,731,435	United States Treasury Note 3.38% 15/5/2033	\$10,575,000	10,005,086
United States Treasury Note 4.50% 15/11/2033	\$10,397,000	10,761,254	United States Treasury Note 1.50% 31/10/2024	\$9,244,300	8,874,097
United States Treasury Note 0.50% 30/4/2027	\$10,230,000	8,879,363	United States Treasury Note 4.13% 31/1/2025	\$9,000,000	8,860,273
Italy Buoni Poliennali Del Tesoro 4.10% 1/2/2029	€8,395,000	8,875,052	United States Treasury Note 3.00% 31/7/2024	\$9,040,000	8,832,363
United States Treasury Note 4.13% 31/7/2028	\$7,280,000	7,273,250	French Republic Government Bond OAT 0.00% 25/2/2025	€7,989,000	8,082,616
United States Treasury Note 4.38% 31/8/2028	\$7,165,100	7,117,813	Bundesschatzanweisungen 0.00% 10/10/2025	€6,913,249	6,965,690
United States Treasury Note 0.75% 31/1/2028	\$8,232,000	7,098,704	Bundesschatzanweisungen 2.20% 12/12/2024	€6,000,000	6,531,188
Bundesschatzanweisungen 2.20% 12/12/2024	€6,000,000	6,479,553	United Kingdom Gilt 0.25% 31/1/2025	£5,508,902	6,441,219
United States Treasury Note 4.88% 31/10/2028	\$6,250,000	6,372,923	United States Treasury Note 0.63% 15/10/2024	\$6,600,000	6,296,610
United States Treasury Note 1.25% 31/3/2028	\$7,064,000	6,200,698	United States Treasury Note 4.25% 31/12/2024	\$6,375,000	6,284,355
United States Treasury Note 0.50% 31/3/2025	\$6,357,000	5,892,774	Italy Buoni Poliennali Del Tesoro 0.00% 15/8/2024	€5,906,000	6,207,639
United States Treasury Note 0.75% 31/3/2026	\$6,125,000	5,638,110	United States Treasury Note 1.00% 15/12/2024	\$6,370,000	6,129,255
United States Treasury Note 3.75% 31/12/2028	\$5,640,000	5,619,363	United States Treasury Note 1.25% 31/3/2028	\$6,794,000	6,004,681
United States Treasury Bond 4.13% 15/8/2053	\$5,855,000	5,497,056	Italy Buoni Poliennali Del Tesoro 2.80% 1/12/2028	€5,600,000	5,604,466
French Republic Government Bond OAT 2.50% 24/9/2026	€4,900,000	5,241,626	Bundesschatzanweisungen 0.40% 13/9/2024	€5,000,000	5,182,084
Bundesschatzanweisungen 0.40% 13/9/2024	€5,000,000	5,194,976	United States Treasury Note 0.75% 15/11/2024	\$4,605,000	4,414,324
United States Treasury Note 4.38% 30/11/2028	\$4,770,000	4,818,452	United States Treasury Note 0.50% 30/4/2027	\$5,060,000	4,373,978
United States Treasury Note 1.13% 28/2/2025	\$4,880,000	4,586,759	French Republic Government Bond OAT 1.75% 25/11/2024	€4,000,000	4,265,865
United States Treasury Note 4.00% 29/2/2028	\$4,627,000	4,569,023	United States Treasury Note 4.38% 31/8/2028	\$4,140,100	4,124,150

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.00% (30 June 2023: 98.59%)					
Fixed Income 99.00% (30 June 2023: 98.59%)					
Australia 1.90% (30 June 2023: 1.95%)					
Amcor UK Finance plc	€100,000	1.13%	23/6/2027	102,881	0.00%
Ampol Ltd.	AUD10,000	4.00%	17/4/2025	6,739	0.00%
APA Infrastructure Ltd.	\$75,000	4.20%	23/3/2025	73,874	0.00%
APA Infrastructure Ltd.	\$60,000	4.25%	15/7/2027	58,255	0.00%
APA Infrastructure Ltd.	€100,000	2.00%	15/7/2030	99,514	0.00%
APA Infrastructure Ltd.	€200,000	1.25%	15/3/2033	178,271	0.01%
Asian Development Bank	AUD1,000,000	4.50%	20/6/2030	684,404	0.02%
Ausgrid Finance Pty Ltd.	\$200,000	4.35%	1/8/2028	193,090	0.01%
Ausgrid Finance Pty Ltd.	€242,000	0.88%	7/10/2031	217,913	0.01%
AusNet Services Holdings Pty Ltd.	AUD300,000	6.13%	31/5/2033	211,129	0.01%
Australia & New Zealand Banking Group Ltd.	AUD500,000	1.65%	16/1/2025	331,223	0.01%
Australia & New Zealand Banking Group Ltd.	\$250,000	4.40%	19/5/2026	243,884	0.01%
Australia & New Zealand Banking Group Ltd.	\$200,000	2.95%	22/7/2030	190,229	0.01%
Australia & New Zealand Banking Group Ltd.	€200,000	0.67%	5/5/2031	202,430	0.01%
Australia & New Zealand Banking Group Ltd.	¥100,000,000	1.50%	1/9/2032	725,548	0.02%
Australia & New Zealand Banking Group Ltd.	AUD200,000	6.74%	10/2/2038	144,013	0.00%
Australia Government Bond	AUD3,800,000	3.25%	21/4/2025	2,572,959	0.07%
Australia Government Bond	AUD1,600,000	0.25%	21/11/2025	1,023,711	0.03%
Australia Government Bond	AUD3,100,000	4.25%	21/4/2026	2,143,242	0.06%
Australia Government Bond	AUD2,150,000	0.50%	21/9/2026	1,350,118	0.04%
Australia Government Bond	AUD765,000	4.75%	21/4/2027	540,436	0.01%
Australia Government Bond	AUD1,775,000	2.75%	21/11/2027	1,173,715	0.03%
Australia Government Bond	AUD1,600,000	2.25%	21/5/2028	1,031,681	0.03%
Australia Government Bond	AUD1,790,000	2.75%	21/11/2028	1,173,270	0.03%
Australia Government Bond	AUD440,000	3.25%	21/4/2029	294,129	0.01%
Australia Government Bond	AUD1,300,000	2.75%	21/11/2029	842,010	0.02%
Australia Government Bond	AUD2,362,000	2.50%	21/5/2030	1,497,633	0.04%
Australia Government Bond	AUD2,350,000	1.00%	21/12/2030	1,330,671	0.03%
Australia Government Bond	AUD2,620,000	1.50%	21/6/2031	1,518,613	0.04%
Australia Government Bond	AUD2,500,000	1.00%	21/11/2031	1,375,829	0.04%
Australia Government Bond	AUD2,600,000	1.25%	21/5/2032	1,440,707	0.04%
Australia Government Bond	AUD2,050,000	1.75%	21/11/2032	1,171,874	0.03%
Australia Government Bond	AUD925,000	4.50%	21/4/2033	658,392	0.02%
Australia Government Bond	AUD750,000	3.00%	21/11/2033	472,010	0.01%
Australia Government Bond	AUD1,400,000	3.75%	21/5/2034	937,716	0.02%
Australia Government Bond	AUD3,100,000	3.50%	21/12/2034	2,024,714	0.05%
Australia Government Bond	AUD600,000	2.75%	21/6/2035	362,398	0.01%
Australia Government Bond	AUD665,000	3.75%	21/4/2037	438,408	0.01%
Australia Government Bond	AUD1,043,000	3.25%	21/6/2039	637,104	0.02%
Australia Government Bond	AUD935,000	2.75%	21/5/2041	521,152	0.01%
Australia Government Bond	AUD1,037,000	3.00%	21/3/2047	571,342	0.02%
Australia Government Bond	AUD1,575,000	1.75%	21/6/2051	634,485	0.02%
Australia Government Bond	AUD600,000	4.75%	21/6/2054	441,161	0.01%
Australian Capital Territory	AUD200,000	4.50%	23/10/2034	134,890	0.00%
Australian Energy Market Operator Ltd.	AUD200,000	5.35%	6/12/2028	139,906	0.00%
Bank of Queensland Ltd.	€200,000	1.84%	9/6/2027	212,864	0.01%
BHP Billiton Finance Ltd.	€200,000	1.50%	29/4/2030	197,907	0.01%
BHP Billiton Finance USA Ltd.	\$50,000	6.42%	1/3/2026	51,693	0.00%
BHP Billiton Finance USA Ltd.	\$50,000	4.75%	28/2/2028	50,513	0.00%
BHP Billiton Finance USA Ltd.	\$75,000	5.25%	8/9/2030	77,669	0.00%
BHP Billiton Finance USA Ltd.	\$50,000	4.90%	28/2/2033	51,158	0.00%
BHP Billiton Finance USA Ltd.	\$75,000	5.25%	8/9/2033	77,863	0.00%
BHP Billiton Finance USA Ltd.	\$250,000	5.00%	30/9/2043	252,612	0.01%
BHP Billiton Finance USA Ltd.	\$175,000	5.50%	8/9/2053	191,252	0.01%
Coles Group Treasury Pty Ltd.	AUD400,000	5.80%	15/7/2031	283,215	0.01%
Commonwealth Bank of Australia	\$500,000	5.08%	10/1/2025	500,709	0.01%
Commonwealth Bank of Australia	\$200,000	2.30%	14/3/2025	194,085	0.01%
Commonwealth Bank of Australia	AUD300,000	4.20%	18/8/2025	203,704	0.01%
Commonwealth Bank of Australia	\$100,000	1.13%	15/6/2026	91,824	0.00%
Commonwealth Bank of Australia	€1,000,000	0.50%	27/7/2026	1,038,185	0.03%
Commonwealth Bank of Australia	AUD500,000	2.40%	14/1/2027	320,520	0.01%
Commonwealth Bank of Australia	\$100,000	2.55%	14/3/2027	93,663	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Commonwealth Bank of Australia	AUD300,000	4.40%	18/8/2027	203,596	0.01%
Commonwealth Bank of Australia	€500,000	0.75%	28/2/2028	506,381	0.01%
Commonwealth Bank of Australia	\$175,000	3.90%	16/3/2028	170,332	0.00%
Commonwealth Bank of Australia	AUD700,000	4.90%	17/8/2028	483,582	0.01%
Commonwealth Bank of Australia	€100,000	0.88%	19/2/2029	99,732	0.00%
Commonwealth Bank of Australia	\$100,000	1.88%	15/9/2031	81,592	0.00%
Commonwealth Bank of Australia	\$200,000	3.78%	14/3/2032	175,562	0.01%
Commonwealth Bank of Australia	AUD400,000	6.45%	25/10/2033	283,937	0.01%
Commonwealth Bank of Australia	AUD200,000	6.70%	15/3/2038	143,717	0.00%
Commonwealth Bank of Australia	\$200,000	3.74%	12/9/2039	157,006	0.00%
Commonwealth Bank of Australia	\$100,000	3.31%	11/3/2041	72,296	0.00%
Commonwealth Bank of Australia	\$100,000	3.90%	12/7/2047	85,924	0.00%
CSL Finance plc	\$75,000	3.85%	27/4/2027	73,001	0.00%
CSL Finance plc	\$50,000	4.25%	27/4/2032	48,659	0.00%
CSL Finance plc	\$75,000	4.75%	27/4/2052	71,637	0.00%
CSL Finance plc	\$50,000	4.95%	27/4/2062	47,014	0.00%
Export Finance & Insurance Corp.	\$600,000	4.63%	26/10/2027	609,888	0.02%
Glencore Capital Finance DAC	€200,000	0.75%	1/3/2029	193,454	0.01%
Glencore Finance Europe Ltd.	£300,000	3.13%	26/3/2026	367,474	0.01%
Glencore Funding LLC	\$100,000	1.63%	1/9/2025	94,523	0.00%
Glencore Funding LLC	\$25,000	4.00%	27/3/2027	24,284	0.00%
Glencore Funding LLC	\$225,000	2.50%	1/9/2030	192,634	0.01%
Glencore Funding LLC	\$100,000	2.85%	27/4/2031	86,261	0.00%
Goodman US Finance Four LLC	\$15,000	4.50%	15/10/2037	12,822	0.00%
Housing Australia	AUD200,000	1.41%	29/6/2032	108,536	0.00%
Macquarie Bank Ltd.	\$200,000	2.30%	22/1/2025	194,095	0.01%
Macquarie Bank Ltd.	AUD800,000	1.70%	12/2/2025	528,095	0.01%
Macquarie Bank Ltd.	\$50,000	5.21%	15/6/2026	50,254	0.00%
Macquarie Bank Ltd.	\$100,000	5.39%	7/12/2026	101,299	0.00%
Macquarie Bank Ltd.	\$250,000	3.05%	3/3/2036	202,416	0.01%
Macquarie Group Ltd.	\$100,000	5.11%	9/8/2026	99,641	0.00%
Macquarie Group Ltd.	\$700,000	1.34%	12/1/2027	643,033	0.02%
Macquarie Group Ltd.	€100,000	0.63%	3/2/2027	101,388	0.00%
Macquarie Group Ltd.	€300,000	0.94%	19/1/2029	291,137	0.01%
Macquarie Group Ltd.	CAD30,000	2.72%	21/8/2029	20,387	0.00%
Macquarie Group Ltd.	\$100,000	5.49%	9/11/2033	101,406	0.00%
Macquarie Group Ltd.	\$250,000	5.89%	15/6/2034	256,856	0.01%
Macquarie Group Ltd.	\$100,000	6.26%	7/12/2034	104,545	0.00%
National Australia Bank Ltd.	\$250,000	2.50%	12/7/2026	237,266	0.01%
National Australia Bank Ltd.	AUD250,000	2.90%	25/2/2027	162,292	0.00%
National Australia Bank Ltd.	AUD200,000	4.40%	12/5/2028	135,408	0.00%
National Australia Bank Ltd.	€200,000	2.13%	24/5/2028	213,336	0.01%
National Australia Bank Ltd.	\$200,000	5.13%	28/11/2028	205,185	0.01%
National Australia Bank Ltd.	CAD20,000	3.52%	12/6/2030	14,644	0.00%
National Australia Bank Ltd.	\$100,000	2.33%	21/8/2030	81,553	0.00%
National Australia Bank Ltd.	\$175,000	2.99%	21/5/2031	146,414	0.00%
National Australia Bank Ltd.	£100,000	1.70%	15/9/2031	113,706	0.00%
National Australia Bank Ltd.	AUD300,000	6.32%	3/8/2032	210,557	0.01%
National Australia Bank Ltd.	\$75,000	6.43%	12/1/2033	79,077	0.00%
National Australia Bank Ltd.	\$100,000	3.35%	12/1/2037	82,835	0.00%
National Australia Bank Ltd.	\$150,000	2.65%	14/1/2041	97,954	0.00%
Nationwide Building Society	AUD300,000	5.35%	15/3/2028	205,954	0.01%
NBN Co., Ltd.	€245,000	4.13%	15/3/2029	282,028	0.01%
Network Finance Co. Pty Ltd.	AUD200,000	6.06%	19/6/2030	141,424	0.00%
New South Wales Treasury Corp.	AUD1,500,000	1.25%	20/3/2025	989,886	0.03%
New South Wales Treasury Corp.	AUD225,000	3.00%	20/5/2027	149,310	0.00%
New South Wales Treasury Corp.	AUD1,495,000	3.00%	20/3/2028	984,801	0.03%
New South Wales Treasury Corp.	AUD2,025,000	3.00%	20/2/2030	1,297,079	0.03%
New South Wales Treasury Corp.	AUD1,150,000	2.00%	20/3/2031	674,466	0.02%
New South Wales Treasury Corp.	AUD750,000	1.50%	20/2/2032	411,129	0.01%
New South Wales Treasury Corp.	AUD1,000,000	2.00%	8/3/2033	554,045	0.01%
New South Wales Treasury Corp.	AUD800,000	1.75%	20/3/2034	419,121	0.01%
New South Wales Treasury Corp.	AUD1,300,000	4.75%	20/2/2035	891,695	0.02%
New South Wales Treasury Corp.	AUD800,000	4.25%	20/2/2036	519,661	0.01%
New South Wales Treasury Corp.	AUD600,000	2.25%	20/11/2040	279,281	0.01%
Northern Star Resources Ltd.	\$50,000	6.13%	11/4/2033	50,226	0.00%
Northern Territory Treasury Corp.	AUD600,000	2.75%	21/4/2027	394,824	0.01%
Optus Finance Pty Ltd.	AUD200,000	2.50%	1/7/2030	116,443	0.00%
Pacific National Finance Pty Ltd.	AUD40,000	5.25%	19/5/2025	27,086	0.00%
Queensland Treasury Corp.	AUD770,000	3.25%	21/7/2026	517,373	0.01%
Queensland Treasury Corp.	AUD325,000	2.75%	20/8/2027	213,475	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Queensland Treasury Corp.	AUD650,000	2.50%	6/3/2029	413,039	0.01%
Queensland Treasury Corp.	AUD90,000	3.25%	21/8/2029	59,060	0.00%
Queensland Treasury Corp.	AUD1,000,000	3.50%	21/8/2030	656,908	0.02%
Queensland Treasury Corp.	AUD700,000	1.75%	21/8/2031	400,407	0.01%
Queensland Treasury Corp.	AUD1,000,000	1.50%	2/3/2032	551,660	0.01%
Queensland Treasury Corp.	AUD1,100,000	1.50%	20/8/2032	597,029	0.02%
Queensland Treasury Corp.	AUD200,000	4.50%	9/3/2033	137,616	0.00%
Queensland Treasury Corp.	AUD150,000	2.25%	16/4/2040	71,001	0.00%
Rio Tinto Finance USA Ltd.	\$150,000	2.75%	2/11/2051	102,651	0.00%
Rio Tinto Finance USA plc	\$50,000	5.00%	9/3/2033	51,872	0.00%
Rio Tinto Finance USA plc	\$100,000	4.75%	22/3/2042	97,007	0.00%
Rio Tinto Finance USA plc	\$215,000	4.13%	21/8/2042	194,518	0.01%
Rio Tinto Finance USA plc	\$50,000	5.13%	9/3/2053	51,988	0.00%
Santos Finance Ltd.	\$150,000	3.65%	29/4/2031	130,499	0.00%
Santos Finance Ltd.	\$70,000	6.88%	19/9/2033	74,360	0.00%
Scentre Group Trust 1	£100,000	3.88%	16/7/2026	123,807	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	\$50,000	3.75%	23/3/2027	47,984	0.00%
Scentre Group Trust 1/Scentre Group Trust 2	€100,000	1.45%	28/3/2029	97,319	0.00%
Scentre Group Trust 2	\$200,000	5.13%	24/9/2080	178,238	0.01%
South Australian Government Financing Authority	AUD130,000	2.75%	16/4/2025	87,288	0.00%
South Australian Government Financing Authority	AUD500,000	3.00%	24/5/2028	328,558	0.01%
South Australian Government Financing Authority	AUD500,000	2.75%	24/5/2030	314,649	0.01%
South Australian Government Financing Authority	AUD900,000	2.00%	23/5/2036	451,923	0.01%
South32 Treasury Ltd.	\$100,000	4.35%	14/4/2032	90,377	0.00%
Stockland Trust	€500,000	1.63%	27/4/2026	524,506	0.01%
Tasmanian Public Finance Corp.	AUD700,000	4.75%	21/1/2031	491,947	0.01%
Telstra Group Ltd.	AUD200,000	4.90%	8/3/2028	138,543	0.00%
Telstra Group Ltd.	€400,000	1.38%	26/3/2029	408,240	0.01%
Telstra Group Ltd.	€100,000	3.75%	4/5/2031	115,814	0.00%
Toronto-Dominion Bank	AUD200,000	4.50%	16/3/2026	136,201	0.00%
Toyota Finance Australia Ltd.	€100,000	0.06%	13/1/2025	106,603	0.00%
Toyota Finance Australia Ltd.	AUD200,000	4.45%	6/4/2026	135,789	0.00%
Toyota Finance Australia Ltd.	€100,000	2.28%	21/10/2027	107,717	0.00%
Toyota Finance Australia Ltd.	€500,000	0.44%	13/1/2028	498,974	0.01%
Treasury Corp. of Victoria	AUD800,000	1.25%	19/11/2027	492,748	0.01%
Treasury Corp. of Victoria	AUD615,000	3.00%	20/10/2028	400,772	0.01%
Treasury Corp. of Victoria	AUD250,000	2.50%	22/10/2029	155,959	0.00%
Treasury Corp. of Victoria	AUD450,000	1.50%	20/11/2030	255,854	0.01%
Treasury Corp. of Victoria	AUD720,000	1.50%	10/9/2031	397,478	0.01%
Treasury Corp. of Victoria	AUD1,750,000	4.25%	20/12/2032	1,167,144	0.03%
Treasury Corp. of Victoria	AUD1,300,000	2.25%	15/9/2033	720,500	0.02%
Treasury Corp. of Victoria	AUD580,000	2.25%	20/11/2034	310,969	0.01%
Treasury Corp. of Victoria	AUD1,000,000	4.75%	15/9/2036	670,706	0.02%
Treasury Corp. of Victoria	AUD550,000	2.00%	20/11/2037	260,501	0.01%
Treasury Corp. of Victoria	AUD450,000	2.25%	20/11/2041	205,099	0.01%
United Overseas Bank Ltd.	AUD400,000	4.64%	16/3/2026	273,680	0.01%
Wesfarmers Ltd.	AUD1,000,000	2.55%	23/6/2031	567,933	0.02%
WestConnex Finance Co. Pty Ltd.	AUD200,000	6.15%	9/10/2030	142,275	0.00%
Western Australian Treasury Corp.	AUD50,000	3.00%	21/10/2026	33,333	0.00%
Western Australian Treasury Corp.	AUD200,000	3.00%	21/10/2027	132,388	0.00%
Western Australian Treasury Corp.	AUD500,000	3.25%	20/7/2028	332,120	0.01%
Western Australian Treasury Corp.	AUD890,000	2.75%	24/7/2029	569,890	0.02%
Westpac Banking Corp.	\$200,000	3.15%	16/1/2024	199,823	0.01%
Westpac Banking Corp.	\$200,000	2.00%	16/1/2025	193,796	0.01%
Westpac Banking Corp.	\$70,000	5.51%	17/11/2025	71,164	0.00%
Westpac Banking Corp.	AUD200,000	4.60%	16/2/2026	136,649	0.00%
Westpac Banking Corp.	€100,000	0.38%	2/4/2026	104,204	0.00%
Westpac Banking Corp.	\$357,000	2.85%	13/5/2026	342,943	0.01%
Westpac Banking Corp.	AUD200,000	2.40%	25/1/2027	128,124	0.00%
Westpac Banking Corp.	€500,000	1.08%	5/4/2027	520,516	0.01%
Westpac Banking Corp.	\$200,000	3.40%	25/1/2028	191,376	0.01%
Westpac Banking Corp.	AUD1,000,000	5.00%	19/9/2028	693,602	0.02%
Westpac Banking Corp.	\$70,000	5.54%	17/11/2028	72,689	0.00%
Westpac Banking Corp.	\$40,000	2.65%	16/1/2030	35,839	0.00%
Westpac Banking Corp.	\$725,000	2.89%	4/2/2030	698,661	0.02%
Westpac Banking Corp.	€150,000	0.77%	13/5/2031	151,885	0.00%
Westpac Banking Corp.	\$150,000	5.41%	10/8/2033	148,759	0.00%
Westpac Banking Corp.	\$50,000	6.82%	17/11/2033	54,296	0.00%
Westpac Banking Corp.	\$15,000	4.11%	24/7/2034	13,750	0.00%
Westpac Banking Corp.	\$100,000	2.67%	15/11/2035	81,339	0.00%
Westpac Banking Corp.	AUD400,000	7.20%	15/11/2038	295,123	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Westpac Banking Corp.	\$50,000	4.42%	24/7/2039	43,606	0.00%
Westpac Banking Corp.	\$100,000	3.13%	18/11/2041	69,776	0.00%
Woodside Finance Ltd.	\$30,000	3.70%	15/3/2028	28,117	0.00%
Woodside Finance Ltd.	\$140,000	4.50%	4/3/2029	134,568	0.00%
Woolworths Group Ltd.	AUD500,000	5.76%	18/4/2031	352,994	0.01%
				73,822,079	1.90%
Austria 0.74% (30 June 2023: 0.66%)					
Autobahnen- und Schnell- strassen-Finanzierungs AG	€100,000	0.00%	16/7/2027	101,382	0.00%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€800,000	3.38%	4/5/2026	891,540	0.02%
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	€1,600,000	1.13%	31/7/2028	1,643,610	0.04%
Erste Group Bank AG	€100,000	0.10%	15/1/2030	93,916	0.00%
Erste Group Bank AG	€500,000	2.50%	19/9/2030	541,179	0.02%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	€200,000	1.38%	14/4/2025	213,739	0.01%
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	€400,000	0.01%	1/10/2026	409,037	0.01%
JAB Holdings BV	€500,000	2.50%	17/4/2027	539,825	0.01%
Oesterreichische Kontrollbank AG	\$50,000	1.50%	12/2/2025	48,236	0.00%
Oesterreichische Kontrollbank AG	\$100,000	0.38%	17/9/2025	93,305	0.00%
Oesterreichische Kontrollbank AG	€300,000	0.50%	15/12/2025	355,463	0.01%
Oesterreichische Kontrollbank AG	\$30,000	4.13%	20/1/2026	29,860	0.00%
Oesterreichische Kontrollbank AG	\$300,000	0.50%	2/2/2026	277,239	0.01%
Oesterreichische Kontrollbank AG	€371,000	4.25%	17/3/2026	471,767	0.01%
Oesterreichische Kontrollbank AG	€100,000	0.00%	8/10/2026	103,067	0.00%
Oesterreichische Kontrollbank AG	\$50,000	5.00%	23/10/2026	51,119	0.00%
Oesterreichische Kontrollbank AG	\$250,000	3.63%	9/9/2027	246,240	0.01%
OMV AG	€100,000	2.50%	Perpetual	104,022	0.00%
OMV AG	€20,000	0.00%	3/7/2025	21,039	0.00%
OMV AG	€200,000	2.00%	9/4/2028	214,180	0.01%
OMV AG	€20,000	1.00%	3/7/2034	17,659	0.00%
Raiffeisen Bank International AG	€100,000	0.25%	22/1/2025	106,227	0.00%
Raiffeisen Bank International AG	€400,000	5.75%	27/1/2028	472,779	0.01%
Republic of Austria Government Bond	€3,746,000	0.00%	20/4/2025	3,993,171	0.10%
Republic of Austria Government Bond	€1,013,000	0.50%	20/4/2027	1,055,728	0.03%
Republic of Austria Government Bond	€300,000	0.75%	20/2/2028	311,162	0.01%
Republic of Austria Government Bond	€100,000	0.50%	20/2/2029	100,826	0.00%
Republic of Austria Government Bond	€1,115,000	2.90%	23/5/2029	1,268,532	0.03%
Republic of Austria Government Bond	€22,000	0.00%	20/2/2030	21,026	0.00%
Republic of Austria Government Bond	€2,100,000	3.45%	20/10/2030	2,462,356	0.06%
Republic of Austria Government Bond	€2,350,000	0.00%	20/2/2031	2,182,546	0.06%
Republic of Austria Government Bond	€2,414,000	0.90%	20/2/2032	2,345,408	0.06%
Republic of Austria Government Bond	€1,699,000	2.90%	20/2/2033	1,924,303	0.05%
Republic of Austria Government Bond	€113,000	2.40%	23/5/2034	122,237	0.00%
Republic of Austria Government Bond	€538,000	0.25%	20/10/2036	436,093	0.01%
Republic of Austria Government Bond	€837,000	4.15%	15/3/2037	1,060,788	0.03%
Republic of Austria Government Bond	€824,000	0.00%	20/10/2040	569,674	0.02%
Republic of Austria Government Bond	€200,000	3.15%	20/6/2044	230,692	0.01%
Republic of Austria Government Bond	€689,000	1.50%	20/2/2047	584,497	0.02%
Republic of Austria Government Bond	€1,221,000	0.75%	20/3/2051	820,499	0.02%
Republic of Austria Government Bond	€530,000	3.15%	20/10/2053	612,476	0.02%
Republic of Austria Government Bond	€60,000	3.80%	26/1/2062	79,539	0.00%
Republic of Austria Government Bond	€624,000	0.70%	20/4/2071	326,803	0.01%
Republic of Austria Government Bond	€603,000	2.10%	20/9/2117	521,664	0.01%
Republic of Austria Government Bond	€251,000	0.85%	30/6/2120	130,651	0.00%
Republic of Austria Government International Bond	CAD5,000	5.38%	1/12/2034	4,304	0.00%
State of Lower Austria	€200,000	0.00%	16/11/2035	159,253	0.01%
UNIQA Insurance Group AG	€100,000	2.38%	9/12/2041	89,430	0.00%
Verbund AG	€200,000	0.90%	1/4/2041	157,987	0.01%
				28,618,075	0.74%
Belgium 1.14% (30 June 2023: 1.13%)					
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$244,000	3.65%	1/2/2026	239,491	0.01%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$400,000	4.70%	1/2/2036	399,216	0.01%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	\$1,075,000	4.90%	1/2/2046	1,060,610	0.03%
Anheuser-Busch InBev Finance, Inc.	\$100,000	4.63%	1/2/2044	95,264	0.00%
Anheuser-Busch InBev Finance, Inc.	\$50,000	4.90%	1/2/2046	48,745	0.00%
Anheuser-Busch InBev Finance, Inc.	CAD95,000	4.32%	15/5/2047	68,488	0.00%
Anheuser-Busch InBev SA	€100,000	1.13%	1/7/2027	104,294	0.00%
Anheuser-Busch InBev SA	€500,000	2.13%	2/12/2027	537,906	0.01%
Anheuser-Busch InBev SA	€400,000	2.88%	2/4/2032	437,151	0.01%
Anheuser-Busch InBev SA	€100,000	2.75%	17/3/2036	105,280	0.00%
Anheuser-Busch InBev SA	€100,000	3.70%	2/4/2040	112,874	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Anheuser-Busch InBev Worldwide, Inc.	AUD50,000	4.10%	6/9/2027	33,527	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$150,000	4.00%	13/4/2028	148,255	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$325,000	4.75%	23/1/2029	330,442	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$425,000	3.50%	1/6/2030	405,069	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$125,000	4.38%	15/4/2038	118,743	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$375,000	5.45%	23/1/2039	395,657	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$250,000	4.95%	15/1/2042	250,532	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$70,000	4.60%	15/4/2048	66,411	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$125,000	4.44%	6/10/2048	115,399	0.00%
Anheuser-Busch InBev Worldwide, Inc.	\$275,000	5.55%	23/1/2049	296,590	0.01%
Anheuser-Busch InBev Worldwide, Inc.	\$125,000	5.80%	23/1/2059	140,212	0.00%
Argenta Spaarbank NV	€200,000	1.00%	13/10/2026	208,521	0.01%
Argenta Spaarbank NV	€200,000	5.38%	29/11/2027	228,472	0.01%
Belfius Bank SA	€100,000	0.38%	13/2/2026	103,379	0.00%
Belfius Bank SA	€300,000	3.13%	11/5/2026	327,245	0.01%
Belfius Bank SA	€100,000	0.00%	28/8/2026	101,205	0.00%
Belfius Bank SA	€100,000	3.88%	12/6/2028	113,112	0.00%
Cofinimmo SA	€100,000	1.00%	24/1/2028	100,024	0.00%
Communaute Francaise de Belgique	€600,000	3.75%	22/6/2033	701,883	0.02%
Euroclear Bank SA	€1,000,000	0.13%	7/7/2025	1,054,390	0.03%
Euroclear Investments SA	€200,000	1.13%	7/12/2026	210,505	0.01%
Euroclear Investments SA	€100,000	2.63%	11/4/2048	102,361	0.00%
FLUVIUS System Operator CVBA	€400,000	0.25%	14/6/2028	390,875	0.01%
FLUVIUS System Operator CVBA	€100,000	0.63%	24/11/2031	90,250	0.00%
Groupe Bruxelles Lambert NV	€100,000	3.13%	6/9/2029	110,788	0.00%
KBC Group NV	€600,000	1.50%	29/3/2026	644,768	0.02%
KBC Group NV	€200,000	4.50%	6/6/2026	223,323	0.01%
KBC Group NV	\$500,000	5.80%	19/1/2029	508,192	0.01%
KBC Group NV	€100,000	4.38%	19/4/2030	114,664	0.00%
KBC Group NV	€200,000	3.00%	25/8/2030	215,288	0.01%
KBC Group NV	€100,000	4.38%	6/12/2031	116,361	0.00%
Kingdom of Belgium Government Bond	€730,000	4.50%	28/3/2026	842,860	0.02%
Kingdom of Belgium Government Bond	€1,166,000	1.00%	22/6/2026	1,246,927	0.03%
Kingdom of Belgium Government Bond	€2,782,000	0.00%	22/10/2027	2,827,241	0.07%
Kingdom of Belgium Government Bond	€1,256,000	5.50%	28/3/2028	1,569,036	0.04%
Kingdom of Belgium Government Bond	€1,248,000	0.80%	22/6/2028	1,296,592	0.03%
Kingdom of Belgium Government Bond	€3,959,000	0.90%	22/6/2029	4,066,283	0.11%
Kingdom of Belgium Government Bond	€1,650,000	0.10%	22/6/2030	1,580,372	0.04%
Kingdom of Belgium Government Bond	€760,000	1.00%	22/6/2031	758,353	0.02%
Kingdom of Belgium Government Bond	€905,522	0.00%	22/10/2031	827,239	0.02%
Kingdom of Belgium Government Bond	€1,128,029	0.35%	22/6/2032	1,041,537	0.03%
Kingdom of Belgium Government Bond	€655,000	1.25%	22/4/2033	647,564	0.02%
Kingdom of Belgium Government Bond	€172,000	3.00%	22/6/2033	196,186	0.01%
Kingdom of Belgium Government Bond	€1,223,000	5.00%	28/3/2035	1,644,081	0.04%
Kingdom of Belgium Government Bond	€1,284,000	1.45%	22/6/2037	1,197,666	0.03%
Kingdom of Belgium Government Bond	€503,630	1.90%	22/6/2038	490,999	0.01%
Kingdom of Belgium Government Bond	€351,700	2.75%	22/4/2039	379,445	0.01%
Kingdom of Belgium Government Bond	€700,295	0.40%	22/6/2040	515,854	0.01%
Kingdom of Belgium Government Bond	€931,000	4.25%	28/3/2041	1,202,130	0.03%
Kingdom of Belgium Government Bond	€1,832,000	3.45%	22/6/2043	2,134,957	0.06%
Kingdom of Belgium Government Bond	€665,000	3.75%	22/6/2045	812,318	0.02%
Kingdom of Belgium Government Bond	€800,000	1.60%	22/6/2047	665,142	0.02%
Kingdom of Belgium Government Bond	€780,000	1.70%	22/6/2050	642,248	0.02%
Kingdom of Belgium Government Bond	€437,000	1.40%	22/6/2053	323,674	0.01%
Kingdom of Belgium Government Bond	€850,000	3.30%	22/6/2054	958,134	0.03%
Kingdom of Belgium Government Bond	€350,000	2.25%	22/6/2057	317,361	0.01%
Kingdom of Belgium Government Bond	€938,000	2.15%	22/6/2066	820,874	0.02%
Kingdom of Belgium Government Bond	€304,000	0.65%	22/6/2071	150,924	0.00%
Lonza Finance International NV	€100,000	1.63%	21/4/2027	105,869	0.00%
Ministeries Van de Vlaamse Gemeenschap	€500,000	0.01%	23/6/2027	506,039	0.01%
Ministeries Van de Vlaamse Gemeenschap	€200,000	0.30%	20/10/2031	183,069	0.01%
Ministeries Van de Vlaamse Gemeenschap	€600,000	3.25%	5/4/2033	681,009	0.02%
Ministeries Van de Vlaamse Gemeenschap	€700,000	4.00%	26/9/2042	847,114	0.02%
Ministeries Van de Vlaamse Gemeenschap	€100,000	0.88%	21/3/2046	68,408	0.00%
Ministeries Van de Vlaamse Gemeenschap	€100,000	1.00%	23/1/2051	65,175	0.00%
Region Wallonne Belgium	€900,000	0.05%	22/6/2025	951,577	0.03%
Region Wallonne Belgium	€200,000	1.38%	6/4/2032	196,081	0.01%
Region Wallonne Belgium	€200,000	0.50%	22/6/2037	155,570	0.01%
Region Wallonne Belgium	€100,000	1.05%	22/6/2040	77,859	0.00%
Region Wallonne Belgium	€200,000	0.65%	16/1/2051	111,783	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
VGP NV	€100,000	1.63%	17/1/2027	96,745	0.00%
				44,378,057	1.14%
Bermuda 0.01% (30 June 2023: 0.01%)					
Athora Holding Ltd.	€200,000	6.63%	16/6/2028	228,307	0.01%
Bermuda Government International Bond	\$200,000	2.38%	20/8/2030	171,229	0.00%
Triton Container International Ltd.	\$50,000	3.15%	15/6/2031	39,973	0.00%
Triton Container International Ltd./TAL International Container Corp.	\$50,000	3.25%	15/3/2032	40,303	0.00%
				479,812	0.01%
Brazil 0.04% (30 June 2023: 0.05%)					
GUSAP III LP	\$200,000	4.25%	21/1/2030	189,666	0.01%
Suzano Austria GmbH	\$400,000	5.00%	15/1/2030	385,882	0.01%
Suzano Austria GmbH	\$150,000	3.13%	15/1/2032	123,948	0.00%
Suzano International Finance BV	\$150,000	5.50%	17/1/2027	151,793	0.00%
Vale Overseas Ltd.	\$250,000	3.75%	8/7/2030	229,417	0.01%
Vale Overseas Ltd.	\$100,000	6.13%	12/6/2033	103,605	0.00%
Vale Overseas Ltd.	\$225,000	8.25%	17/1/2034	264,821	0.01%
Vale Overseas Ltd.	\$50,000	6.88%	21/11/2036	54,339	0.00%
Vale Overseas Ltd.	\$50,000	6.88%	10/11/2039	54,351	0.00%
Yara International A.S.A	\$50,000	7.38%	14/11/2032	55,814	0.00%
				1,613,636	0.04%
Bulgaria 0.05% (30 June 2023: 0.01%)					
Bulgaria Government International Bond	€773,000	4.38%	13/5/2031	897,915	0.02%
Bulgaria Government International Bond	€160,000	4.50%	27/1/2033	185,932	0.01%
Bulgaria Government International Bond	€270,000	4.63%	23/9/2034	317,454	0.01%
Bulgaria Government International Bond	€274,000	4.88%	13/5/2036	324,708	0.01%
Bulgaria Government International Bond	€40,000	1.38%	23/9/2050	26,833	0.00%
				1,752,842	0.05%
Canada 3.98% (30 June 2023: 4.06%)					
407 International, Inc.	CAD15,000	2.43%	4/5/2027	10,849	0.00%
407 International, Inc.	CAD150,000	4.22%	14/2/2028	113,508	0.00%
407 International, Inc.	CAD15,000	3.14%	6/3/2030	10,865	0.00%
407 International, Inc.	CAD30,000	2.59%	25/5/2032	20,173	0.00%
407 International, Inc.	CAD130,000	3.43%	1/6/2033	92,742	0.00%
407 International, Inc.	CAD5,000	5.75%	14/2/2036	4,133	0.00%
407 International, Inc.	CAD125,000	4.19%	25/4/2042	91,152	0.00%
407 International, Inc.	CAD10,000	3.65%	8/9/2044	6,736	0.00%
407 International, Inc.	CAD20,000	3.30%	27/3/2045	12,732	0.00%
407 International, Inc.	CAD30,000	3.83%	11/5/2046	20,684	0.00%
407 International, Inc.	CAD15,000	3.60%	21/5/2047	9,946	0.00%
407 International, Inc.	CAD15,000	3.72%	11/5/2048	10,134	0.00%
407 International, Inc.	CAD27,000	3.67%	8/3/2049	18,068	0.00%
407 International, Inc.	CAD195,000	2.84%	7/3/2050	111,578	0.00%
407 International, Inc.	CAD10,000	3.98%	11/9/2052	7,026	0.00%
55 Ontario School Board Trust	CAD5,000	5.90%	2/6/2033	4,311	0.00%
Aeroports de Montreal	CAD150,000	6.55%	11/10/2033	132,514	0.01%
Aeroports de Montreal	CAD5,000	5.17%	17/9/2035	4,016	0.00%
Aeroports de Montreal	CAD10,000	5.67%	16/10/2037	8,502	0.00%
Aeroports de Montreal	CAD50,000	3.03%	21/4/2050	30,297	0.00%
Aeroports de Montreal	CAD30,000	3.44%	26/4/2051	19,557	0.00%
AIMCo Realty Investors LP	CAD5,000	3.37%	1/6/2027	3,669	0.00%
AIMCo Realty Investors LP	CAD385,000	2.71%	1/6/2029	267,756	0.01%
Air Canada 2015-1 Class A Pass Through Trust	\$15,563	3.60%	15/3/2027	14,615	0.00%
Alberta Powerline LP	CAD147,690	4.07%	1/3/2054	101,885	0.00%
Alectra, Inc.	CAD95,000	1.75%	11/2/2031	61,578	0.00%
Alectra, Inc.	CAD5,000	5.30%	29/4/2041	4,148	0.00%
Alectra, Inc.	CAD10,000	3.96%	30/7/2042	7,084	0.00%
Alectra, Inc.	CAD20,000	5.23%	14/11/2052	17,160	0.00%
Algonquin Power Co.	CAD5,000	4.60%	29/1/2029	3,759	0.00%
Algonquin Power Co.	CAD40,000	2.85%	15/7/2031	26,519	0.00%
Alimentation Couche-Tard, Inc.	CAD170,000	3.60%	2/6/2025	126,847	0.00%
Alimentation Couche-Tard, Inc.	\$250,000	2.95%	25/1/2030	223,666	0.01%
Alimentation Couche-Tard, Inc.	\$100,000	3.44%	13/5/2041	75,666	0.00%
Alimentation Couche-Tard, Inc.	\$25,000	4.50%	26/7/2047	20,929	0.00%
Alimentation Couche-Tard, Inc.	\$25,000	3.80%	25/1/2050	19,019	0.00%
Allied Properties	CAD10,000	3.11%	8/4/2027	6,932	0.00%
Allied Properties	CAD95,000	3.13%	15/5/2028	63,889	0.00%
Allied Properties	CAD5,000	3.39%	15/8/2029	3,286	0.00%
Allied Properties	CAD15,000	3.12%	21/2/2030	9,480	0.00%
Allied Properties	CAD20,000	3.10%	6/2/2032	11,828	0.00%
AltaGas Ltd.	CAD10,000	3.84%	15/1/2025	7,486	0.00%
AltaGas Ltd.	CAD40,000	2.16%	10/6/2025	29,191	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AltaGas Ltd.	CAD10,000	4.12%	7/4/2026	7,507	0.00%
AltaGas Ltd.	CAD80,000	2.17%	16/3/2027	56,297	0.00%
AltaGas Ltd.	CAD10,000	3.98%	4/10/2027	7,405	0.00%
AltaGas Ltd.	CAD65,000	2.08%	30/5/2028	44,445	0.00%
AltaGas Ltd.	CAD30,000	2.48%	30/11/2030	19,624	0.00%
AltaGas Ltd.	CAD5,000	4.50%	15/8/2044	3,339	0.00%
AltaGas Ltd.	CAD5,000	4.99%	4/10/2047	3,565	0.00%
AltaLink LP	CAD115,000	2.75%	29/5/2026	84,396	0.00%
AltaLink LP	CAD20,000	1.51%	11/9/2030	12,907	0.00%
AltaLink LP	CAD50,000	4.87%	15/11/2040	39,540	0.00%
AltaLink LP	CAD30,000	4.46%	8/11/2041	22,646	0.00%
AltaLink LP	CAD10,000	3.99%	30/6/2042	7,114	0.00%
AltaLink LP	CAD60,000	4.92%	17/9/2043	48,090	0.00%
AltaLink LP	CAD12,000	4.05%	21/11/2044	8,585	0.00%
AltaLink LP	CAD23,000	4.09%	30/6/2045	16,543	0.00%
AltaLink LP	CAD45,000	3.72%	3/12/2046	30,571	0.00%
AltaLink LP	CAD40,000	4.45%	11/7/2053	30,470	0.00%
ARC Resources Ltd.	CAD45,000	3.47%	10/3/2031	31,419	0.00%
Athene Global Funding	CAD250,000	2.47%	9/6/2028	169,581	0.01%
Bank of Montreal	\$50,000	5.20%	12/12/2024	49,943	0.00%
Bank of Montreal	\$75,000	1.50%	10/1/2025	72,251	0.00%
Bank of Montreal	CAD40,000	2.37%	3/2/2025	29,454	0.00%
Bank of Montreal	\$200,000	1.85%	1/5/2025	191,893	0.01%
Bank of Montreal	\$100,000	3.70%	7/6/2025	98,079	0.00%
Bank of Montreal	\$250,000	3.75%	25/7/2025	245,869	0.01%
Bank of Montreal	\$50,000	5.92%	25/9/2025	50,780	0.00%
Bank of Montreal	CAD85,000	1.76%	10/3/2026	61,098	0.00%
Bank of Montreal	€100,000	1.00%	5/4/2026	105,681	0.00%
Bank of Montreal	CAD145,000	1.55%	28/5/2026	103,156	0.00%
Bank of Montreal	\$250,000	5.30%	5/6/2026	252,446	0.01%
Bank of Montreal	€2,500,000	3.38%	4/7/2026	2,785,886	0.07%
Bank of Montreal	CAD190,000	2.70%	9/12/2026	138,344	0.01%
Bank of Montreal	\$100,000	0.95%	22/1/2027	92,297	0.00%
Bank of Montreal	\$100,000	2.65%	8/3/2027	94,170	0.00%
Bank of Montreal	CAD250,000	3.65%	1/4/2027	184,976	0.01%
Bank of Montreal	CAD300,000	4.31%	1/6/2027	226,448	0.01%
Bank of Montreal	CAD200,000	4.71%	7/12/2027	153,013	0.01%
Bank of Montreal	\$50,000	5.20%	1/2/2028	50,948	0.00%
Bank of Montreal	CAD100,000	3.19%	1/3/2028	73,222	0.00%
Bank of Montreal	CAD100,000	5.04%	29/5/2028	77,600	0.00%
Bank of Montreal	\$50,000	5.72%	25/9/2028	51,833	0.00%
Bank of Montreal	CAD50,000	2.08%	17/6/2030	36,308	0.00%
Bank of Montreal	CAD30,000	6.53%	27/10/2032	23,982	0.00%
Bank of Montreal	\$100,000	3.09%	10/1/2037	81,215	0.00%
Bank of Nova Scotia	\$50,000	5.25%	6/12/2024	49,954	0.00%
Bank of Nova Scotia	CAD45,000	2.16%	3/2/2025	33,048	0.00%
Bank of Nova Scotia	€600,000	0.01%	18/3/2025	636,541	0.02%
Bank of Nova Scotia	\$100,000	3.45%	11/4/2025	97,923	0.00%
Bank of Nova Scotia	\$100,000	1.30%	11/6/2025	94,801	0.00%
Bank of Nova Scotia	\$50,000	5.45%	12/6/2025	50,226	0.00%
Bank of Nova Scotia	\$301,000	4.50%	16/12/2025	296,136	0.01%
Bank of Nova Scotia	CAD1,000,000	5.50%	29/12/2025	770,076	0.02%
Bank of Nova Scotia	\$150,000	1.05%	2/3/2026	138,185	0.01%
Bank of Nova Scotia	\$305,000	2.70%	3/8/2026	288,950	0.01%
Bank of Nova Scotia	\$50,000	1.30%	15/9/2026	45,547	0.00%
Bank of Nova Scotia	\$250,000	1.19%	13/10/2026	228,147	0.01%
Bank of Nova Scotia	CAD125,000	1.85%	2/11/2026	88,397	0.00%
Bank of Nova Scotia	CAD55,000	2.62%	2/12/2026	39,964	0.00%
Bank of Nova Scotia	€120,000	0.01%	14/1/2027	121,509	0.00%
Bank of Nova Scotia	CAD600,000	2.95%	8/3/2027	434,753	0.01%
Bank of Nova Scotia	CAD105,000	1.40%	1/11/2027	71,800	0.00%
Bank of Nova Scotia	CAD190,000	3.10%	2/2/2028	138,741	0.01%
Bank of Nova Scotia	€200,000	0.25%	1/11/2028	191,773	0.01%
Bank of Nova Scotia	€100,000	0.01%	14/9/2029	93,730	0.00%
Bank of Nova Scotia	CAD90,000	3.93%	3/5/2032	66,008	0.00%
Bank of Nova Scotia	CAD310,000	5.68%	2/8/2033	241,420	0.01%
Bank of Nova Scotia	\$50,000	5.65%	1/2/2034	51,899	0.00%
Bank of Nova Scotia	\$115,000	4.59%	4/5/2037	102,965	0.00%
Barrick North America Finance LLC	\$100,000	5.75%	1/5/2043	107,013	0.00%
Barrick PD Australia Finance Pty Ltd.	\$150,000	5.95%	15/10/2039	160,854	0.01%
BCI QuadReal Realty	CAD230,000	1.75%	24/7/2030	147,339	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
bcIMC Realty Corp.	CAD10,000	2.84%	3/6/2025	7,388	0.00%
bcIMC Realty Corp.	CAD70,000	3.00%	31/3/2027	50,898	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD9,000	2.75%	29/1/2025	6,657	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD70,000	3.35%	12/3/2025	52,128	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD15,000	3.55%	2/3/2026	11,163	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD70,000	1.65%	16/8/2027	48,928	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD40,000	3.60%	29/9/2027	29,622	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD50,000	3.80%	21/8/2028	37,201	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD160,000	2.90%	10/9/2029	112,709	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD50,000	4.55%	9/2/2030	38,194	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD90,000	2.50%	14/5/2030	61,035	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD75,000	3.00%	17/3/2031	51,632	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD210,000	5.85%	10/11/2032	172,931	0.01%
Bell Telephone Co. of Canada or Bell Canada	\$250,000	5.10%	11/5/2033	256,209	0.01%
Bell Telephone Co. of Canada or Bell Canada	CAD135,000	4.75%	29/9/2044	98,498	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD25,000	4.35%	18/12/2045	17,212	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD25,000	4.45%	27/2/2047	17,442	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD115,000	3.50%	30/9/2050	67,795	0.00%
Bell Telephone Co. of Canada or Bell Canada	\$150,000	3.65%	17/3/2051	115,186	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD50,000	4.05%	17/3/2051	32,498	0.00%
Bell Telephone Co. of Canada or Bell Canada	CAD50,000	5.15%	9/2/2053	38,655	0.00%
Bridging North America GP	CAD5,000	4.34%	31/8/2053	3,360	0.00%
British Columbia Ferry Services, Inc.	CAD10,000	5.02%	20/3/2037	8,010	0.00%
British Columbia Ferry Services, Inc.	CAD4,000	4.70%	23/10/2043	3,140	0.00%
British Columbia Ferry Services, Inc.	CAD55,000	4.29%	28/4/2044	40,939	0.00%
British Columbia Investment Management Corp.	CAD85,000	4.90%	2/6/2033	69,744	0.00%
Brookfield Corp.	CAD20,000	4.82%	28/1/2026	15,179	0.00%
Brookfield Corp.	CAD290,000	3.80%	16/3/2027	215,421	0.01%
Brookfield Finance II, Inc.	CAD20,000	5.43%	14/12/2032	15,557	0.00%
Brookfield Finance, Inc.	\$100,000	4.85%	29/3/2029	99,488	0.00%
Brookfield Finance, Inc.	\$50,000	4.35%	15/4/2030	48,182	0.00%
Brookfield Finance, Inc.	\$75,000	2.72%	15/4/2031	63,644	0.00%
Brookfield Finance, Inc.	\$50,000	6.35%	5/1/2034	53,193	0.00%
Brookfield Finance, Inc.	\$24,000	4.70%	20/9/2047	20,940	0.00%
Brookfield Infrastructure Finance ULC	CAD160,000	4.19%	11/9/2028	118,832	0.00%
Brookfield Infrastructure Finance ULC	CAD35,000	3.41%	9/10/2029	24,799	0.00%
Brookfield Infrastructure Finance ULC	CAD50,000	2.86%	1/9/2032	32,332	0.00%
Brookfield Infrastructure Finance ULC	CAD20,000	5.44%	25/4/2034	15,516	0.00%
Brookfield Infrastructure Finance ULC	CAD30,000	5.79%	25/4/2052	24,145	0.00%
Brookfield Renewable Partners ULC	CAD15,000	3.63%	15/1/2027	10,993	0.00%
Brookfield Renewable Partners ULC	CAD30,000	4.25%	15/1/2029	22,432	0.00%
Brookfield Renewable Partners ULC	CAD160,000	3.38%	15/1/2030	113,295	0.00%
Brookfield Renewable Partners ULC	CAD25,000	5.88%	9/11/2032	20,347	0.00%
Brookfield Renewable Partners ULC	CAD25,000	5.29%	28/10/2033	19,549	0.00%
Brookfield Renewable Partners ULC	CAD8,000	4.29%	5/11/2049	5,387	0.00%
Brookfield Renewable Partners ULC	CAD15,000	3.33%	13/8/2050	8,506	0.00%
Bruce Power LP	CAD60,000	3.97%	23/6/2026	45,028	0.00%
Bruce Power LP	CAD30,000	4.01%	21/6/2029	22,381	0.00%
Bruce Power LP	CAD80,000	4.00%	21/6/2030	59,161	0.00%
Bruce Power LP	CAD30,000	4.13%	21/6/2033	21,857	0.00%
Bruce Power LP	CAD35,000	4.75%	21/6/2049	26,328	0.00%
Calgary Airport Authority	CAD100,000	3.55%	7/10/2051	65,629	0.00%
Cameco Corp.	CAD10,000	2.95%	21/10/2027	7,142	0.00%
Canada Government International Bond	\$225,000	1.63%	22/1/2025	218,080	0.01%
Canada Government International Bond	\$110,000	2.88%	28/4/2025	107,582	0.00%
Canada Government International Bond	\$150,000	0.75%	19/5/2026	138,499	0.01%
Canada Government International Bond	\$375,000	3.75%	26/4/2028	371,850	0.01%
Canada Housing Trust No 1	CAD350,000	2.55%	15/3/2025	259,910	0.01%
Canada Housing Trust No 1	CAD690,000	0.95%	15/6/2025	499,594	0.01%
Canada Housing Trust No 1	CAD670,000	1.95%	15/12/2025	489,108	0.01%
Canada Housing Trust No 1	CAD55,000	2.25%	15/12/2025	40,383	0.00%
Canada Housing Trust No 1	CAD565,000	1.25%	15/6/2026	403,414	0.01%
Canada Housing Trust No 1	CAD850,000	1.90%	15/9/2026	615,102	0.02%
Canada Housing Trust No 1	CAD200,000	1.55%	15/12/2026	142,922	0.01%
Canada Housing Trust No 1	CAD200,000	1.10%	15/12/2026	141,031	0.01%
Canada Housing Trust No 1	CAD1,135,000	2.35%	15/6/2027	827,720	0.02%
Canada Housing Trust No 1	CAD200,000	3.60%	15/12/2027	152,434	0.01%
Canada Housing Trust No 1	CAD475,000	2.35%	15/3/2028	345,071	0.01%
Canada Housing Trust No 1	CAD120,000	2.65%	15/3/2028	88,234	0.00%
Canada Housing Trust No 1	CAD1,300,000	3.95%	15/6/2028	1,007,208	0.03%
Canada Housing Trust No 1	CAD415,000	2.65%	15/12/2028	304,202	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canada Housing Trust No 1	CAD250,000	4.25%	15/12/2028	196,920	0.01%
Canada Housing Trust No 1	CAD500,000	2.10%	15/9/2029	354,163	0.01%
Canada Housing Trust No 1	CAD670,000	1.75%	15/6/2030	460,219	0.01%
Canada Housing Trust No 1	CAD460,000	1.40%	15/3/2031	304,252	0.01%
Canada Housing Trust No 1	CAD385,000	1.10%	15/3/2031	249,102	0.01%
Canada Housing Trust No 1	CAD55,000	1.90%	15/3/2031	37,705	0.00%
Canada Housing Trust No 1	CAD250,000	2.15%	15/12/2031	172,740	0.01%
Canada Housing Trust No 1	CAD250,000	1.60%	15/12/2031	165,541	0.01%
Canada Housing Trust No 1	CAD1,470,000	3.55%	15/9/2032	1,122,496	0.03%
Canada Housing Trust No 1	CAD1,100,000	3.65%	15/6/2033	845,383	0.02%
Canada Housing Trust No 1	CAD325,000	4.15%	15/6/2033	259,465	0.01%
Canada Post Corp.	CAD35,000	4.36%	16/7/2040	27,892	0.00%
Canadian Government Bond	CAD440,000	3.75%	1/2/2025	331,271	0.01%
Canadian Government Bond	CAD375,000	1.25%	1/3/2025	274,666	0.01%
Canadian Government Bond	CAD1,800,000	1.50%	1/4/2025	1,319,298	0.04%
Canadian Government Bond	CAD3,710,000	3.75%	1/5/2025	2,796,638	0.07%
Canadian Government Bond	CAD270,000	2.25%	1/6/2025	199,674	0.01%
Canadian Government Bond	CAD3,790,000	3.50%	1/8/2025	2,849,562	0.08%
Canadian Government Bond	CAD1,455,000	0.50%	1/9/2025	1,043,346	0.03%
Canadian Government Bond	CAD675,000	3.00%	1/10/2025	504,006	0.01%
Canadian Government Bond	CAD1,160,000	4.50%	1/11/2025	889,167	0.02%
Canadian Government Bond	CAD445,000	0.25%	1/3/2026	314,025	0.01%
Canadian Government Bond	CAD810,000	1.50%	1/6/2026	585,377	0.02%
Canadian Government Bond	CAD415,000	1.00%	1/9/2026	295,146	0.01%
Canadian Government Bond	CAD1,350,000	1.25%	1/3/2027	958,958	0.03%
Canadian Government Bond	CAD25,000	3.25%	24/8/2027	18,917	0.00%
Canadian Government Bond	CAD1,955,000	2.75%	1/9/2027	1,454,474	0.04%
Canadian Government Bond	CAD1,025,000	3.50%	1/3/2028	785,728	0.02%
Canadian Government Bond	CAD25,000	2.00%	1/6/2028	18,092	0.00%
Canadian Government Bond	CAD634,000	3.25%	1/9/2028	482,640	0.01%
Canadian Government Bond	CAD9,000	2.25%	1/6/2029	6,554	0.00%
Canadian Government Bond	CAD1,730,000	1.25%	1/6/2030	1,173,226	0.03%
Canadian Government Bond	CAD1,255,000	0.50%	1/12/2030	800,284	0.02%
Canadian Government Bond	CAD2,330,000	1.50%	1/6/2031	1,580,716	0.04%
Canadian Government Bond	CAD2,370,000	1.50%	1/12/2031	1,596,923	0.04%
Canadian Government Bond	CAD1,665,000	2.00%	1/6/2032	1,160,812	0.03%
Canadian Government Bond	CAD1,250,000	2.50%	1/12/2032	904,658	0.03%
Canadian Government Bond	CAD1,065,000	2.75%	1/6/2033	785,795	0.02%
Canadian Government Bond	CAD484,000	5.75%	1/6/2033	444,988	0.01%
Canadian Government Bond	CAD1,180,000	3.25%	1/12/2033	907,490	0.03%
Canadian Government Bond	CAD968,000	5.00%	1/6/2037	885,425	0.02%
Canadian Government Bond	CAD921,000	4.00%	1/6/2041	783,995	0.02%
Canadian Government Bond	CAD538,000	3.50%	1/12/2045	436,659	0.01%
Canadian Government Bond	CAD2,350,000	2.00%	1/12/2051	1,439,751	0.04%
Canadian Government Bond	CAD2,012,000	1.75%	1/12/2053	1,150,886	0.03%
Canadian Government Bond	CAD425,000	2.75%	1/12/2055	304,943	0.01%
Canadian Government Bond	CAD1,710,000	2.75%	1/12/2064	1,235,535	0.03%
Canadian Imperial Bank of Commerce	\$200,000	2.25%	28/1/2025	193,766	0.01%
Canadian Imperial Bank of Commerce	\$100,000	3.30%	7/4/2025	97,690	0.00%
Canadian Imperial Bank of Commerce	CAD195,000	2.00%	17/4/2025	142,538	0.01%
Canadian Imperial Bank of Commerce	CAD90,000	3.30%	26/5/2025	67,064	0.00%
Canadian Imperial Bank of Commerce	CAD160,000	1.10%	19/1/2026	113,499	0.00%
Canadian Imperial Bank of Commerce	\$150,000	1.25%	22/6/2026	137,496	0.01%
Canadian Imperial Bank of Commerce	\$50,000	5.62%	17/7/2026	50,959	0.00%
Canadian Imperial Bank of Commerce	CAD85,000	2.25%	7/1/2027	60,557	0.00%
Canadian Imperial Bank of Commerce	\$200,000	1.85%	19/1/2027	184,355	0.01%
Canadian Imperial Bank of Commerce	\$100,000	3.45%	7/4/2027	96,122	0.00%
Canadian Imperial Bank of Commerce	CAD250,000	5.50%	14/1/2028	196,349	0.01%
Canadian Imperial Bank of Commerce	\$50,000	5.99%	3/10/2028	52,306	0.00%
Canadian Imperial Bank of Commerce	CAD510,000	2.01%	21/7/2030	369,292	0.01%
Canadian Imperial Bank of Commerce	CAD120,000	1.96%	21/4/2031	85,110	0.00%
Canadian Imperial Bank of Commerce	\$100,000	3.60%	7/4/2032	91,274	0.00%
Canadian Imperial Bank of Commerce	CAD130,000	5.33%	20/1/2033	99,682	0.00%
Canadian Imperial Bank of Commerce	CAD100,000	5.35%	20/4/2033	76,809	0.00%
Canadian Imperial Bank of Commerce	\$50,000	6.09%	3/10/2033	53,368	0.00%
Canadian National Railway Co.	CAD5,000	2.80%	22/9/2025	3,682	0.00%
Canadian National Railway Co.	CAD15,000	3.20%	31/7/2028	11,005	0.00%
Canadian National Railway Co.	CAD285,000	3.00%	8/2/2029	206,035	0.01%
Canadian National Railway Co.	CAD10,000	3.95%	22/9/2045	6,980	0.00%
Canadian National Railway Co.	\$25,000	3.20%	2/8/2046	19,326	0.00%
Canadian National Railway Co.	CAD20,000	3.60%	1/8/2047	13,166	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Canadian National Railway Co.	CAD10,000	3.60%	31/7/2048	6,553	0.00%
Canadian National Railway Co.	CAD10,000	3.60%	8/2/2049	6,548	0.00%
Canadian National Railway Co.	CAD10,000	3.05%	8/2/2050	5,896	0.00%
Canadian National Railway Co.	\$200,000	2.45%	1/5/2050	131,310	0.01%
Canadian National Railway Co.	\$95,000	4.40%	5/8/2052	89,290	0.00%
Canadian National Railway Co.	CAD100,000	4.70%	10/5/2053	78,151	0.00%
Canadian Natural Resources Ltd.	CAD20,000	3.42%	1/12/2026	14,750	0.00%
Canadian Natural Resources Ltd.	\$75,000	3.85%	1/6/2027	72,844	0.00%
Canadian Natural Resources Ltd.	CAD45,000	2.50%	17/1/2028	31,669	0.00%
Canadian Natural Resources Ltd.	\$150,000	2.95%	15/7/2030	132,099	0.01%
Canadian Natural Resources Ltd.	\$80,000	6.50%	15/2/2037	84,928	0.00%
Canadian Natural Resources Ltd.	\$100,000	6.25%	15/3/2038	104,825	0.00%
Canadian Natural Resources Ltd.	CAD15,000	4.85%	30/5/2047	10,803	0.00%
Canadian Natural Resources Ltd.	\$35,000	4.95%	1/6/2047	31,782	0.00%
Canadian Pacific Railway Co.	\$50,000	1.35%	2/12/2024	48,209	0.00%
Canadian Pacific Railway Co.	\$50,000	2.90%	1/2/2025	48,709	0.00%
Canadian Pacific Railway Co.	CAD35,000	3.15%	13/3/2029	25,271	0.00%
Canadian Pacific Railway Co.	\$50,000	2.45%	2/12/2031	46,354	0.00%
Canadian Pacific Railway Co.	CAD95,000	6.45%	17/11/2039	86,690	0.00%
Canadian Pacific Railway Co.	\$50,000	3.00%	2/12/2041	44,592	0.00%
Canadian Pacific Railway Co.	\$115,000	4.80%	1/8/2045	108,375	0.00%
Canadian Pacific Railway Co.	\$50,000	4.95%	15/8/2045	47,513	0.00%
Canadian Pacific Railway Co.	\$80,000	4.70%	1/5/2048	72,767	0.00%
Canadian Pacific Railway Co.	\$75,000	3.10%	2/12/2051	54,285	0.00%
Canadian Pacific Railway Co.	\$150,000	6.13%	15/9/2115	167,478	0.01%
Canadian Tire Corp., Ltd.	CAD15,000	6.50%	13/4/2028	12,147	0.00%
Canadian Tire Corp., Ltd.	CAD50,000	5.61%	4/9/2035	38,166	0.00%
Canadian Utilities Ltd.	CAD35,000	4.85%	3/6/2052	27,449	0.00%
Canadian Western Bank	CAD125,000	3.86%	21/4/2025	93,235	0.00%
Canadian Western Bank	CAD65,000	1.82%	16/12/2027	44,500	0.00%
Canadian Western Bank	CAD140,000	5.94%	22/12/2032	105,834	0.00%
Capital Power Corp.	CAD5,000	4.99%	23/1/2026	3,784	0.00%
Capital Power Corp.	CAD5,000	4.42%	8/2/2030	3,683	0.00%
Capital Power Corp.	CAD35,000	3.15%	1/10/2032	22,720	0.00%
Capital Power Corp.	CAD50,000	5.97%	25/1/2034	39,523	0.00%
CCL Industries, Inc.	CAD2,000	3.86%	13/4/2028	1,467	0.00%
CDP Financial, Inc.	\$500,000	0.88%	10/6/2025	473,316	0.01%
CDP Financial, Inc.	\$300,000	4.50%	13/2/2026	299,935	0.01%
CDP Financial, Inc.	€600,000	1.13%	6/4/2027	630,238	0.02%
Cenovus Energy, Inc.	CAD20,000	3.60%	10/3/2027	14,806	0.00%
Cenovus Energy, Inc.	\$100,000	4.25%	15/4/2027	97,666	0.00%
Cenovus Energy, Inc.	CAD73,000	3.50%	7/2/2028	53,419	0.00%
Cenovus Energy, Inc.	\$30,000	2.65%	15/1/2032	24,893	0.00%
Cenovus Energy, Inc.	\$10,000	5.25%	15/6/2037	9,516	0.00%
Cenovus Energy, Inc.	\$47,000	6.75%	15/11/2039	51,316	0.00%
Cenovus Energy, Inc.	\$18,000	5.40%	15/6/2047	17,022	0.00%
Cenovus Energy, Inc.	\$85,000	3.75%	15/2/2052	62,668	0.00%
Central 1 Credit Union	CAD45,000	4.65%	7/2/2028	33,537	0.00%
CGI, Inc.	\$100,000	1.45%	14/9/2026	90,658	0.00%
CGI, Inc.	CAD35,000	2.10%	18/9/2028	24,116	0.00%
Choice Properties	CAD25,000	3.55%	10/1/2025	18,634	0.00%
Choice Properties	CAD25,000	2.85%	21/5/2027	17,924	0.00%
Choice Properties	CAD15,000	4.18%	8/3/2028	11,176	0.00%
Choice Properties	CAD100,000	3.53%	11/6/2029	71,699	0.00%
Choice Properties	CAD25,000	2.98%	4/3/2030	17,169	0.00%
Choice Properties	CAD75,000	6.00%	24/6/2032	60,962	0.00%
Choice Properties	CAD200,000	5.40%	1/3/2033	155,635	0.01%
CI Financial Corp.	\$280,000	3.20%	17/12/2030	221,386	0.01%
City of Greater Sudbury Canada	CAD15,000	2.42%	12/3/2050	7,986	0.00%
City of Montreal Canada	CAD1,590,000	3.00%	1/9/2025	1,182,467	0.03%
City of Montreal Canada	CAD30,000	3.00%	1/9/2027	22,201	0.00%
City of Montreal Canada	CAD45,000	3.15%	1/9/2028	33,393	0.00%
City of Montreal Canada	CAD185,000	2.30%	1/9/2029	130,477	0.01%
City of Montreal Canada	CAD65,000	1.75%	1/9/2030	43,571	0.00%
City of Montreal Canada	CAD110,000	4.25%	1/9/2033	85,410	0.00%
City of Montreal Canada	CAD15,000	4.10%	1/12/2034	11,457	0.00%
City of Montreal Canada	CAD35,000	3.15%	1/12/2036	23,958	0.00%
City of Montreal Canada	CAD70,000	3.50%	1/12/2038	49,054	0.00%
City of Montreal Canada	CAD45,000	2.40%	1/12/2041	26,207	0.00%
City of Montreal Canada	CAD25,000	4.70%	1/12/2041	20,010	0.00%
City of Montreal Canada	CAD50,000	6.00%	1/6/2043	46,503	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
City of Ottawa Ontario	CAD10,000	4.60%	14/7/2042	7,906	0.00%
City of Ottawa Ontario	CAD5,000	3.25%	10/11/2047	3,222	0.00%
City of Ottawa Ontario	CAD33,000	3.10%	27/7/2048	20,618	0.00%
City of Ottawa Ontario	CAD85,000	2.50%	11/5/2051	46,959	0.00%
City of Ottawa Ontario	CAD20,000	4.20%	30/7/2053	15,226	0.00%
City of Toronto Canada	CAD30,000	2.40%	7/6/2027	21,818	0.00%
City of Toronto Canada	CAD195,000	2.65%	9/11/2029	140,747	0.01%
City of Toronto Canada	CAD50,000	4.25%	11/7/2033	39,139	0.00%
City of Toronto Canada	CAD20,000	3.50%	2/6/2036	14,353	0.00%
City of Toronto Canada	CAD25,000	2.60%	24/9/2039	15,554	0.00%
City of Toronto Canada	CAD55,000	5.20%	1/6/2040	46,586	0.00%
City of Toronto Canada	CAD50,000	2.15%	25/8/2040	28,631	0.00%
City of Toronto Canada	CAD5,000	4.70%	10/6/2041	3,991	0.00%
City of Toronto Canada	CAD13,000	3.80%	13/12/2042	9,261	0.00%
City of Toronto Canada	CAD15,000	4.15%	10/3/2044	11,160	0.00%
City of Toronto Canada	CAD40,000	3.25%	24/6/2046	25,839	0.00%
City of Toronto Canada	CAD30,000	3.20%	1/8/2048	19,067	0.00%
City of Toronto Canada	CAD75,000	2.80%	22/11/2049	43,915	0.00%
City of Toronto Canada	CAD90,000	2.90%	29/4/2051	54,178	0.00%
City of Toronto Canada	CAD50,000	4.30%	1/6/2052	38,485	0.00%
City of Vancouver	CAD5,000	3.70%	18/10/2052	3,486	0.00%
City of Winnipeg Canada	CAD5,000	4.10%	1/6/2045	3,678	0.00%
City of Winnipeg Canada	CAD62,000	4.30%	15/11/2051	47,590	0.00%
Co.-operators Financial Services Ltd.	CAD5,000	3.33%	13/5/2030	3,341	0.00%
Cogeco Communications, Inc.	CAD30,000	2.99%	22/9/2031	19,896	0.00%
Cogeco Communications, Inc.	CAD20,000	5.30%	16/2/2033	15,403	0.00%
Connect Six GP	CAD100,000	6.11%	30/11/2046	83,854	0.00%
CPPIB Capital, Inc.	£491,000	4.38%	2/3/2026	625,720	0.02%
CPPIB Capital, Inc.	\$500,000	0.88%	9/9/2026	457,050	0.01%
CPPIB Capital, Inc.	€250,000	0.25%	6/4/2027	255,900	0.01%
CPPIB Capital, Inc.	\$270,000	3.25%	15/6/2027	261,503	0.01%
CPPIB Capital, Inc.	AUD810,000	4.45%	1/9/2027	555,561	0.02%
CPPIB Capital, Inc.	£300,000	1.25%	7/12/2027	344,660	0.01%
CPPIB Capital, Inc.	CAD500,000	3.25%	8/3/2028	374,783	0.01%
CPPIB Capital, Inc.	CAD270,000	3.00%	15/6/2028	200,327	0.01%
CPPIB Capital, Inc.	CAD60,000	1.95%	30/9/2029	41,774	0.00%
CPPIB Capital, Inc.	\$250,000	1.25%	28/1/2031	204,012	0.01%
CPPIB Capital, Inc.	CAD500,000	3.95%	2/6/2032	385,366	0.01%
Crombie	CAD10,000	3.68%	26/8/2026	7,335	0.00%
Crombie	CAD15,000	2.69%	31/3/2028	10,357	0.00%
Crombie	CAD50,000	3.21%	9/10/2030	33,454	0.00%
Crosslinx Transit Solutions GP	CAD9,646	4.65%	30/9/2046	6,870	0.00%
CT	CAD5,000	3.47%	16/6/2027	3,617	0.00%
CT	CAD25,000	3.87%	7/12/2027	18,215	0.00%
CT	CAD60,000	2.37%	6/1/2031	37,975	0.00%
CU, Inc.	CAD225,000	5.56%	30/10/2037	188,391	0.01%
CU, Inc.	CAD55,000	4.54%	24/10/2041	41,777	0.00%
CU, Inc.	CAD15,000	3.81%	10/9/2042	10,362	0.00%
CU, Inc.	CAD35,000	4.72%	9/9/2043	27,190	0.00%
CU, Inc.	CAD50,000	4.09%	2/9/2044	35,745	0.00%
CU, Inc.	CAD20,000	3.96%	27/7/2045	14,076	0.00%
CU, Inc.	CAD25,000	3.76%	19/11/2046	17,016	0.00%
CU, Inc.	CAD45,000	3.55%	22/11/2047	29,473	0.00%
CU, Inc.	CAD20,000	3.95%	23/11/2048	13,995	0.00%
CU, Inc.	CAD85,000	2.96%	7/9/2049	49,668	0.00%
CU, Inc.	CAD20,000	2.61%	28/9/2050	10,847	0.00%
CU, Inc.	CAD25,000	3.17%	5/9/2051	15,216	0.00%
CU, Inc.	CAD45,000	3.86%	14/11/2052	30,950	0.00%
CU, Inc.	CAD10,000	4.21%	29/10/2055	7,280	0.00%
Daimler Truck Finance Canada, Inc.	CAD175,000	5.77%	25/9/2028	138,918	0.01%
Dollarama, Inc.	CAD175,000	1.51%	20/9/2027	120,451	0.00%
Dollarama, Inc.	CAD50,000	2.44%	9/7/2029	34,454	0.00%
Dream Industrial	CAD60,000	2.06%	17/6/2027	41,416	0.00%
Dream Summit Industrial LP	CAD55,000	2.25%	12/1/2027	38,577	0.00%
Element Fleet Management Corp.	\$75,000	6.27%	26/6/2026	76,209	0.00%
Element Fleet Management Corp.	\$50,000	6.32%	4/12/2028	51,639	0.00%
Emera US Finance LP	\$95,000	4.75%	15/6/2046	78,276	0.00%
Empire Life Insurance Co.	CAD145,000	5.50%	13/1/2033	110,738	0.00%
Empower Finance 2020 LP	\$50,000	1.36%	17/9/2027	44,578	0.00%
Enbridge Gas, Inc.	CAD15,000	3.31%	11/9/2025	11,121	0.00%
Enbridge Gas, Inc.	CAD5,000	2.81%	1/6/2026	3,658	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Enbridge Gas, Inc.	CAD185,000	2.88%	22/11/2027	134,145	0.01%
Enbridge Gas, Inc.	CAD50,000	2.37%	9/8/2029	34,738	0.00%
Enbridge Gas, Inc.	CAD55,000	2.90%	1/4/2030	38,844	0.00%
Enbridge Gas, Inc.	CAD50,000	4.15%	17/8/2032	37,499	0.00%
Enbridge Gas, Inc.	CAD15,000	5.46%	11/9/2036	12,240	0.00%
Enbridge Gas, Inc.	CAD10,000	4.50%	23/11/2043	7,460	0.00%
Enbridge Gas, Inc.	CAD6,000	4.20%	2/6/2044	4,302	0.00%
Enbridge Gas, Inc.	CAD5,000	4.00%	22/8/2044	3,484	0.00%
Enbridge Gas, Inc.	CAD10,000	3.80%	1/6/2046	6,731	0.00%
Enbridge Gas, Inc.	CAD20,000	3.59%	22/11/2047	12,980	0.00%
Enbridge Gas, Inc.	CAD5,000	3.51%	29/11/2047	3,202	0.00%
Enbridge Gas, Inc.	CAD80,000	3.01%	9/8/2049	46,464	0.00%
Enbridge Gas, Inc.	CAD50,000	3.65%	1/4/2050	32,623	0.00%
Enbridge Gas, Inc.	CAD10,000	4.95%	22/11/2050	8,015	0.00%
Enbridge Gas, Inc.	CAD35,000	3.20%	15/9/2051	20,875	0.00%
Enbridge Gas, Inc.	CAD50,000	4.55%	17/8/2052	37,866	0.00%
Enbridge Gas, Inc.	CAD55,000	5.67%	6/10/2053	49,098	0.00%
Enbridge Pipelines, Inc.	CAD80,000	3.45%	29/9/2025	59,136	0.00%
Enbridge Pipelines, Inc.	CAD30,000	3.00%	10/8/2026	21,992	0.00%
Enbridge Pipelines, Inc.	CAD141,000	3.52%	22/2/2029	102,696	0.00%
Enbridge Pipelines, Inc.	CAD15,000	4.55%	17/8/2043	10,485	0.00%
Enbridge Pipelines, Inc.	CAD15,000	4.55%	29/9/2045	10,426	0.00%
Enbridge Pipelines, Inc.	CAD65,000	4.13%	9/8/2046	42,351	0.00%
Enbridge Pipelines, Inc.	CAD70,000	4.33%	22/2/2049	46,865	0.00%
Enbridge Pipelines, Inc.	CAD35,000	4.20%	12/5/2051	22,799	0.00%
Enbridge, Inc.	\$255,000	2.50%	15/1/2025	247,398	0.01%
Enbridge, Inc.	\$50,000	5.90%	15/11/2026	51,344	0.00%
Enbridge, Inc.	CAD75,000	3.20%	8/6/2027	54,704	0.00%
Enbridge, Inc.	\$100,000	3.70%	15/7/2027	96,602	0.00%
Enbridge, Inc.	CAD50,000	5.70%	9/11/2027	39,561	0.00%
Enbridge, Inc.	\$50,000	6.00%	15/11/2028	52,537	0.00%
Enbridge, Inc.	CAD110,000	2.99%	3/10/2029	77,065	0.00%
Enbridge, Inc.	\$125,000	3.13%	15/11/2029	114,353	0.00%
Enbridge, Inc.	\$50,000	6.20%	15/11/2030	53,514	0.00%
Enbridge, Inc.	CAD70,000	6.10%	9/11/2032	57,755	0.00%
Enbridge, Inc.	\$140,000	5.70%	8/3/2033	145,598	0.01%
Enbridge, Inc.	CAD115,000	3.10%	21/9/2033	75,535	0.00%
Enbridge, Inc.	CAD200,000	5.75%	2/9/2039	158,870	0.01%
Enbridge, Inc.	CAD75,000	4.24%	27/8/2042	49,858	0.00%
Enbridge, Inc.	CAD35,000	4.57%	11/3/2044	24,189	0.00%
Enbridge, Inc.	\$30,000	4.50%	10/6/2044	25,782	0.00%
Enbridge, Inc.	CAD30,000	4.87%	21/11/2044	21,565	0.00%
Enbridge, Inc.	\$110,000	5.50%	1/12/2046	108,479	0.00%
Enbridge, Inc.	\$260,000	4.00%	15/11/2049	207,364	0.01%
Enbridge, Inc.	\$90,000	3.40%	1/8/2051	65,580	0.00%
Enbridge, Inc.	CAD50,000	4.10%	21/9/2051	31,643	0.00%
Enbridge, Inc.	\$90,000	6.70%	15/11/2053	104,880	0.00%
Energir LP	CAD40,000	4.83%	2/6/2053	32,289	0.00%
Energir, Inc.	CAD135,000	2.10%	16/4/2027	96,102	0.00%
Energir, Inc.	CAD5,000	3.53%	16/5/2047	3,274	0.00%
ENMAX Corp.	CAD20,000	3.88%	18/10/2029	14,410	0.00%
EPCOR Utilities, Inc.	CAD55,000	2.41%	30/6/2031	36,911	0.00%
EPCOR Utilities, Inc.	CAD40,000	6.65%	15/4/2038	37,060	0.00%
EPCOR Utilities, Inc.	CAD40,000	5.75%	24/11/2039	34,528	0.00%
EPCOR Utilities, Inc.	CAD55,000	4.55%	28/2/2042	41,965	0.00%
EPCOR Utilities, Inc.	CAD15,000	3.55%	27/11/2047	9,863	0.00%
EPCOR Utilities, Inc.	CAD25,000	3.95%	26/11/2048	17,498	0.00%
EPCOR Utilities, Inc.	CAD35,000	3.11%	8/7/2049	21,120	0.00%
EPCOR Utilities, Inc.	CAD25,000	2.90%	19/5/2050	14,417	0.00%
EPCOR Utilities, Inc.	CAD15,000	3.29%	28/6/2051	9,317	0.00%
EPCOR Utilities, Inc.	CAD25,000	4.73%	2/9/2052	19,837	0.00%
Equitable Bank	CAD80,000	1.88%	26/11/2025	56,718	0.00%
Export Development Canada	\$200,000	3.38%	26/8/2025	196,490	0.01%
Export Development Canada	\$200,000	4.38%	29/6/2026	200,852	0.01%
Export Development Canada	€300,000	0.50%	25/2/2027	311,466	0.01%
Export Development Canada	\$175,000	3.00%	25/5/2027	168,971	0.01%
Export Development Canada	\$100,000	3.88%	14/2/2028	99,386	0.00%
Fair Hydro Trust	CAD15,000	3.36%	15/5/2033	10,812	0.00%
Fair Hydro Trust	CAD5,000	3.52%	15/5/2038	3,527	0.00%
Fairfax Financial Holdings Ltd.	CAD15,000	4.70%	16/12/2026	11,368	0.00%
Fairfax Financial Holdings Ltd.	CAD25,000	4.25%	6/12/2027	18,661	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fairfax Financial Holdings Ltd.	CAD15,000	4.23%	14/6/2029	11,118	0.00%
Fairfax Financial Holdings Ltd.	\$100,000	3.38%	3/3/2031	87,970	0.00%
Fairfax Financial Holdings Ltd.	CAD85,000	3.95%	3/3/2031	60,612	0.00%
Fairfax Financial Holdings Ltd.	\$100,000	5.63%	16/8/2032	100,096	0.00%
Fairfax Financial Holdings Ltd.	\$50,000	6.00%	7/12/2033	51,343	0.00%
Federation des Caisses Desjardins du Quebec	\$200,000	4.40%	23/8/2025	197,443	0.01%
Federation des Caisses Desjardins du Quebec	CAD135,000	1.09%	21/1/2026	95,624	0.00%
Federation des Caisses Desjardins du Quebec	\$250,000	1.20%	14/10/2026	228,214	0.01%
Federation des Caisses Desjardins du Quebec	CAD50,000	4.41%	19/5/2027	37,819	0.00%
Federation des Caisses Desjardins du Quebec	\$300,000	4.55%	23/8/2027	298,227	0.01%
Federation des Caisses Desjardins du Quebec	€100,000	0.05%	26/11/2027	99,067	0.00%
Federation des Caisses Desjardins du Quebec	\$200,000	5.70%	14/3/2028	206,048	0.01%
Federation des Caisses Desjardins du Quebec	CAD145,000	2.86%	26/5/2030	106,301	0.00%
Federation des Caisses Desjardins du Quebec	CAD100,000	5.04%	23/8/2032	75,908	0.00%
Financement-Quebec	CAD85,000	5.25%	1/6/2034	72,060	0.00%
Finning International, Inc.	CAD50,000	5.08%	13/6/2042	37,286	0.00%
First Capital	CAD15,000	3.60%	6/5/2026	10,924	0.00%
First Capital	CAD20,000	3.46%	22/1/2027	14,310	0.00%
First Capital	CAD15,000	3.75%	12/7/2027	10,706	0.00%
First Nations Finance Authority	CAD10,000	3.05%	1/6/2028	7,415	0.00%
Ford Credit Canada Co.	CAD90,000	6.78%	15/9/2025	69,709	0.00%
Ford Credit Canada Co.	CAD35,000	7.00%	10/2/2026	27,349	0.00%
Ford Credit Canada Co.	CAD45,000	2.96%	16/9/2026	32,160	0.00%
FortisAlberta, Inc.	CAD10,000	4.27%	22/9/2045	7,278	0.00%
FortisAlberta, Inc.	CAD20,000	3.34%	21/9/2046	12,571	0.00%
FortisAlberta, Inc.	CAD10,000	3.67%	9/9/2047	6,634	0.00%
FortisAlberta, Inc.	CAD5,000	3.73%	18/9/2048	3,355	0.00%
FortisAlberta, Inc.	CAD85,000	2.63%	8/6/2051	45,864	0.00%
FortisBC Energy, Inc.	CAD8,000	6.95%	21/9/2029	6,874	0.00%
FortisBC Energy, Inc.	CAD150,000	5.80%	13/5/2038	127,535	0.00%
FortisBC Energy, Inc.	CAD5,000	3.67%	9/4/2046	3,324	0.00%
FortisBC Energy, Inc.	CAD10,000	3.78%	6/3/2047	6,765	0.00%
FortisBC Energy, Inc.	CAD10,000	3.69%	30/10/2047	6,676	0.00%
FortisBC Energy, Inc.	CAD10,000	3.85%	7/12/2048	6,847	0.00%
FortisBC Energy, Inc.	CAD125,000	2.54%	13/7/2050	66,521	0.00%
Gibson Energy, Inc.	CAD5,000	2.85%	14/7/2027	3,572	0.00%
Gibson Energy, Inc.	CAD43,000	3.60%	17/9/2029	30,805	0.00%
Gibson Energy, Inc.	CAD65,000	5.75%	12/7/2033	51,841	0.00%
Granite Holdings LP	CAD130,000	2.38%	18/12/2030	83,717	0.00%
Greater Toronto Airports Authority	CAD30,000	1.54%	3/5/2028	20,668	0.00%
Greater Toronto Airports Authority	CAD90,000	2.73%	3/4/2029	64,631	0.00%
Greater Toronto Airports Authority	CAD3,894	6.45%	30/7/2029	3,134	0.00%
Greater Toronto Airports Authority	CAD175,000	3.26%	1/6/2037	117,930	0.00%
Greater Toronto Airports Authority	CAD30,000	2.75%	17/10/2039	18,574	0.00%
Greater Toronto Airports Authority	CAD10,000	5.30%	25/2/2041	8,429	0.00%
Greater Toronto Airports Authority	CAD150,000	3.15%	5/10/2051	93,335	0.00%
Great-West Lifeco Finance Delaware LP	\$50,000	4.15%	3/6/2047	42,272	0.00%
Great-West Lifeco, Inc.	CAD35,000	3.34%	28/2/2028	25,687	0.00%
Great-West Lifeco, Inc.	CAD50,000	2.38%	14/5/2030	34,171	0.00%
Great-West Lifeco, Inc.	CAD10,000	6.00%	16/11/2039	8,703	0.00%
Great-West Lifeco, Inc.	CAD115,000	2.98%	8/7/2050	67,642	0.00%
H&R	CAD105,000	2.63%	19/2/2027	73,341	0.00%
Honda Canada Finance, Inc.	CAD60,000	3.44%	23/5/2025	44,724	0.00%
Honda Canada Finance, Inc.	CAD30,000	1.34%	17/3/2026	21,274	0.00%
Honda Canada Finance, Inc.	CAD80,000	1.65%	25/2/2028	54,650	0.00%
Hospital for Sick Children	CAD5,000	3.42%	7/12/2057	3,181	0.00%
Hospital Infrastructure Partners NOH Partnership	CAD2,578	5.44%	31/1/2045	2,034	0.00%
HSBC Bank Canada	CAD200,000	1.78%	20/5/2026	143,268	0.01%
HSBC Bank Canada	€800,000	0.01%	14/9/2026	818,491	0.02%
HSBC Bank Canada	€100,000	1.50%	15/9/2027	105,277	0.00%
Hydro One Ltd.	CAD85,000	1.41%	15/10/2027	58,762	0.00%
Hydro One, Inc.	CAD105,000	1.76%	28/2/2025	77,040	0.00%
Hydro One, Inc.	CAD15,000	2.97%	26/6/2025	11,119	0.00%
Hydro One, Inc.	CAD55,000	2.77%	24/2/2026	40,569	0.00%
Hydro One, Inc.	CAD290,000	4.91%	27/1/2028	227,257	0.01%
Hydro One, Inc.	CAD85,000	3.02%	5/4/2029	61,791	0.00%
Hydro One, Inc.	CAD35,000	2.16%	28/2/2030	23,899	0.00%
Hydro One, Inc.	CAD80,000	5.49%	16/7/2040	67,624	0.00%
Hydro One, Inc.	CAD35,000	4.59%	9/10/2043	26,922	0.00%
Hydro One, Inc.	CAD25,000	4.17%	6/6/2044	18,164	0.00%
Hydro One, Inc.	CAD25,000	3.91%	23/2/2046	17,457	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hydro One, Inc.	CAD30,000	3.72%	18/11/2047	20,307	0.00%
Hydro One, Inc.	CAD40,000	3.63%	25/6/2049	26,552	0.00%
Hydro One, Inc.	CAD60,000	2.71%	28/2/2050	33,482	0.00%
Hydro One, Inc.	CAD107,000	3.64%	5/4/2050	71,289	0.00%
Hydro One, Inc.	CAD20,000	3.10%	15/9/2051	11,984	0.00%
Hydro One, Inc.	CAD50,000	4.00%	22/12/2051	35,331	0.00%
Hydro One, Inc.	CAD30,000	4.46%	27/1/2053	22,930	0.00%
Hydro One, Inc.	CAD25,000	3.79%	31/7/2062	16,552	0.00%
Hydro Ottawa Holding, Inc.	CAD5,000	3.99%	14/5/2043	3,439	0.00%
Hydro-Quebec	CAD155,000	2.00%	1/9/2028	109,888	0.00%
Hydro-Quebec	CAD80,000	3.40%	1/9/2029	60,243	0.00%
Hydro-Quebec	CAD85,000	6.00%	15/8/2031	74,463	0.00%
Hydro-Quebec	CAD20,000	6.50%	16/1/2035	18,652	0.00%
Hydro-Quebec	CAD180,000	6.50%	15/2/2035	168,927	0.01%
Hydro-Quebec	CAD260,000	6.00%	15/2/2040	244,939	0.01%
Hydro-Quebec	CAD335,000	5.00%	15/2/2045	289,013	0.01%
Hydro-Quebec	CAD425,000	5.00%	15/2/2050	377,671	0.01%
Hydro-Quebec	CAD605,000	4.00%	15/2/2055	466,123	0.01%
Hydro-Quebec	CAD635,000	2.10%	15/2/2060	318,955	0.01%
Hydro-Quebec	CAD275,000	4.00%	15/2/2063	214,625	0.01%
Hyundai Capital Canada, Inc.	CAD55,000	3.20%	16/2/2027	39,928	0.00%
Hyundai Capital Canada, Inc.	CAD35,000	5.57%	8/3/2028	27,380	0.00%
iA Financial Corp., Inc.	CAD15,000	3.07%	24/9/2031	10,838	0.00%
IGM Financial, Inc.	CAD10,000	3.44%	26/1/2027	7,322	0.00%
IGM Financial, Inc.	CAD10,000	4.56%	25/1/2047	7,270	0.00%
IGM Financial, Inc.	CAD75,000	4.12%	9/12/2047	51,485	0.00%
IGM Financial, Inc.	CAD5,000	4.17%	13/7/2048	3,400	0.00%
IGM Financial, Inc.	CAD60,000	4.21%	21/3/2050	41,494	0.00%
Intact Financial Corp.	CAD15,000	2.85%	7/6/2027	10,867	0.00%
Intact Financial Corp.	CAD50,000	2.18%	18/5/2028	34,875	0.00%
Intact Financial Corp.	CAD79,000	5.16%	16/6/2042	63,676	0.00%
Intact Financial Corp.	CAD25,000	5.28%	14/9/2054	21,454	0.00%
Inter Pipeline Ltd.	CAD5,000	3.17%	24/3/2025	3,705	0.00%
Inter Pipeline Ltd.	CAD7,000	3.48%	16/12/2026	5,118	0.00%
Inter Pipeline Ltd.	CAD140,000	4.23%	1/6/2027	104,447	0.00%
Inter Pipeline Ltd.	CAD45,000	5.76%	17/2/2028	35,212	0.00%
Inter Pipeline Ltd.	CAD50,000	5.71%	29/5/2030	39,024	0.00%
Inter Pipeline Ltd.	CAD150,000	3.98%	25/11/2031	103,846	0.00%
Inter Pipeline Ltd.	CAD50,000	5.85%	18/5/2032	39,036	0.00%
Inter Pipeline Ltd.	CAD35,000	6.38%	17/2/2033	28,204	0.00%
Inter Pipeline Ltd.	CAD25,000	4.64%	30/5/2044	16,339	0.00%
Inter Pipeline Ltd.	CAD15,000	5.09%	27/11/2051	10,290	0.00%
Keyera Corp.	CAD4,000	3.93%	21/6/2028	2,952	0.00%
Keyera Corp.	CAD35,000	3.96%	29/5/2030	25,306	0.00%
Keyera Corp.	CAD20,000	5.02%	28/3/2032	15,199	0.00%
Kinross Gold Corp.	\$50,000	6.25%	15/7/2033	52,424	0.00%
Labrador-Island Link Funding Trust	CAD30,000	3.76%	1/6/2033	22,849	0.00%
Labrador-Island Link Funding Trust	CAD100,000	3.86%	1/12/2045	74,835	0.00%
Labrador-Island Link Funding Trust	CAD10,000	3.85%	1/12/2053	7,593	0.00%
Laurentian Bank of Canada	CAD85,000	4.60%	2/9/2025	63,708	0.00%
Liberty Utilities Finance GP 1	\$35,000	2.05%	15/9/2030	28,383	0.00%
Loblaw Cos Ltd.	CAD15,000	4.49%	11/12/2028	11,524	0.00%
Loblaw Cos Ltd.	CAD5,000	6.50%	22/1/2029	4,112	0.00%
Loblaw Cos Ltd.	CAD135,000	2.28%	7/5/2030	91,287	0.00%
Loblaw Cos Ltd.	CAD5,000	5.90%	18/1/2036	4,117	0.00%
Loblaw Cos Ltd.	CAD150,000	5.34%	13/9/2052	123,681	0.00%
Lower Mattagami Energy LP	CAD165,000	2.43%	14/5/2031	111,931	0.00%
Lower Mattagami Energy LP	CAD150,000	5.14%	18/5/2041	123,647	0.00%
Lower Mattagami Energy LP	CAD5,000	4.94%	21/9/2043	4,054	0.00%
Lower Mattagami Energy LP	CAD10,000	4.18%	23/2/2046	7,332	0.00%
Magna International, Inc.	\$100,000	2.45%	15/6/2030	87,544	0.00%
Manulife Bank of Canada	CAD175,000	1.50%	25/6/2025	126,898	0.00%
Manulife Finance Delaware LP	CAD5,000	5.06%	15/12/2041	3,778	0.00%
Manulife Financial Corp.	\$30,000	4.15%	4/3/2026	29,641	0.00%
Manulife Financial Corp.	CAD135,000	2.24%	12/5/2030	98,676	0.00%
Manulife Financial Corp.	\$50,000	4.06%	24/2/2032	47,276	0.00%
Manulife Financial Corp.	CAD195,000	2.82%	13/5/2035	131,579	0.01%
Manulife Financial Corp.	\$50,000	5.38%	4/3/2046	50,886	0.00%
Maritime Link Financing Trust	CAD71,385	3.50%	1/12/2052	51,820	0.00%
Metro, Inc.	CAD455,000	3.39%	6/12/2027	336,009	0.01%
Metro, Inc.	CAD10,000	5.97%	15/10/2035	8,382	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Metro, Inc.	CAD5,000	5.03%	1/12/2044	3,905	0.00%
Metro, Inc.	CAD10,000	4.27%	4/12/2047	7,038	0.00%
Metro, Inc.	CAD10,000	3.41%	28/2/2050	6,072	0.00%
Municipal Finance Authority of British Columbia	CAD15,000	2.50%	19/4/2026	11,020	0.00%
Municipal Finance Authority of British Columbia	CAD285,000	3.35%	1/6/2027	213,997	0.01%
Municipal Finance Authority of British Columbia	CAD15,000	4.95%	1/12/2027	11,933	0.00%
Municipal Finance Authority of British Columbia	CAD40,000	3.05%	23/10/2028	29,667	0.00%
Municipal Finance Authority of British Columbia	CAD420,000	4.50%	3/12/2028	331,956	0.01%
Municipal Finance Authority of British Columbia	CAD85,000	2.30%	15/4/2031	58,865	0.00%
Municipal Finance Authority of British Columbia	CAD70,000	2.50%	27/9/2041	41,950	0.00%
Muskkrat Falls/Labrador Transmission Assets Funding Trust	CAD5,000	3.83%	1/6/2037	3,780	0.00%
Muskkrat Falls/Labrador Transmission Assets Funding Trust	CAD160,000	3.86%	1/12/2048	119,907	0.00%
National Bank of Canada	CAD115,000	1.53%	15/6/2026	81,479	0.00%
National Bank of Canada	CAD25,000	1.57%	18/8/2026	18,025	0.00%
National Bank of Canada	CAD550,000	2.24%	4/11/2026	392,883	0.01%
National Bank of Canada	\$500,000	5.60%	18/12/2028	513,130	0.01%
NAV Canada	CAD70,000	2.06%	29/5/2030	47,406	0.00%
NAV Canada	CAD5,000	3.53%	23/2/2046	3,387	0.00%
NAV Canada	CAD20,000	3.21%	29/9/2050	12,646	0.00%
NAV Canada	CAD40,000	2.92%	29/9/2051	23,874	0.00%
Newfoundland & Labrador Hydro	CAD22,000	3.60%	1/12/2045	14,865	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD35,000	3.20%	24/4/2026	25,846	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD5,000	2.80%	1/6/2027	3,617	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD34,000	4.25%	1/6/2029	25,772	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD110,000	2.80%	1/6/2031	74,831	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD20,000	4.15%	1/6/2033	14,745	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD10,000	3.65%	1/6/2035	6,969	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD30,000	4.75%	1/6/2037	23,033	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD215,000	4.35%	10/1/2039	156,789	0.01%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD20,000	3.70%	23/2/2043	13,237	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD50,000	4.05%	22/7/2044	34,677	0.00%
North West Redwater Partnership/NWR Financing Co., Ltd.	CAD35,000	3.75%	1/6/2051	22,858	0.00%
Northern Courier Pipeline LP	CAD20,270	3.37%	30/6/2042	13,839	0.00%
Northwestern Hydro Acquisition Co. III LP	CAD20,000	3.94%	31/12/2038	13,322	0.00%
Nouvelle Autoroute 30 Financement, Inc.	CAD4,980	4.11%	31/3/2042	3,433	0.00%
Nouvelle Autoroute 30 Financement, Inc.	CAD69,604	4.12%	30/6/2042	48,088	0.00%
Nova Scotia Power, Inc.	CAD15,000	5.61%	15/6/2040	12,100	0.00%
Nova Scotia Power, Inc.	CAD5,000	4.15%	6/3/2042	3,391	0.00%
Nova Scotia Power, Inc.	CAD45,000	4.50%	20/7/2043	31,857	0.00%
Nova Scotia Power, Inc.	CAD85,000	3.61%	1/5/2045	52,614	0.00%
Nova Scotia Power, Inc.	CAD20,000	3.57%	5/4/2049	12,102	0.00%
Nova Scotia Power, Inc.	CAD15,000	3.31%	25/4/2050	8,592	0.00%
Nutrien Ltd.	\$50,000	5.95%	7/11/2025	50,911	0.00%
Nutrien Ltd.	\$175,000	4.90%	27/3/2028	176,842	0.01%
Nutrien Ltd.	\$75,000	4.20%	1/4/2029	73,760	0.00%
Nutrien Ltd.	\$125,000	4.13%	15/3/2035	115,839	0.00%
Nutrien Ltd.	\$205,000	5.88%	1/12/2036	214,259	0.01%
Nutrien Ltd.	\$25,000	5.00%	1/4/2049	23,779	0.00%
Nutrien Ltd.	\$125,000	5.80%	27/3/2053	134,074	0.01%
OMERS Finance Trust	\$250,000	1.10%	26/3/2026	231,598	0.01%
OMERS Finance Trust	\$250,000	4.00%	20/4/2028	245,912	0.01%
OMERS Finance Trust	CAD60,000	2.60%	14/5/2029	43,099	0.00%
OMERS Realty Corp.	CAD40,000	3.33%	5/6/2025	29,759	0.00%
OMERS Realty Corp.	CAD15,000	3.24%	4/10/2027	10,930	0.00%
OMERS Realty Corp.	CAD150,000	5.38%	14/11/2028	118,558	0.00%
OMERS Realty Corp.	CAD50,000	4.54%	9/4/2029	38,132	0.00%
OMERS Realty Corp.	CAD130,000	3.63%	5/6/2030	93,561	0.00%
Ontario Electricity Financial Corp.	CAD80,000	9.00%	26/5/2025	64,429	0.00%
Ontario Electricity Financial Corp.	CAD55,000	8.25%	22/6/2026	45,898	0.00%
Ontario Infrastructure & Lands Corp.	CAD5,000	4.70%	1/6/2037	3,979	0.00%
Ontario Power Generation, Inc.	CAD35,000	2.98%	13/9/2029	25,002	0.00%
Ontario Power Generation, Inc.	CAD75,000	3.22%	8/4/2030	53,737	0.00%
Ontario Power Generation, Inc.	CAD10,000	3.84%	22/6/2048	6,745	0.00%
Ontario Power Generation, Inc.	CAD64,000	4.25%	18/1/2049	46,060	0.00%
Ontario Power Generation, Inc.	CAD40,000	3.65%	13/9/2050	25,945	0.00%
Ontario Power Generation, Inc.	CAD45,000	2.95%	21/2/2051	25,438	0.00%
Ontario Teachers' Cadillac Fairview Properties Trust	\$200,000	3.88%	20/3/2027	189,809	0.01%
Ontario Teachers' Finance Trust	\$300,000	1.38%	15/4/2025	287,040	0.01%
Ontario Teachers' Finance Trust	\$300,000	0.50%	6/5/2025	319,471	0.01%
Ontario Teachers' Finance Trust	£200,000	1.13%	15/5/2026	235,992	0.01%
Ontario Teachers' Finance Trust	€490,000	0.10%	19/5/2028	481,383	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ontario Teachers' Finance Trust	CAD60,000	4.15%	1/11/2029	46,664	0.00%
Ontario Teachers' Finance Trust	\$250,000	1.25%	27/9/2030	203,629	0.01%
Ontario Teachers' Finance Trust	€100,000	0.95%	24/11/2051	62,277	0.00%
OPB Finance Trust	CAD15,000	2.95%	2/2/2026	11,111	0.00%
OPB Finance Trust	CAD295,000	2.98%	25/1/2027	217,501	0.01%
OPB Finance Trust	CAD30,000	3.89%	4/7/2042	21,541	0.00%
Ottawa MacDonald-Cartier International Airport Authority	CAD4,557	3.93%	9/6/2045	3,130	0.00%
Pembina Pipeline Corp.	CAD10,000	3.54%	3/2/2025	7,443	0.00%
Pembina Pipeline Corp.	CAD35,000	3.71%	11/8/2026	26,028	0.00%
Pembina Pipeline Corp.	CAD150,000	4.24%	15/6/2027	112,823	0.00%
Pembina Pipeline Corp.	CAD155,000	4.02%	27/3/2028	115,141	0.00%
Pembina Pipeline Corp.	CAD40,000	3.62%	3/4/2029	28,957	0.00%
Pembina Pipeline Corp.	CAD20,000	3.31%	1/2/2030	14,074	0.00%
Pembina Pipeline Corp.	CAD20,000	4.75%	30/4/2043	13,905	0.00%
Pembina Pipeline Corp.	CAD27,000	4.81%	25/3/2044	18,894	0.00%
Pembina Pipeline Corp.	CAD30,000	4.74%	21/1/2047	20,666	0.00%
Pembina Pipeline Corp.	CAD75,000	4.75%	26/3/2048	51,690	0.00%
Pembina Pipeline Corp.	CAD40,000	4.54%	3/4/2049	26,679	0.00%
Pembina Pipeline Corp.	CAD70,000	4.67%	28/5/2050	47,554	0.00%
Pembina Pipeline Corp.	CAD35,000	4.49%	10/12/2051	23,060	0.00%
Power Corp. of Canada	CAD25,000	4.46%	27/7/2048	18,194	0.00%
Province of Alberta Canada	\$60,000	1.00%	20/5/2025	57,011	0.00%
Province of Alberta Canada	CAD260,000	2.35%	1/6/2025	192,006	0.01%
Province of Alberta Canada	€100,000	0.63%	16/1/2026	105,858	0.00%
Province of Alberta Canada	CAD235,000	2.20%	1/6/2026	171,468	0.01%
Province of Alberta Canada	CAD390,000	2.55%	1/6/2027	285,645	0.01%
Province of Alberta Canada	\$125,000	3.30%	15/3/2028	120,807	0.00%
Province of Alberta Canada	CAD130,000	2.90%	1/12/2028	95,880	0.00%
Province of Alberta Canada	CAD125,000	2.90%	20/9/2029	91,796	0.00%
Province of Alberta Canada	CAD580,000	2.05%	1/6/2030	402,113	0.01%
Province of Alberta Canada	\$350,000	1.30%	22/7/2030	291,793	0.01%
Province of Alberta Canada	CAD225,000	1.65%	1/6/2031	148,775	0.01%
Province of Alberta Canada	CAD95,000	3.50%	1/6/2031	71,361	0.00%
Province of Alberta Canada	CAD150,000	4.15%	1/6/2033	117,191	0.00%
Province of Alberta Canada	CAD100,000	3.90%	1/12/2033	76,471	0.00%
Province of Alberta Canada	CAD290,000	4.50%	1/12/2040	232,960	0.01%
Province of Alberta Canada	CAD219,000	3.45%	1/12/2043	152,111	0.01%
Province of Alberta Canada	CAD425,000	3.30%	1/12/2046	285,733	0.01%
Province of Alberta Canada	CAD525,000	3.05%	1/12/2048	336,001	0.01%
Province of Alberta Canada	CAD630,000	3.10%	1/6/2050	407,707	0.01%
Province of Alberta Canada	CAD185,000	2.95%	1/6/2052	116,223	0.00%
Province of British Columbia Canada	CAD335,000	2.85%	18/6/2025	249,036	0.01%
Province of British Columbia Canada	€100,000	0.88%	8/10/2025	106,801	0.00%
Province of British Columbia Canada	CAD85,000	2.30%	18/6/2026	62,164	0.00%
Province of British Columbia Canada	\$100,000	0.90%	20/7/2026	91,894	0.00%
Province of British Columbia Canada	CAD215,000	2.55%	18/6/2027	157,513	0.01%
Province of British Columbia Canada	\$100,000	4.80%	15/11/2028	102,997	0.00%
Province of British Columbia Canada	CAD85,000	2.95%	18/12/2028	62,857	0.00%
Province of British Columbia Canada	CAD270,000	2.20%	18/6/2030	188,836	0.01%
Province of British Columbia Canada	CAD410,000	1.55%	18/6/2031	269,025	0.01%
Province of British Columbia Canada	CAD350,000	3.20%	18/6/2032	255,870	0.01%
Province of British Columbia Canada	CAD325,000	3.55%	18/6/2033	242,351	0.01%
Province of British Columbia Canada	\$100,000	4.20%	6/7/2033	99,008	0.00%
Province of British Columbia Canada	CAD100,000	5.40%	18/6/2035	86,584	0.00%
Province of British Columbia Canada	CAD90,000	4.70%	18/6/2037	73,733	0.00%
Province of British Columbia Canada	CAD120,000	4.95%	18/6/2040	101,947	0.00%
Province of British Columbia Canada	CAD210,000	4.30%	18/6/2042	165,108	0.01%
Province of British Columbia Canada	CAD195,000	3.20%	18/6/2044	130,915	0.01%
Province of British Columbia Canada	CAD330,000	2.80%	18/6/2048	203,762	0.01%
Province of British Columbia Canada	CAD20,000	4.90%	18/6/2048	17,281	0.00%
Province of British Columbia Canada	CAD400,000	2.95%	18/6/2050	253,227	0.01%
Province of British Columbia Canada	CAD490,000	2.75%	18/6/2052	297,997	0.01%
Province of British Columbia Canada	CAD260,000	4.25%	18/12/2053	209,306	0.01%
Province of Manitoba Canada	CAD195,000	2.45%	2/6/2025	144,191	0.01%
Province of Manitoba Canada	CAD65,000	7.75%	22/12/2025	52,666	0.00%
Province of Manitoba Canada	CAD230,000	2.55%	2/6/2026	169,186	0.01%
Province of Manitoba Canada	CAD25,000	2.60%	2/6/2027	18,335	0.00%
Province of Manitoba Canada	CAD90,000	3.00%	2/6/2028	66,765	0.00%
Province of Manitoba Canada	CAD55,000	2.75%	2/6/2029	40,127	0.00%
Province of Manitoba Canada	CAD20,000	3.25%	5/9/2029	14,931	0.00%
Province of Manitoba Canada	CAD200,000	2.05%	2/6/2030	138,390	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Province of Manitoba Canada	CAD5,000	6.30%	5/3/2031	4,417	0.00%
Province of Manitoba Canada	CAD185,000	2.05%	2/6/2031	125,633	0.00%
Province of Manitoba Canada	CAD150,000	3.90%	2/12/2032	115,019	0.00%
Province of Manitoba Canada	CAD100,000	3.80%	2/6/2033	75,779	0.00%
Province of Manitoba Canada	\$75,000	4.30%	27/7/2033	74,575	0.00%
Province of Manitoba Canada	CAD10,000	4.65%	5/3/2040	8,067	0.00%
Province of Manitoba Canada	CAD30,000	4.10%	5/3/2041	22,623	0.00%
Province of Manitoba Canada	CAD5,000	4.40%	5/3/2042	3,912	0.00%
Province of Manitoba Canada	CAD35,000	3.35%	5/3/2043	23,690	0.00%
Province of Manitoba Canada	CAD85,000	4.05%	5/9/2045	63,281	0.00%
Province of Manitoba Canada	CAD125,000	2.85%	5/9/2046	76,884	0.00%
Province of Manitoba Canada	CAD165,000	3.40%	5/9/2048	110,711	0.00%
Province of Manitoba Canada	CAD170,000	3.20%	5/3/2050	109,896	0.00%
Province of Manitoba Canada	CAD20,000	4.70%	5/3/2050	16,584	0.00%
Province of Manitoba Canada	CAD235,000	3.15%	5/9/2052	150,631	0.01%
Province of Manitoba Canada	CAD140,000	2.05%	5/9/2052	70,167	0.00%
Province of Manitoba Canada	CAD135,000	3.80%	5/9/2053	97,629	0.00%
Province of New Brunswick Canada	CAD45,000	1.80%	14/8/2025	32,891	0.00%
Province of New Brunswick Canada	CAD35,000	2.60%	14/8/2026	25,764	0.00%
Province of New Brunswick Canada	CAD115,000	2.35%	14/8/2027	83,443	0.00%
Province of New Brunswick Canada	CAD145,000	3.10%	14/8/2028	107,843	0.00%
Province of New Brunswick Canada	CAD100,000	2.55%	14/8/2031	70,080	0.00%
Province of New Brunswick Canada	CAD50,000	3.95%	14/8/2032	38,436	0.00%
Province of New Brunswick Canada	CAD65,000	4.55%	26/3/2037	52,007	0.00%
Province of New Brunswick Canada	CAD145,000	4.80%	3/6/2041	118,815	0.00%
Province of New Brunswick Canada	CAD110,000	3.55%	3/6/2043	76,904	0.00%
Province of New Brunswick Canada	CAD70,000	3.80%	14/8/2045	50,439	0.00%
Province of New Brunswick Canada	CAD65,000	3.10%	14/8/2048	41,536	0.00%
Province of New Brunswick Canada	CAD140,000	3.05%	14/8/2050	88,450	0.00%
Province of New Brunswick Canada	CAD55,000	2.90%	14/8/2052	33,774	0.00%
Province of New Brunswick Canada	CAD35,000	3.55%	3/6/2055	23,961	0.00%
Province of Newfoundland & Labrador Canada	CAD40,000	2.30%	2/6/2025	29,496	0.00%
Province of Newfoundland & Labrador Canada	CAD165,000	3.00%	2/6/2026	122,499	0.00%
Province of Newfoundland & Labrador Canada	CAD35,000	2.85%	2/6/2028	25,692	0.00%
Province of Newfoundland & Labrador Canada	CAD112,000	2.85%	2/6/2029	81,737	0.00%
Province of Newfoundland & Labrador Canada	CAD100,000	1.75%	2/6/2030	67,347	0.00%
Province of Newfoundland & Labrador Canada	CAD110,000	2.05%	2/6/2031	74,029	0.00%
Province of Newfoundland & Labrador Canada	CAD50,000	4.15%	2/6/2033	38,544	0.00%
Province of Newfoundland & Labrador Canada	CAD25,000	4.65%	17/10/2040	19,797	0.00%
Province of Newfoundland & Labrador Canada	CAD150,000	3.30%	17/10/2046	96,192	0.00%
Province of Newfoundland & Labrador Canada	CAD170,000	3.70%	17/10/2048	116,040	0.00%
Province of Newfoundland & Labrador Canada	CAD155,000	2.65%	17/10/2050	86,615	0.00%
Province of Newfoundland & Labrador Canada	CAD35,000	3.15%	2/12/2052	21,628	0.00%
Province of Newfoundland & Labrador Canada	CAD20,000	4.10%	17/10/2054	14,735	0.00%
Province of Nova Scotia Canada	CAD30,000	2.15%	1/6/2025	22,094	0.00%
Province of Nova Scotia Canada	CAD75,000	2.10%	1/6/2027	54,106	0.00%
Province of Nova Scotia Canada	CAD215,000	2.00%	1/9/2030	147,789	0.01%
Province of Nova Scotia Canada	CAD120,000	2.40%	1/12/2031	82,961	0.00%
Province of Nova Scotia Canada	CAD100,000	4.05%	1/6/2033	77,235	0.00%
Province of Nova Scotia Canada	CAD45,000	4.50%	1/6/2037	35,896	0.00%
Province of Nova Scotia Canada	CAD55,000	4.70%	1/6/2041	44,707	0.00%
Province of Nova Scotia Canada	CAD110,000	4.40%	1/6/2042	86,190	0.00%
Province of Nova Scotia Canada	CAD65,000	3.45%	1/6/2045	44,585	0.00%
Province of Nova Scotia Canada	CAD135,000	3.15%	1/12/2051	87,276	0.00%
Province of Nova Scotia Canada	CAD190,000	3.50%	2/6/2062	130,002	0.01%
Province of Ontario Canada	CAD75,000	2.65%	5/2/2025	55,773	0.00%
Province of Ontario Canada	€200,000	0.63%	17/4/2025	213,924	0.01%
Province of Ontario Canada	CAD650,000	2.60%	2/6/2025	481,755	0.01%
Province of Ontario Canada	CAD750,000	1.75%	8/9/2025	547,169	0.02%
Province of Ontario Canada	\$200,000	0.63%	21/1/2026	185,280	0.01%
Province of Ontario Canada	\$25,000	2.50%	27/4/2026	23,983	0.00%
Province of Ontario Canada	CAD400,000	2.40%	2/6/2026	293,311	0.01%
Province of Ontario Canada	\$150,000	2.30%	15/6/2026	142,994	0.01%
Province of Ontario Canada	£500,000	0.25%	15/12/2026	569,328	0.02%
Province of Ontario Canada	CAD375,000	1.85%	1/2/2027	269,591	0.01%
Province of Ontario Canada	\$490,000	3.10%	19/5/2027	473,136	0.01%
Province of Ontario Canada	\$100,000	1.05%	21/5/2027	90,156	0.00%
Province of Ontario Canada	CAD750,000	7.60%	2/6/2027	640,610	0.02%
Province of Ontario Canada	CAD575,000	2.60%	2/6/2027	422,006	0.01%
Province of Ontario Canada	CAD100,000	1.05%	8/9/2027	69,344	0.00%
Province of Ontario Canada	CAD250,000	3.60%	8/3/2028	190,101	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Province of Ontario Canada	CAD595,000	2.90%	2/6/2028	439,965	0.01%
Province of Ontario Canada	CAD840,000	2.70%	2/6/2029	612,014	0.02%
Province of Ontario Canada	\$60,000	2.00%	2/10/2029	53,534	0.00%
Province of Ontario Canada	CAD120,000	1.55%	1/11/2029	81,667	0.00%
Province of Ontario Canada	CAD645,000	2.05%	2/6/2030	447,227	0.01%
Province of Ontario Canada	€300,000	0.01%	25/11/2030	274,911	0.01%
Province of Ontario Canada	CAD590,000	1.35%	2/12/2030	386,842	0.01%
Province of Ontario Canada	\$100,000	1.60%	25/2/2031	84,081	0.00%
Province of Ontario Canada	CAD530,000	2.15%	2/6/2031	363,442	0.01%
Province of Ontario Canada	CAD600,000	2.25%	2/12/2031	411,231	0.01%
Province of Ontario Canada	\$500,000	2.13%	21/1/2032	427,807	0.01%
Province of Ontario Canada	CAD300,000	4.05%	2/2/2032	233,714	0.01%
Province of Ontario Canada	CAD850,000	3.75%	2/6/2032	647,047	0.02%
Province of Ontario Canada	CAD525,000	5.85%	8/3/2033	461,317	0.01%
Province of Ontario Canada	CAD1,080,000	3.65%	2/6/2033	811,943	0.02%
Province of Ontario Canada	CAD855,000	5.60%	2/6/2035	751,424	0.02%
Province of Ontario Canada	CAD630,000	4.70%	2/6/2037	516,291	0.01%
Province of Ontario Canada	CAD725,000	4.60%	2/6/2039	590,321	0.02%
Province of Ontario Canada	CAD765,000	4.65%	2/6/2041	626,510	0.02%
Province of Ontario Canada	CAD1,005,000	3.50%	2/6/2043	707,798	0.02%
Province of Ontario Canada	CAD1,130,000	3.45%	2/6/2045	786,641	0.02%
Province of Ontario Canada	CAD1,002,000	2.90%	2/12/2046	634,926	0.02%
Province of Ontario Canada	CAD1,040,000	2.80%	2/6/2048	642,958	0.02%
Province of Ontario Canada	CAD925,000	2.90%	2/6/2049	581,018	0.02%
Province of Ontario Canada	CAD925,000	2.65%	2/12/2050	551,466	0.02%
Province of Ontario Canada	CAD1,045,000	1.90%	2/12/2051	524,687	0.02%
Province of Ontario Canada	CAD640,000	2.55%	2/12/2052	372,101	0.01%
Province of Ontario Canada	CAD905,000	3.75%	2/12/2053	668,088	0.02%
Province of Ontario Canada	CAD75,000	4.15%	2/12/2054	59,432	0.00%
Province of Prince Edward Island Canada	CAD25,000	2.65%	1/12/2051	14,370	0.00%
Province of Prince Edward Island Canada	CAD45,000	3.60%	17/1/2053	31,130	0.00%
Province of Quebec Canada	\$475,000	1.50%	11/2/2025	457,927	0.01%
Province of Quebec Canada	CAD125,000	2.60%	6/7/2025	92,631	0.00%
Province of Quebec Canada	\$400,000	0.60%	23/7/2025	376,126	0.01%
Province of Quebec Canada	CAD525,000	2.75%	1/9/2025	389,547	0.01%
Province of Quebec Canada	\$150,000	2.50%	20/4/2026	143,985	0.01%
Province of Quebec Canada	CAD1,620,000	2.50%	1/9/2026	1,191,219	0.03%
Province of Quebec Canada	\$25,000	2.75%	12/4/2027	23,893	0.00%
Province of Quebec Canada	CAD275,000	2.75%	1/9/2027	203,042	0.01%
Province of Quebec Canada	CAD300,000	2.75%	1/9/2028	220,334	0.01%
Province of Quebec Canada	CAD360,000	2.30%	1/9/2029	256,356	0.01%
Province of Quebec Canada	\$75,000	7.50%	15/9/2029	87,537	0.00%
Province of Quebec Canada	€100,000	0.00%	15/10/2029	94,792	0.00%
Province of Quebec Canada	CAD485,000	1.90%	1/9/2030	332,087	0.01%
Province of Quebec Canada	\$300,000	1.90%	21/4/2031	256,870	0.01%
Province of Quebec Canada	€200,000	0.25%	5/5/2031	184,554	0.01%
Province of Quebec Canada	CAD685,000	1.50%	1/9/2031	446,269	0.01%
Province of Quebec Canada	€300,000	0.50%	25/1/2032	276,627	0.01%
Province of Quebec Canada	CAD150,000	3.65%	20/5/2032	113,790	0.00%
Province of Quebec Canada	CAD230,000	6.25%	1/6/2032	205,959	0.01%
Province of Quebec Canada	CAD655,000	3.25%	1/9/2032	480,633	0.01%
Province of Quebec Canada	CAD400,000	3.60%	1/9/2033	299,873	0.01%
Province of Quebec Canada	\$100,000	4.50%	8/9/2033	101,248	0.00%
Province of Quebec Canada	CAD325,000	0.00%	1/4/2035	155,030	0.01%
Province of Quebec Canada	CAD495,000	5.75%	1/12/2036	445,728	0.01%
Province of Quebec Canada	CAD280,000	5.00%	1/12/2038	237,755	0.01%
Province of Quebec Canada	CAD732,000	5.00%	1/12/2041	625,324	0.02%
Province of Quebec Canada	CAD720,000	4.25%	1/12/2043	563,720	0.02%
Province of Quebec Canada	CAD840,000	3.50%	1/12/2045	590,300	0.02%
Province of Quebec Canada	CAD720,000	3.50%	1/12/2048	505,238	0.01%
Province of Quebec Canada	CAD1,075,000	3.10%	1/12/2051	702,807	0.02%
Province of Quebec Canada	CAD800,000	2.85%	1/12/2053	495,984	0.01%
Province of Quebec Canada	CAD465,000	4.40%	1/12/2055	385,948	0.01%
Province of Saskatchewan Canada	CAD135,000	0.80%	2/9/2025	96,976	0.00%
Province of Saskatchewan Canada	CAD175,000	2.55%	2/6/2026	128,724	0.00%
Province of Saskatchewan Canada	CAD20,000	2.65%	2/6/2027	14,690	0.00%
Province of Saskatchewan Canada	CAD105,000	3.05%	2/12/2028	77,927	0.00%
Province of Saskatchewan Canada	CAD135,000	2.20%	2/6/2030	94,408	0.00%
Province of Saskatchewan Canada	CAD130,000	2.15%	2/6/2031	89,026	0.00%
Province of Saskatchewan Canada	CAD70,000	4.75%	1/6/2040	57,978	0.00%
Province of Saskatchewan Canada	CAD50,000	3.40%	3/2/2042	34,727	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Province of Saskatchewan Canada	CAD110,000	3.90%	2/6/2045	81,578	0.00%
Province of Saskatchewan Canada	CAD155,000	2.75%	2/12/2046	94,863	0.00%
Province of Saskatchewan Canada	CAD175,000	3.30%	2/6/2048	117,632	0.00%
Province of Saskatchewan Canada	CAD170,000	3.10%	2/6/2050	110,192	0.00%
Province of Saskatchewan Canada	CAD130,000	2.80%	2/12/2052	79,236	0.00%
Province of Saskatchewan Canada	CAD45,000	3.75%	5/3/2054	32,864	0.00%
Province of Saskatchewan Canada	CAD100,000	4.20%	2/12/2054	79,291	0.00%
PSP Capital, Inc.	CAD30,000	3.00%	5/11/2025	22,306	0.00%
PSP Capital, Inc.	\$500,000	1.00%	29/6/2026	460,721	0.01%
PSP Capital, Inc.	\$250,000	3.50%	29/6/2027	243,847	0.01%
PSP Capital, Inc.	CAD390,000	2.05%	15/1/2030	271,291	0.01%
Regional Municipality of Peel Ontario	CAD174,000	5.10%	29/6/2040	145,683	0.01%
Regional Municipality of Peel Ontario	CAD5,000	3.85%	30/10/2042	3,580	0.00%
Regional Municipality of Peel Ontario	CAD50,000	2.50%	16/6/2051	27,539	0.00%
Regional Municipality of York	CAD130,000	2.35%	9/6/2027	94,370	0.00%
Regional Municipality of York	CAD15,000	2.65%	18/4/2029	10,880	0.00%
Regional Municipality of York	CAD35,000	1.70%	27/5/2030	23,656	0.00%
Regional Municipality of York	CAD10,000	4.00%	31/5/2032	7,712	0.00%
Regional Municipality of York	CAD15,000	3.65%	13/5/2033	11,202	0.00%
Regional Municipality of York	CAD35,000	4.05%	1/5/2034	26,926	0.00%
Reliance LP	CAD5,000	3.75%	15/3/2026	3,687	0.00%
Reliance LP	CAD70,000	2.68%	1/12/2027	48,800	0.00%
Reliance LP	CAD65,000	2.67%	1/8/2028	44,561	0.00%
Rio Tinto Alcan, Inc.	\$25,000	5.75%	1/6/2035	26,510	0.00%
RioCan	CAD20,000	2.58%	12/2/2025	14,719	0.00%
RioCan	CAD150,000	2.36%	10/3/2027	104,564	0.00%
Rogers Communications, Inc.	CAD20,000	3.80%	1/3/2027	14,872	0.00%
Rogers Communications, Inc.	CAD310,000	3.65%	31/3/2027	229,337	0.01%
Rogers Communications, Inc.	CAD15,000	4.40%	2/11/2028	11,338	0.00%
Rogers Communications, Inc.	CAD110,000	3.75%	15/4/2029	80,428	0.00%
Rogers Communications, Inc.	CAD75,000	3.25%	1/5/2029	53,439	0.00%
Rogers Communications, Inc.	CAD75,000	3.30%	10/12/2029	53,137	0.00%
Rogers Communications, Inc.	CAD100,000	2.90%	9/12/2030	68,003	0.00%
Rogers Communications, Inc.	\$300,000	3.80%	15/3/2032	276,309	0.01%
Rogers Communications, Inc.	CAD80,000	4.25%	15/4/2032	58,415	0.00%
Rogers Communications, Inc.	CAD75,000	5.90%	21/9/2033	61,221	0.00%
Rogers Communications, Inc.	CAD20,000	6.68%	4/11/2039	17,263	0.00%
Rogers Communications, Inc.	CAD105,000	6.75%	9/11/2039	91,099	0.00%
Rogers Communications, Inc.	CAD50,000	6.11%	25/8/2040	40,894	0.00%
Rogers Communications, Inc.	CAD20,000	6.56%	22/3/2041	17,129	0.00%
Rogers Communications, Inc.	\$200,000	4.50%	15/3/2042	176,869	0.01%
Rogers Communications, Inc.	\$120,000	4.30%	15/2/2048	100,136	0.00%
Rogers Communications, Inc.	\$25,000	4.35%	1/5/2049	21,168	0.00%
Rogers Communications, Inc.	\$135,000	3.70%	15/11/2049	102,355	0.00%
Rogers Communications, Inc.	CAD90,000	4.25%	9/12/2049	58,754	0.00%
Rogers Communications, Inc.	\$200,000	4.55%	15/3/2052	174,770	0.01%
Rogers Communications, Inc.	CAD50,000	5.25%	15/4/2052	37,986	0.00%
Royal Bank of Canada	\$100,000	3.38%	14/4/2025	98,052	0.00%
Royal Bank of Canada	\$400,000	4.95%	25/4/2025	400,178	0.01%
Royal Bank of Canada	CAD80,000	1.94%	1/5/2025	58,478	0.00%
Royal Bank of Canada	\$125,000	1.15%	10/6/2025	118,531	0.00%
Royal Bank of Canada	CAD55,000	4.93%	16/7/2025	41,952	0.00%
Royal Bank of Canada	\$409,000	4.65%	27/1/2026	405,668	0.01%
Royal Bank of Canada	\$50,000	1.20%	27/4/2026	46,174	0.00%
Royal Bank of Canada	CAD385,000	1.59%	4/5/2026	274,727	0.01%
Royal Bank of Canada	€100,000	0.05%	19/6/2026	102,995	0.00%
Royal Bank of Canada	\$200,000	4.85%	14/12/2026	201,554	0.01%
Royal Bank of Canada	CAD270,000	2.33%	28/1/2027	192,942	0.01%
Royal Bank of Canada	\$250,000	2.60%	24/3/2027	235,343	0.01%
Royal Bank of Canada	\$50,000	6.00%	1/11/2027	52,406	0.00%
Royal Bank of Canada	£100,000	5.00%	24/1/2028	128,956	0.01%
Royal Bank of Canada	CAD350,000	4.63%	1/5/2028	267,694	0.01%
Royal Bank of Canada	CAD260,000	1.83%	31/7/2028	178,117	0.01%
Royal Bank of Canada	AUD500,000	5.70%	4/10/2028	351,001	0.01%
Royal Bank of Canada	€703,000	1.75%	8/6/2029	730,671	0.02%
Royal Bank of Canada	CAD60,000	2.09%	30/6/2030	43,601	0.00%
Royal Bank of Canada	\$400,000	2.30%	3/11/2031	337,465	0.01%
Royal Bank of Canada	CAD200,000	2.94%	3/5/2032	142,561	0.01%
Royal Bank of Canada	CAD60,000	1.67%	28/1/2033	40,596	0.00%
Royal Bank of Canada	CAD105,000	5.01%	1/2/2033	79,843	0.00%
Royal Bank of Canada	\$200,000	5.00%	2/5/2033	203,795	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Royal Office Finance LP	CAD11,614	5.21%	12/11/2032	9,342	0.00%
Sagen MI Canada, Inc.	CAD50,000	5.91%	19/5/2028	38,076	0.00%
Saputo, Inc.	CAD5,000	3.60%	14/8/2025	3,721	0.00%
Saputo, Inc.	CAD65,000	1.42%	19/6/2026	45,863	0.00%
Saputo, Inc.	CAD35,000	2.24%	16/6/2027	24,739	0.00%
Saputo, Inc.	CAD25,000	5.25%	29/11/2029	19,671	0.00%
SEC LP & Arci Ltd.	CAD5,940	5.19%	29/8/2033	4,372	0.00%
SmartCentres	CAD5,000	3.44%	28/8/2026	3,633	0.00%
SmartCentres	CAD15,000	3.19%	11/6/2027	10,679	0.00%
SmartCentres	CAD10,000	3.83%	21/12/2027	7,219	0.00%
SmartCentres	CAD40,000	2.31%	18/12/2028	26,562	0.00%
SmartCentres	CAD110,000	3.53%	20/12/2029	76,139	0.00%
SmartCentres	CAD50,000	3.65%	11/12/2030	34,179	0.00%
South Coast British Columbia Transportation Authority	CAD30,000	3.25%	23/11/2028	22,441	0.00%
South Coast British Columbia Transportation Authority	CAD10,000	4.65%	20/6/2041	7,921	0.00%
South Coast British Columbia Transportation Authority	CAD15,000	3.15%	16/11/2048	9,409	0.00%
South Coast British Columbia Transportation Authority	CAD15,000	2.65%	29/10/2050	8,508	0.00%
South Coast British Columbia Transportation Authority	CAD65,000	3.85%	9/2/2052	46,555	0.00%
Stantec, Inc.	CAD30,000	5.39%	27/6/2030	23,506	0.00%
Sun Life Financial, Inc.	CAD145,000	2.58%	10/5/2032	102,836	0.00%
Sun Life Financial, Inc.	CAD30,000	2.80%	21/11/2033	20,907	0.00%
Sun Life Financial, Inc.	CAD35,000	4.78%	10/8/2034	26,564	0.00%
Sun Life Financial, Inc.	CAD65,000	5.50%	4/7/2035	51,092	0.00%
Sun Life Financial, Inc.	CAD40,000	2.06%	1/10/2035	25,585	0.00%
Sun Life Financial, Inc.	CAD70,000	3.15%	18/11/2036	47,113	0.00%
Sun Life Financial, Inc.	CAD20,000	5.40%	29/5/2042	15,662	0.00%
Suncor Energy, Inc.	\$25,000	5.95%	1/12/2034	26,188	0.00%
Suncor Energy, Inc.	\$100,000	6.80%	15/5/2038	109,442	0.00%
Suncor Energy, Inc.	\$70,000	6.50%	15/6/2038	74,894	0.00%
Suncor Energy, Inc.	\$45,000	6.85%	1/6/2039	49,608	0.00%
Suncor Energy, Inc.	CAD22,000	4.34%	13/9/2046	14,797	0.00%
Suncor Energy, Inc.	\$75,000	4.00%	15/11/2047	59,427	0.00%
Suncor Energy, Inc.	\$140,000	3.75%	4/3/2051	105,157	0.00%
Suncor Energy, Inc.	CAD45,000	3.95%	4/3/2051	28,487	0.00%
Teck Resources Ltd.	\$150,000	3.90%	15/7/2030	139,493	0.01%
Teck Resources Ltd.	\$50,000	6.13%	1/10/2035	52,396	0.00%
Teck Resources Ltd.	\$50,000	5.20%	1/3/2042	46,331	0.00%
TELUS Corp.	CAD30,000	3.75%	17/1/2025	22,437	0.00%
TELUS Corp.	CAD5,000	2.75%	8/7/2026	3,651	0.00%
TELUS Corp.	CAD50,000	2.35%	27/1/2028	35,174	0.00%
TELUS Corp.	CAD30,000	3.63%	1/3/2028	22,132	0.00%
TELUS Corp.	CAD275,000	3.30%	2/5/2029	197,663	0.01%
TELUS Corp.	CAD25,000	3.15%	19/2/2030	17,588	0.00%
TELUS Corp.	CAD115,000	2.05%	7/10/2030	74,860	0.00%
TELUS Corp.	\$225,000	3.40%	13/5/2032	200,566	0.01%
TELUS Corp.	CAD100,000	5.25%	15/11/2032	78,610	0.00%
TELUS Corp.	CAD80,000	4.40%	1/4/2043	54,481	0.00%
TELUS Corp.	CAD50,000	5.15%	26/11/2043	37,485	0.00%
TELUS Corp.	CAD25,000	4.85%	5/4/2044	18,046	0.00%
TELUS Corp.	CAD10,000	4.75%	17/1/2045	7,144	0.00%
TELUS Corp.	CAD40,000	4.40%	29/1/2046	27,144	0.00%
TELUS Corp.	CAD35,000	4.70%	6/3/2048	24,676	0.00%
TELUS Corp.	CAD50,000	3.95%	16/2/2050	31,213	0.00%
TELUS Corp.	CAD60,000	4.10%	5/4/2051	38,339	0.00%
TELUS Corp.	CAD100,000	5.65%	13/9/2052	81,053	0.00%
Teranet Holdings LP	CAD160,000	3.54%	11/6/2025	118,037	0.00%
Teranet Holdings LP	CAD100,000	3.72%	23/2/2029	70,788	0.00%
Teranet Holdings LP	CAD55,000	5.75%	17/12/2040	41,165	0.00%
Teranet Holdings LP	CAD2,000	6.10%	17/6/2041	1,553	0.00%
Thomson Reuters Corp.	CAD70,000	2.24%	14/5/2025	51,306	0.00%
Thomson Reuters Corp.	\$50,000	3.35%	15/5/2026	48,133	0.00%
Thomson Reuters Corp.	\$25,000	5.65%	23/11/2043	24,953	0.00%
Toronto Hydro Corp.	CAD10,000	2.52%	25/8/2026	7,273	0.00%
Toronto Hydro Corp.	CAD20,000	2.43%	11/12/2029	13,963	0.00%
Toronto Hydro Corp.	CAD80,000	1.50%	15/10/2030	51,720	0.00%
Toronto Hydro Corp.	CAD60,000	4.61%	14/6/2033	47,036	0.00%
Toronto Hydro Corp.	CAD5,000	4.08%	16/9/2044	3,619	0.00%
Toronto Hydro Corp.	CAD10,000	3.55%	28/7/2045	6,677	0.00%
Toronto Hydro Corp.	CAD5,000	3.49%	28/2/2048	3,281	0.00%
Toronto Hydro Corp.	CAD10,000	2.99%	10/12/2049	5,950	0.00%
Toronto Hydro Corp.	CAD30,000	3.27%	18/10/2051	18,708	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Toronto Hydro Corp.	CAD20,000	4.95%	13/10/2052	16,561	0.00%
Toronto Hydro Corp.	CAD3,000	3.96%	9/4/2063	2,092	0.00%
Toronto-Dominion Bank	\$70,000	1.25%	13/12/2024	67,426	0.00%
Toronto-Dominion Bank	\$50,000	1.45%	10/1/2025	48,174	0.00%
Toronto-Dominion Bank	CAD125,000	1.94%	13/3/2025	91,617	0.00%
Toronto-Dominion Bank	\$200,000	3.77%	6/6/2025	196,741	0.01%
Toronto-Dominion Bank	\$200,000	3.82%	25/7/2025	196,821	0.01%
Toronto-Dominion Bank	CAD200,000	2.67%	9/9/2025	146,714	0.01%
Toronto-Dominion Bank	\$400,000	0.75%	11/9/2025	373,307	0.01%
Toronto-Dominion Bank	CAD365,000	1.13%	9/12/2025	260,057	0.01%
Toronto-Dominion Bank	\$200,000	5.10%	9/1/2026	201,384	0.01%
Toronto-Dominion Bank	CAD100,000	4.34%	27/1/2026	75,562	0.00%
Toronto-Dominion Bank	€1,000,000	3.88%	13/3/2026	1,124,806	0.03%
Toronto-Dominion Bank	\$100,000	1.20%	3/6/2026	91,810	0.00%
Toronto-Dominion Bank	\$200,000	4.70%	5/6/2026	200,314	0.01%
Toronto-Dominion Bank	\$80,000	5.53%	17/7/2026	81,535	0.00%
Toronto-Dominion Bank	\$50,000	5.26%	11/12/2026	50,984	0.00%
Toronto-Dominion Bank	CAD200,000	2.26%	7/1/2027	142,727	0.01%
Toronto-Dominion Bank	\$50,000	1.95%	12/1/2027	46,239	0.00%
Toronto-Dominion Bank	€200,000	0.50%	18/1/2027	204,544	0.01%
Toronto-Dominion Bank	€200,000	0.86%	24/3/2027	207,064	0.01%
Toronto-Dominion Bank	CAD150,000	4.21%	1/6/2027	112,943	0.00%
Toronto-Dominion Bank	\$200,000	4.11%	8/6/2027	196,480	0.01%
Toronto-Dominion Bank	€500,000	2.55%	3/8/2027	540,389	0.02%
Toronto-Dominion Bank	\$200,000	5.16%	10/1/2028	203,586	0.01%
Toronto-Dominion Bank	£100,000	5.29%	11/1/2028	130,584	0.01%
Toronto-Dominion Bank	CAD220,000	4.48%	18/1/2028	167,133	0.01%
Toronto-Dominion Bank	CAD150,000	1.89%	8/3/2028	103,769	0.00%
Toronto-Dominion Bank	\$80,000	5.52%	17/7/2028	82,365	0.00%
Toronto-Dominion Bank	CAD95,000	1.90%	11/9/2028	65,096	0.00%
Toronto-Dominion Bank	\$250,000	5.14%	13/9/2028	256,581	0.01%
Toronto-Dominion Bank	AUD1,000,000	4.95%	15/9/2028	689,071	0.02%
Toronto-Dominion Bank	CAD320,000	4.68%	8/1/2029	245,638	0.01%
Toronto-Dominion Bank	CAD65,000	3.11%	22/4/2030	47,960	0.00%
Toronto-Dominion Bank	CAD45,000	4.86%	4/3/2031	34,174	0.00%
Toronto-Dominion Bank	\$50,000	3.63%	15/9/2031	48,035	0.00%
Toronto-Dominion Bank	CAD120,000	3.06%	26/1/2032	86,315	0.00%
Toronto-Dominion Bank	\$300,000	4.46%	8/6/2032	291,516	0.01%
Toyota Credit Canada, Inc.	CAD200,000	1.18%	23/2/2026	142,098	0.01%
TransCanada PipeLines Ltd.	CAD150,000	3.30%	17/7/2025	111,293	0.00%
TransCanada PipeLines Ltd.	CAD175,000	3.80%	5/4/2027	130,202	0.01%
TransCanada PipeLines Ltd.	CAD10,000	3.39%	15/3/2028	7,290	0.00%
TransCanada PipeLines Ltd.	\$435,000	4.25%	15/5/2028	423,871	0.01%
TransCanada PipeLines Ltd.	CAD40,000	5.65%	20/6/2029	31,062	0.00%
TransCanada PipeLines Ltd.	CAD100,000	3.00%	18/9/2029	70,264	0.00%
TransCanada PipeLines Ltd.	\$100,000	4.10%	15/4/2030	95,142	0.00%
TransCanada PipeLines Ltd.	CAD35,000	2.97%	9/6/2031	23,659	0.00%
TransCanada PipeLines Ltd.	\$60,000	2.50%	12/10/2031	50,215	0.00%
TransCanada PipeLines Ltd.	CAD45,000	5.33%	12/5/2032	35,306	0.00%
TransCanada PipeLines Ltd.	\$80,000	4.63%	1/3/2034	75,727	0.00%
TransCanada PipeLines Ltd.	\$20,000	5.60%	31/3/2034	20,242	0.00%
TransCanada PipeLines Ltd.	\$50,000	5.85%	15/3/2036	51,649	0.00%
TransCanada PipeLines Ltd.	\$60,000	6.20%	15/10/2037	63,876	0.00%
TransCanada PipeLines Ltd.	\$25,000	4.75%	15/5/2038	23,159	0.00%
TransCanada PipeLines Ltd.	\$75,000	7.63%	15/1/2039	89,892	0.00%
TransCanada PipeLines Ltd.	CAD80,000	8.05%	17/2/2039	77,625	0.00%
TransCanada PipeLines Ltd.	\$50,000	6.10%	1/6/2040	52,808	0.00%
TransCanada PipeLines Ltd.	CAD25,000	4.55%	15/11/2041	17,245	0.00%
TransCanada PipeLines Ltd.	\$40,000	5.00%	16/10/2043	37,464	0.00%
TransCanada PipeLines Ltd.	CAD90,000	4.35%	6/6/2046	59,866	0.00%
TransCanada PipeLines Ltd.	CAD55,000	4.33%	16/9/2047	36,354	0.00%
TransCanada PipeLines Ltd.	\$60,000	4.88%	15/5/2048	55,009	0.00%
TransCanada PipeLines Ltd.	CAD117,000	4.18%	3/7/2048	75,121	0.00%
TransCanada PipeLines Ltd.	\$65,000	5.10%	15/3/2049	62,241	0.00%
TransCanada PipeLines Ltd.	CAD70,000	4.34%	15/10/2049	45,966	0.00%
TriSummit Utilities, Inc.	CAD20,000	3.15%	6/4/2026	14,636	0.00%
Vancouver Airport Authority	CAD15,000	3.86%	10/11/2045	10,632	0.00%
Vancouver Airport Authority	CAD150,000	2.87%	18/10/2049	88,793	0.00%
Vancouver Airport Authority	CAD20,000	2.80%	21/9/2050	11,654	0.00%
Waste Connections, Inc.	\$300,000	2.20%	15/1/2032	250,517	0.01%
Waste Connections, Inc.	\$200,000	3.20%	1/6/2032	179,822	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Westcoast Energy, Inc.	CAD45,000	3.77%	8/12/2025	33,512	0.00%
Westcoast Energy, Inc.	CAD5,000	6.75%	15/12/2027	4,010	0.00%
Westcoast Energy, Inc.	CAD20,000	4.79%	28/10/2041	14,444	0.00%
WSP Global, Inc.	CAD35,000	2.41%	19/4/2028	24,508	0.00%
WSP Global, Inc.	CAD35,000	5.55%	22/11/2030	27,945	0.00%
				154,482,192	3.98%
Chile 0.23% (30 June 2023: 0.23%)					
Alfa Desarrollo SpA	\$198,752	4.55%	27/9/2051	154,880	0.00%
Banco Santander Chile	\$150,000	2.70%	10/1/2025	145,423	0.00%
Bonos de la Tesoreria de la Republica en pesos	CLP500,000,000	4.50%	1/3/2026	571,990	0.02%
Bonos de la Tesoreria de la Republica en pesos	CLP190,000,000	5.00%	1/10/2028	217,506	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP250,000,000	4.70%	1/9/2030	280,915	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP175,000,000	6.00%	1/4/2033	213,418	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP95,000,000	7.00%	1/5/2034	123,442	0.00%
Bonos de la Tesoreria de la Republica en pesos	CLP120,000,000	5.80%	1/10/2034	143,310	0.00%
Bonos de la Tesoreria de la Republica en pesos	CLP285,000,000	5.00%	1/3/2035	325,018	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP120,000,000	5.30%	1/11/2037	136,915	0.00%
Bonos de la Tesoreria de la Republica en pesos	CLP180,000,000	6.00%	1/1/2043	223,627	0.01%
Bonos de la Tesoreria de la Republica en pesos	CLP105,000,000	5.10%	15/7/2050	119,822	0.00%
Celulosa Arauco y Constitucion SA	\$200,000	3.88%	2/11/2027	186,323	0.01%
Cencosud SA	\$200,000	4.38%	17/7/2027	192,328	0.01%
Chile Electricity Lux MPC Sarl	\$300,000	6.01%	20/1/2033	308,474	0.01%
Chile Government International Bond	€600,000	0.10%	26/1/2027	601,684	0.02%
Chile Government International Bond	\$235,000	3.24%	6/2/2028	223,602	0.01%
Chile Government International Bond	€150,000	0.56%	21/1/2029	144,628	0.00%
Chile Government International Bond	€200,000	0.83%	2/7/2031	182,958	0.01%
Chile Government International Bond	\$200,000	2.55%	27/7/2033	165,127	0.00%
Chile Government International Bond	€101,182	4.13%	5/7/2034	114,220	0.00%
Chile Government International Bond	\$200,000	4.95%	5/1/2036	197,477	0.01%
Chile Government International Bond	€100,000	1.30%	26/7/2036	83,904	0.00%
Chile Government International Bond	\$200,000	4.34%	7/3/2042	178,559	0.00%
Chile Government International Bond	\$150,000	3.63%	30/10/2042	121,319	0.00%
Chile Government International Bond	€100,000	1.25%	22/1/2051	62,045	0.00%
Chile Government International Bond	\$200,000	4.00%	31/1/2052	164,441	0.00%
Chile Government International Bond	\$200,000	5.33%	5/1/2054	198,724	0.01%
Chile Government International Bond	\$200,000	3.10%	22/1/2061	133,785	0.00%
Chile Government International Bond	\$100,000	3.25%	21/9/2071	66,873	0.00%
Corp. Nacional del Cobre de Chile	\$200,000	3.15%	14/1/2030	178,420	0.00%
Corp. Nacional del Cobre de Chile	\$200,000	3.75%	15/1/2031	181,051	0.00%
Corp. Nacional del Cobre de Chile	\$50,000	5.63%	21/9/2035	49,462	0.00%
Corp. Nacional del Cobre de Chile	\$200,000	5.63%	18/10/2043	192,879	0.01%
Corp. Nacional del Cobre de Chile	\$200,000	4.88%	4/11/2044	173,195	0.00%
Corp. Nacional del Cobre de Chile	\$200,000	3.70%	30/1/2050	144,173	0.00%
Corp. Nacional del Cobre de Chile	\$200,000	3.15%	15/1/2051	130,593	0.00%
Empresa de Transporte de Pasajeros Metro SA	\$200,000	4.70%	7/5/2050	164,889	0.00%
Empresa Nacional del Petroleo	\$200,000	3.75%	5/8/2026	189,913	0.01%
Empresa Nacional del Petroleo	\$200,000	5.25%	6/11/2029	193,357	0.01%
Enel Chile SA	\$200,000	4.88%	12/6/2028	196,862	0.01%
Engie Energia Chile SA	\$200,000	3.40%	28/1/2030	172,211	0.00%
GNL Quintero SA	\$141,200	4.63%	31/7/2029	138,345	0.00%
Inversiones CMPC SA	\$200,000	3.85%	13/1/2030	185,006	0.01%
Sociedad Quimica y Minera de Chile SA	\$200,000	4.25%	7/5/2029	188,879	0.01%
Sociedad Quimica y Minera de Chile SA	\$200,000	6.50%	7/11/2033	211,954	0.01%
Sociedad Quimica y Minera de Chile SA	\$200,000	3.50%	10/9/2051	135,392	0.00%
				8,809,318	0.23%
China 1.03% (30 June 2023: 1.06%)					
Agricultural Bank of China Ltd.	\$200,000	2.00%	18/1/2027	186,041	0.00%
Agricultural Development Bank of China	CNY400,000	4.00%	12/11/2025	58,047	0.00%
Agricultural Development Bank of China	CNY13,200,000	2.60%	1/12/2025	1,870,189	0.05%
Agricultural Development Bank of China	CNY8,000,000	2.87%	14/5/2027	1,142,743	0.03%
Agricultural Development Bank of China	CNY800,000	3.75%	25/1/2029	119,108	0.00%
Agricultural Development Bank of China	CNY1,000,000	3.74%	12/7/2029	149,209	0.00%
Agricultural Development Bank of China	CNY3,000,000	3.30%	5/11/2031	439,357	0.01%
Alibaba Group Holding Ltd.	\$200,000	2.13%	9/2/2031	165,626	0.00%
Alibaba Group Holding Ltd.	\$200,000	4.50%	28/11/2034	187,699	0.00%
Alibaba Group Holding Ltd.	\$200,000	3.15%	9/2/2051	132,701	0.00%
Alibaba Group Holding Ltd.	\$200,000	3.25%	9/2/2061	126,377	0.00%
Amipeace Ltd.	\$200,000	1.50%	22/10/2025	188,087	0.00%
Amipeace Ltd.	\$200,000	2.25%	22/10/2030	170,683	0.00%
Baidu, Inc.	\$200,000	1.72%	9/4/2026	185,621	0.00%
Bank of China Ltd.	\$200,000	3.50%	20/4/2027	194,017	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Beijing Gas Singapore Capital Corp.	\$200,000	1.88%	18/1/2025	193,138	0.01%
Beijing State-Owned Assets Management Hong Kong Co., Ltd.	\$200,000	4.13%	26/5/2025	196,369	0.01%
BOC Aviation Ltd.	\$200,000	3.88%	27/4/2026	194,490	0.01%
BOCOM International Blossom Ltd.	\$200,000	1.75%	28/6/2026	183,807	0.00%
CCCI Treasure Ltd.	\$200,000	3.43%	Perpetual	194,875	0.01%
China Cinda 2020 I Management Ltd.	\$300,000	3.13%	18/3/2030	262,346	0.01%
China Cinda Finance 2017 I Ltd.	\$200,000	4.38%	8/2/2025	197,326	0.01%
China Construction Bank Corp.	\$341,000	1.25%	4/8/2025	322,062	0.01%
China Construction Bank Corp.	\$200,000	2.85%	21/1/2032	189,083	0.00%
China Development Bank	CNY2,000,000	3.68%	26/2/2026	289,964	0.01%
China Development Bank	CNY5,000,000	3.50%	13/8/2026	724,451	0.02%
China Development Bank	\$200,000	3.38%	24/1/2027	195,400	0.01%
China Development Bank	CNY6,000,000	3.39%	10/7/2027	871,507	0.02%
China Development Bank	CNY3,000,000	2.68%	13/9/2029	424,159	0.01%
China Development Bank	CNY6,000,000	3.70%	20/10/2030	898,909	0.02%
China Development Bank	CNY3,950,000	3.66%	1/3/2031	591,264	0.02%
China Development Bank	CNY3,000,000	3.00%	17/1/2032	430,707	0.01%
China Development Bank	CNY100,000	4.01%	9/1/2037	15,878	0.00%
China Development Bank	CNY6,000,000	3.90%	3/8/2040	957,917	0.02%
China Government Bond	CNY1,000,000	1.99%	9/4/2025	140,607	0.00%
China Government Bond	CNY3,000,000	3.02%	22/10/2025	429,396	0.01%
China Government Bond	CNY400,000	3.22%	6/12/2025	57,558	0.00%
China Government Bond	CNY2,000,000	3.25%	6/6/2026	289,309	0.01%
China Government Bond	CNY6,000,000	2.44%	15/10/2027	847,692	0.02%
China Government Bond	CNY3,000,000	3.28%	3/12/2027	438,854	0.01%
China Government Bond	CNY15,000,000	2.64%	15/1/2028	2,135,050	0.06%
China Government Bond	CNY2,000,000	3.01%	13/5/2028	289,535	0.01%
China Government Bond	CNY2,000,000	2.91%	14/10/2028	288,480	0.01%
China Government Bond	CNY3,000,000	2.80%	24/3/2029	429,975	0.01%
China Government Bond	CNY3,000,000	2.75%	15/6/2029	428,884	0.01%
China Government Bond	CNY5,600,000	2.75%	17/2/2032	798,514	0.02%
China Government Bond	CNY3,000,000	2.69%	15/8/2032	425,859	0.01%
China Government Bond	CNY7,500,000	2.60%	1/9/2032	1,057,584	0.03%
China Government Bond	CNY5,500,000	2.80%	15/11/2032	788,195	0.02%
China Government Bond	CNY600,000	4.08%	22/10/2048	102,340	0.00%
China Government Bond	CNY800,000	3.86%	22/7/2049	132,279	0.00%
China Government Bond	CNY2,500,000	3.39%	16/3/2050	383,573	0.01%
China Government Bond	CNY2,000,000	3.81%	14/9/2050	329,252	0.01%
China Government Bond	CNY1,000,000	3.72%	12/4/2051	162,531	0.00%
China Government Bond	CNY2,000,000	3.12%	25/10/2052	294,154	0.01%
China Government Bond	CNY300,000	3.73%	25/5/2070	50,986	0.00%
China Government Bond	CNY2,000,000	3.40%	15/7/2072	316,102	0.01%
China Government International Bond	€100,000	0.13%	12/11/2026	101,496	0.00%
China Government International Bond	\$200,000	1.20%	21/10/2030	168,521	0.00%
China Government International Bond	\$200,000	1.75%	26/10/2031	171,904	0.00%
China Government International Bond	€100,000	1.00%	12/11/2039	76,919	0.00%
China Government International Bond	\$300,000	2.50%	26/10/2051	208,192	0.01%
China Huadian Overseas Development 2018 Ltd.	\$200,000	3.38%	Perpetual	193,297	0.01%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.	\$225,000	3.08%	Perpetual	214,793	0.01%
China Merchants Bank Co., Ltd.	\$200,000	2.00%	2/3/2025	193,310	0.01%
China Merchants Finance Co., Ltd.	\$200,000	4.75%	3/8/2025	198,674	0.01%
China Overseas Finance Cayman III Ltd.	\$200,000	6.38%	29/10/2043	194,405	0.01%
China State Construction Finance Cayman III Ltd.	\$200,000	4.00%	Perpetual	196,620	0.01%
China Taiping Insurance Holdings Co., Ltd.	\$200,000	6.40%	Perpetual	208,270	0.01%
Chinalco Capital Holdings Ltd.	\$200,000	2.95%	24/2/2027	189,016	0.00%
CICC Hong Kong Finance 2016 MTN Ltd.	\$300,000	2.00%	26/1/2026	282,647	0.01%
CITIC Ltd.	\$200,000	3.70%	14/6/2026	194,334	0.01%
CNAC HK Finbridge Co., Ltd.	\$200,000	2.00%	22/9/2025	188,961	0.00%
CNAC HK Finbridge Co., Ltd.	\$200,000	5.13%	14/3/2028	199,746	0.01%
CNAC HK Finbridge Co., Ltd.	\$200,000	3.88%	19/6/2029	187,656	0.00%
CNOOC Finance 2013 Ltd.	\$200,000	3.30%	30/9/2049	149,619	0.00%
CNOOC Finance 2015 USA LLC	\$200,000	3.50%	5/5/2025	196,280	0.01%
CNOOC Finance 2015 USA LLC	\$200,000	4.38%	2/5/2028	199,171	0.01%
CNOOC Petroleum North America ULC	\$200,000	6.40%	15/5/2037	221,676	0.01%
Contemporary Ruiding Development Ltd.	\$200,000	1.88%	17/9/2025	189,319	0.01%
ENN Energy Holdings Ltd.	\$200,000	2.63%	17/9/2030	171,355	0.00%
Export-Import Bank of China	CNY7,000,000	2.93%	2/3/2025	994,313	0.03%
Export-Import Bank of China	\$200,000	2.88%	26/4/2026	193,089	0.01%
Export-Import Bank of China	CNY5,000,000	3.74%	16/11/2030	750,353	0.02%
Export-Import Bank of China	\$300,000	4.00%	28/11/2047	269,790	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Foxconn Far East Ltd.	\$200,000	2.50%	28/10/2030	168,624	0.00%
Fujian Zhanglong Group Co., Ltd.	\$200,000	4.80%	20/6/2025	195,823	0.01%
Guangzhou Metro Investment Finance BVI Ltd.	\$200,000	2.31%	17/9/2030	164,844	0.00%
Horse Gallop Finance Ltd.	\$200,000	1.70%	28/7/2025	189,164	0.01%
Huarong Finance II Co., Ltd.	\$200,000	5.50%	16/1/2025	197,246	0.01%
Huarong Finance II Co., Ltd.	\$200,000	4.63%	3/6/2026	190,080	0.01%
ICBCIL Finance Co., Ltd.	\$400,000	2.25%	2/11/2026	371,337	0.01%
Industrial & Commercial Bank of China Ltd.	\$200,000	1.20%	9/9/2025	188,027	0.00%
Industrial & Commercial Bank of China Ltd.	\$200,000	4.88%	21/9/2025	198,760	0.01%
Industrial & Commercial Bank of China Ltd.	\$200,000	1.63%	28/10/2026	183,867	0.00%
Industrial & Commercial Bank of China Ltd.	\$250,000	3.54%	8/11/2027	241,257	0.01%
JD.com, Inc.	\$200,000	3.38%	14/1/2030	180,995	0.00%
Lenovo Group Ltd.	\$200,000	6.54%	27/7/2032	213,602	0.01%
Meituan	\$200,000	2.13%	28/10/2025	188,558	0.00%
Minmetals Bounteous Finance BVI Ltd.	\$350,000	4.75%	30/7/2025	348,142	0.01%
Powerchina Roadbridge Group British Virgin Islands Ltd.	\$200,000	3.08%	Perpetual	189,594	0.01%
Prosus NV	€200,000	1.54%	3/8/2028	190,584	0.01%
Prosus NV	\$200,000	3.68%	21/1/2030	174,506	0.00%
Prosus NV	\$200,000	4.19%	19/1/2032	172,243	0.00%
Prosus NV	€100,000	1.99%	13/7/2033	81,605	0.00%
Prosus NV	\$200,000	4.99%	19/1/2052	149,854	0.00%
SF Holding Investment 2021 Ltd.	\$200,000	3.13%	17/11/2031	172,178	0.00%
Sinochem Offshore Capital Co., Ltd.	\$200,000	1.50%	23/9/2026	181,231	0.00%
Sinochem Offshore Capital Co., Ltd.	\$400,000	2.25%	24/11/2026	368,067	0.01%
Sinopec Group Overseas Development 2015 Ltd.	\$200,000	3.25%	28/4/2025	195,569	0.01%
Sinopec Group Overseas Development 2016 Ltd.	\$200,000	2.75%	29/9/2026	189,646	0.01%
Sinopec Group Overseas Development 2018 Ltd.	\$200,000	2.95%	8/8/2029	185,986	0.00%
Sinopec Group Overseas Development 2018 Ltd.	\$400,000	2.70%	13/5/2030	363,024	0.01%
Sinopec Group Overseas Development 2018 Ltd.	\$200,000	2.30%	8/1/2031	175,106	0.00%
Sinopec Group Overseas Development 2018 Ltd.	\$200,000	3.44%	12/11/2049	156,358	0.00%
SPIC MTN Co., Ltd.	\$200,000	1.63%	27/7/2025	189,656	0.01%
State Grid Europe Development 2014 plc	\$200,000	3.13%	7/4/2025	195,598	0.01%
State Grid Overseas Investment BVI Ltd.	€150,000	0.80%	5/8/2026	154,645	0.00%
State Grid Overseas Investment BVI Ltd.	\$200,000	3.50%	4/5/2027	194,170	0.01%
State Grid Overseas Investment BVI Ltd.	\$200,000	4.00%	4/5/2047	174,133	0.00%
Sunny Optical Technology Group Co., Ltd.	\$200,000	5.95%	17/7/2026	202,265	0.01%
Tencent Holdings Ltd.	\$200,000	3.60%	19/1/2028	190,136	0.01%
Tencent Holdings Ltd.	\$200,000	3.98%	11/4/2029	190,047	0.01%
Tencent Holdings Ltd.	\$200,000	2.39%	3/6/2030	170,281	0.00%
Tencent Holdings Ltd.	\$200,000	4.53%	11/4/2049	170,015	0.00%
Tencent Holdings Ltd.	\$400,000	3.24%	3/6/2050	268,070	0.01%
Tencent Music Entertainment Group	\$200,000	2.00%	3/9/2030	162,138	0.00%
Three Gorges Finance I Cayman Islands Ltd.	\$200,000	2.15%	22/9/2030	173,039	0.00%
Vanke Real Estate Hong Kong Co., Ltd.	\$220,000	3.98%	9/11/2027	144,186	0.00%
Vigorous Champion International Ltd.	\$200,000	2.75%	2/6/2025	191,379	0.01%
Weibo Corp.	\$200,000	3.38%	8/7/2030	171,942	0.00%
Westwood Group Holdings Ltd.	\$200,000	2.80%	20/1/2026	182,242	0.00%
Yieldking Investment Ltd.	\$200,000	2.80%	18/8/2026	183,800	0.00%
ZhongAn Online P&C Insurance Co., Ltd.	\$200,000	3.50%	8/3/2026	178,497	0.00%
Zhongsheng Group Holdings Ltd.	\$200,000	3.00%	13/1/2026	185,984	0.00%
				39,807,692	1.03%
Colombia 0.14% (30 June 2023: 0.12%)					
Colombian TES	COP1,350,000,000	6.25%	26/11/2025	330,460	0.01%
Colombian TES	COP2,040,000,000	7.50%	26/8/2026	503,486	0.01%
Colombian TES	COP1,700,000,000	5.75%	3/11/2027	388,096	0.01%
Colombian TES	COP2,490,500,000	6.00%	28/4/2028	567,182	0.02%
Colombian TES	COP1,600,000,000	7.75%	18/9/2030	375,831	0.01%
Colombian TES	COP2,350,000,000	7.00%	26/3/2031	523,146	0.01%
Colombian TES	COP1,955,000,000	7.00%	30/6/2032	423,055	0.01%
Colombian TES	COP1,580,000,000	13.25%	9/2/2033	485,575	0.01%
Colombian TES	COP1,945,000,000	7.25%	18/10/2034	413,424	0.01%
Colombian TES	COP850,000,000	6.25%	9/7/2036	159,819	0.01%
Colombian TES	COP2,289,000,000	9.25%	28/5/2042	536,035	0.01%
Colombian TES	COP1,739,000,000	7.25%	26/10/2050	326,160	0.01%
Grupo Energia Bogota SA ESP	\$500,000	7.85%	9/11/2033	543,378	0.01%
				5,575,647	0.14%
Croatia 0.03% (30 June 2023: 0.03%)					
Croatia Government International Bond	€300,000	1.13%	19/6/2029	301,122	0.01%
Croatia Government International Bond	€403,000	1.50%	17/6/2031	398,744	0.01%
Croatia Government International Bond	€200,000	1.13%	4/3/2033	185,839	0.00%
Croatia Government International Bond	€161,000	4.00%	14/6/2035	189,612	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Croatia Government International Bond	€100,000	1.75%	4/3/2041	83,771	0.00%
				1,159,088	0.03%
Cyprus 0.02% (30 June 2023: 0.02%)					
Cyprus Government International Bond	€612,000	4.13%	13/4/2033	730,769	0.02%
				730,769	0.02%
Czech Republic 0.20% (30 June 2023: 0.20%)					
CEZ A.S.	€100,000	0.88%	2/12/2026	102,169	0.00%
CPI Property Group SA	€100,000	1.63%	23/4/2027	80,921	0.00%
CPI Property Group SA	£100,000	2.75%	22/1/2028	89,332	0.00%
CPI Property Group SA	€100,000	1.75%	14/1/2030	62,966	0.00%
Czech Republic Government Bond	CZK16,400,000	6.00%	26/2/2026	763,099	0.02%
Czech Republic Government Bond	CZK8,500,000	1.00%	26/6/2026	352,092	0.01%
Czech Republic Government Bond	CZK27,930,000	0.25%	10/2/2027	1,114,572	0.03%
Czech Republic Government Bond	CZK13,000,000	5.50%	12/12/2028	630,026	0.02%
Czech Republic Government Bond	CZK15,000,000	5.75%	29/3/2029	733,912	0.02%
Czech Republic Government Bond	CZK16,000,000	2.75%	23/7/2029	679,189	0.02%
Czech Republic Government Bond	CZK13,300,000	0.95%	15/5/2030	502,353	0.01%
Czech Republic Government Bond	CZK25,800,000	5.00%	30/9/2030	1,240,131	0.03%
Czech Republic Government Bond	CZK13,500,000	1.20%	13/3/2031	508,570	0.01%
Czech Republic Government Bond	CZK2,910,000	2.00%	13/10/2033	111,672	0.00%
Czech Republic Government Bond	CZK4,300,000	3.50%	30/5/2035	186,684	0.01%
Czech Republic Government Bond	CZK1,090,000	4.20%	4/12/2036	50,632	0.00%
Czech Republic Government Bond	CZK4,030,000	1.95%	30/7/2037	144,584	0.01%
Czech Republic Government Bond	CZK5,600,000	1.50%	24/4/2040	178,811	0.01%
EPH Financing International A.S.	€100,000	6.65%	13/11/2028	112,183	0.00%
				7,643,898	0.20%
Denmark 0.38% (30 June 2023: 0.41%)					
AP Moller-Maersk A/S	€600,000	1.75%	16/3/2026	641,442	0.02%
AP Moller-Maersk A/S	€131,000	0.75%	25/11/2031	118,528	0.00%
AP Moller-Maersk A/S	\$75,000	5.88%	14/9/2033	78,064	0.00%
Danfoss Finance II BV	€300,000	4.13%	2/12/2029	344,670	0.01%
Danfoss Finance II BV	€100,000	0.75%	28/4/2031	91,646	0.00%
Danske Bank A/S	\$300,000	6.47%	9/1/2026	302,183	0.01%
Danske Bank A/S	€500,000	4.00%	12/1/2027	556,688	0.02%
Danske Bank A/S	€100,000	0.75%	22/11/2027	102,423	0.00%
Danske Bank A/S	\$200,000	4.30%	1/4/2028	193,578	0.01%
Danske Bank A/S	€200,000	1.38%	12/2/2030	213,006	0.01%
Danske Bank A/S	€300,000	4.75%	21/6/2030	349,432	0.01%
Danske Bank A/S	€500,000	4.13%	10/1/2031	572,230	0.02%
Danske Bank A/S^	£313,000	4.63%	13/4/2027	395,779	0.01%
Danske Mortgage Bank plc	€600,000	0.01%	24/11/2026	612,931	0.02%
Denmark Government Bond	DKK3,000,000	1.75%	15/11/2025	438,953	0.01%
Denmark Government Bond	DKK2,500,000	0.50%	15/11/2027	348,964	0.01%
Denmark Government Bond	DKK6,800,000	0.50%	15/11/2029	920,818	0.02%
Denmark Government Bond	DKK24,000,000	0.00%	15/11/2031	3,011,634	0.08%
Denmark Government Bond	DKK5,040,000	2.25%	15/11/2033	747,531	0.02%
Denmark Government Bond	DKK4,500,000	4.50%	15/11/2039	851,573	0.02%
Denmark Government Bond	DKK1,000,000	0.25%	15/11/2052	84,422	0.00%
Denmark Government International Bond	\$100,000	5.00%	14/11/2025	101,063	0.00%
H Lundbeck A/S	€100,000	0.88%	14/10/2027	100,067	0.00%
ISS Global A/S	€100,000	0.88%	18/6/2026	103,567	0.00%
Jyske Bank A/S	€100,000	5.00%	26/10/2028	114,857	0.00%
Kommunekredit	\$200,000	0.63%	10/6/2025	188,767	0.01%
Kommunekredit	€100,000	0.75%	18/5/2027	104,376	0.00%
Kommunekredit	€140,000	0.00%	3/3/2031	129,241	0.00%
Nordea Kredit Realkreditaktieselskab	DKK5,000,000	1.00%	1/4/2027	704,357	0.02%
Nykredit Realkredit A/S	DKK6,001,000	2.00%	1/1/2025	878,030	0.02%
Nykredit Realkredit A/S	DKK4,146,000	1.00%	1/7/2026	590,139	0.02%
Nykredit Realkredit A/S	€100,000	0.75%	20/1/2027	101,638	0.00%
Nykredit Realkredit A/S	€300,000	0.38%	17/1/2028	291,850	0.01%
Orsted A/S	£100,000	2.13%	17/5/2027	117,612	0.00%
Orsted A/S	€100,000	2.25%	14/6/2028	106,154	0.00%
Orsted A/S	€100,000	2.88%	14/6/2033	104,440	0.00%
Orsted A/S	€100,000	2.50%	18/2/3021	84,476	0.00%
				14,797,129	0.38%
Estonia 0.01% (30 June 2023: 0.01%)					
Luminor Bank A.S.	€300,000	0.54%	23/9/2026	304,270	0.01%
				304,270	0.01%
Finland 0.45% (30 June 2023: 0.41%)					
Castellum Helsinki Finance Holding Abp	€200,000	2.00%	24/3/2025	213,199	0.01%
Castellum Helsinki Finance Holding Abp	€300,000	0.88%	17/9/2029	255,614	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Elenia Verkko OYJ	€100,000	0.38%	6/2/2027	100,550	0.00%
Finland Government Bond	€100,000	0.50%	15/4/2026	105,805	0.00%
Finland Government Bond	€4,000,000	0.00%	15/9/2026	4,148,230	0.11%
Finland Government Bond	€700,000	0.50%	15/9/2027	725,860	0.02%
Finland Government Bond	€1,858,000	2.88%	15/4/2029	2,108,277	0.05%
Finland Government Bond	€250,000	0.00%	15/9/2030	235,881	0.01%
Finland Government Bond	€250,000	0.75%	15/4/2031	245,948	0.01%
Finland Government Bond	€418,000	0.13%	15/9/2031	386,744	0.01%
Finland Government Bond	€256,000	1.50%	15/9/2032	260,666	0.01%
Finland Government Bond	€700,000	3.00%	15/9/2033	801,622	0.02%
Finland Government Bond	€150,000	0.13%	15/4/2036	121,185	0.00%
Finland Government Bond	€510,000	2.75%	15/4/2038	561,429	0.01%
Finland Government Bond	€822,000	0.25%	15/9/2040	602,809	0.02%
Finland Government Bond	€990,000	0.13%	15/4/2052	539,641	0.01%
Finnvera OYJ	€100,000	0.50%	13/4/2026	105,260	0.00%
Finnvera OYJ	\$200,000	1.13%	27/10/2026	183,557	0.00%
Finnvera OYJ	€1,000,000	0.75%	7/8/2028	1,025,182	0.03%
Fortum OYJ	€100,000	1.63%	27/2/2026	106,426	0.00%
Kuntarahoitus OYJ	€200,000	0.00%	22/4/2025	212,435	0.01%
Kuntarahoitus OYJ	\$200,000	0.63%	20/3/2026	184,359	0.00%
Kuntarahoitus OYJ	\$200,000	0.88%	2/9/2026	183,142	0.00%
Kuntarahoitus OYJ	€100,000	1.50%	17/5/2029	105,190	0.00%
Kuntarahoitus OYJ	€200,000	0.00%	2/3/2031	184,593	0.00%
Nokia OYJ	€126,000	4.38%	21/8/2031	139,928	0.00%
Nordea Bank Abp	£100,000	6.00%	2/6/2026	128,853	0.00%
Nordea Bank Abp	\$200,000	1.50%	30/9/2026	182,304	0.00%
Nordea Bank Abp	€300,000	4.13%	5/5/2028	342,115	0.01%
Nordea Bank Abp	€200,000	0.63%	18/8/2031	203,053	0.01%
Nordea Bank Abp	€200,000	2.88%	24/8/2032	214,041	0.01%
Nordea Bank Abp	£100,000	1.63%	9/12/2032	109,198	0.00%
Nordea Bank Abp	\$25,000	4.63%	13/9/2033	23,518	0.00%
Nordea Kiinnitysluottopankki OYJ	€800,000	1.00%	30/3/2029	809,421	0.02%
OP Corporate Bank plc	€200,000	0.50%	12/8/2025	211,027	0.01%
OP Corporate Bank plc	€300,000	0.38%	8/12/2028	286,491	0.01%
OP Corporate Bank plc	€250,000	1.63%	9/6/2030	263,922	0.01%
Sampo OYJ	€300,000	2.50%	3/9/2052	278,487	0.01%
Teollisuuden Voima OYJ	€500,000	1.38%	23/6/2028	499,747	0.01%
Transmission Finance DAC	€200,000	0.38%	18/6/2028	192,903	0.01%
UPM-Kymmene OYJ	\$50,000	7.45%	26/11/2027	52,788	0.00%
				17,641,400	0.45%
France 6.36% (30 June 2023: 6.07%)					
Action Logement Services	€200,000	0.38%	5/10/2031	184,723	0.01%
Action Logement Services	€400,000	4.13%	3/10/2038	481,490	0.01%
Action Logement Services	€100,000	3.63%	25/5/2043	113,196	0.00%
Aeroports de Paris SA	€200,000	1.50%	2/7/2032	194,105	0.01%
Aeroports de Paris SA	€200,000	1.13%	18/6/2034	179,953	0.00%
Agence Francaise de Developpement EPIC	€200,000	0.50%	31/10/2025	211,740	0.01%
Agence Francaise de Developpement EPIC	£800,000	4.38%	16/3/2026	1,015,940	0.03%
Agence Francaise de Developpement EPIC	€600,000	4.00%	21/9/2027	593,880	0.02%
Agence Francaise de Developpement EPIC	€200,000	0.01%	25/11/2028	194,236	0.01%
Agence Francaise de Developpement EPIC	€400,000	0.50%	25/5/2030	385,087	0.01%
Agence Francaise de Developpement EPIC	€200,000	0.13%	29/9/2031	180,145	0.00%
Agence Francaise de Developpement EPIC	€700,000	3.38%	25/5/2033	802,530	0.02%
Agence Francaise de Developpement EPIC	€400,000	1.13%	2/3/2037	348,174	0.01%
Agence France Locale	€100,000	0.00%	20/9/2027	100,012	0.00%
Air Liquide Finance SA	\$100,000	2.50%	27/9/2026	95,187	0.00%
Air Liquide Finance SA	€100,000	2.88%	16/9/2032	110,125	0.00%
Airbus SE	€200,000	2.13%	29/10/2029	212,344	0.01%
ALD SA	€100,000	4.25%	18/1/2027	112,932	0.00%
ALD SA	€100,000	4.00%	5/7/2027	112,884	0.00%
Alstom SA	€200,000	0.25%	14/10/2026	200,131	0.01%
Alstom SA	€400,000	0.13%	27/7/2027	387,699	0.01%
Alstom SA	€100,000	0.00%	11/1/2029	90,990	0.00%
Altarea SCA	€100,000	1.75%	16/1/2030	84,999	0.00%
APRR SA	€100,000	0.13%	18/1/2029	96,508	0.00%
APRR SA	€100,000	1.50%	25/1/2030	101,757	0.00%
Arkea Home Loans SFH SA	€100,000	1.50%	1/6/2033	97,903	0.00%
Arkema SA	€100,000	0.75%	3/12/2029	96,544	0.00%
Arkema SA	€200,000	3.50%	23/1/2031	221,384	0.01%
Arval Service Lease SA	€300,000	4.13%	13/4/2026	335,314	0.01%
Autoroutes du Sud de la France SA	€200,000	2.75%	2/9/2032	214,427	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Autoroutes du Sud de la France SA	€200,000	3.25%	19/1/2033	222,178	0.01%
AXA SA	€200,000	3.88%	Perpetual	217,994	0.01%
AXA SA	€100,000	1.13%	15/5/2028	103,692	0.00%
AXA SA	€312,000	3.75%	12/10/2030	363,468	0.01%
AXA SA	\$127,000	8.60%	15/12/2030	152,802	0.00%
AXA SA	€100,000	4.25%	10/3/2043	109,074	0.00%
AXA SA	€106,000	5.50%	11/7/2043	125,404	0.00%
AXA SA	€300,000	3.25%	28/5/2049	317,787	0.01%
Banque Federative du Credit Mutuel SA	€400,000	1.00%	23/5/2025	426,983	0.01%
Banque Federative du Credit Mutuel SA	€200,000	0.75%	17/7/2025	211,901	0.01%
Banque Federative du Credit Mutuel SA	€100,000	5.00%	19/1/2026	127,849	0.00%
Banque Federative du Credit Mutuel SA	\$600,000	4.94%	26/1/2026	597,536	0.02%
Banque Federative du Credit Mutuel SA	€200,000	2.38%	24/3/2026	216,036	0.01%
Banque Federative du Credit Mutuel SA	€200,000	0.75%	8/6/2026	207,927	0.01%
Banque Federative du Credit Mutuel SA	€200,000	5.90%	13/7/2026	204,074	0.01%
Banque Federative du Credit Mutuel SA	€200,000	1.00%	16/7/2026	233,379	0.01%
Banque Federative du Credit Mutuel SA	€100,000	1.50%	7/10/2026	117,654	0.00%
Banque Federative du Credit Mutuel SA	€400,000	2.63%	31/3/2027	429,309	0.01%
Banque Federative du Credit Mutuel SA	€300,000	3.13%	14/9/2027	330,272	0.01%
Banque Federative du Credit Mutuel SA	€200,000	5.79%	13/7/2028	206,715	0.01%
Banque Federative du Credit Mutuel SA	€500,000	0.25%	19/7/2028	478,117	0.01%
Banque Federative du Credit Mutuel SA	€300,000	4.13%	13/3/2029	344,000	0.01%
Banque Federative du Credit Mutuel SA	€200,000	4.38%	2/5/2030	229,433	0.01%
Banque Federative du Credit Mutuel SA	€300,000	1.13%	19/1/2032	276,214	0.01%
Banque Federative du Credit Mutuel SA	€200,000	3.88%	16/6/2032	218,219	0.01%
Banque Federative du Credit Mutuel SA	€300,000	4.00%	26/1/2033	340,128	0.01%
Banque Federative du Credit Mutuel SA	€500,000	3.75%	1/2/2033	563,804	0.01%
Banque Federative du Credit Mutuel SA	€100,000	4.13%	14/6/2033	115,879	0.00%
BNP Paribas Home Loan SFH SA	€200,000	0.38%	7/5/2025	212,549	0.01%
BNP Paribas SA	\$100,000	3.38%	9/1/2025	97,908	0.00%
BNP Paribas SA	€300,000	1.63%	23/2/2026	321,350	0.01%
BNP Paribas SA	\$200,000	1.32%	13/1/2027	184,464	0.01%
BNP Paribas SA	€100,000	2.13%	23/1/2027	107,321	0.00%
BNP Paribas SA	\$75,000	4.63%	13/3/2027	73,518	0.00%
BNP Paribas SA	\$200,000	2.59%	20/1/2028	185,065	0.01%
BNP Paribas SA	€100,000	2.75%	25/7/2028	107,566	0.00%
BNP Paribas SA	€200,000	0.50%	1/9/2028	198,193	0.01%
BNP Paribas SA	\$150,000	1.90%	30/9/2028	133,053	0.00%
BNP Paribas SA	€300,000	4.38%	13/1/2029	343,100	0.01%
BNP Paribas SA	\$300,000	5.13%	13/1/2029	302,008	0.01%
BNP Paribas SA	CAD40,000	2.54%	13/7/2029	27,242	0.00%
BNP Paribas SA	€200,000	3.88%	10/1/2031	227,482	0.01%
BNP Paribas SA	\$300,000	3.05%	13/1/2031	263,800	0.01%
BNP Paribas SA	€100,000	2.00%	24/5/2031	115,597	0.00%
BNP Paribas SA	€200,000	1.13%	15/1/2032	201,460	0.01%
BNP Paribas SA	€300,000	2.10%	7/4/2032	295,995	0.01%
BNP Paribas SA	\$200,000	2.87%	19/4/2032	169,438	0.00%
BNP Paribas SA	€600,000	5.75%	13/6/2032	806,601	0.02%
BNP Paribas SA	€100,000	0.63%	3/12/2032	86,054	0.00%
BNP Paribas SA	\$100,000	4.38%	1/3/2033	94,139	0.00%
BNP Paribas SA	€200,000	4.13%	24/5/2033	232,927	0.01%
BNP Paribas SA	\$300,000	2.59%	12/8/2035	245,296	0.01%
BNP Paribas SA	\$200,000	2.82%	26/1/2041	138,801	0.00%
Bouygues SA	€200,000	3.88%	17/7/2031	230,422	0.01%
Bouygues SA	€100,000	4.63%	7/6/2032	121,353	0.00%
Bouygues SA	€100,000	3.25%	30/6/2037	108,077	0.00%
BPCE SA	\$250,000	2.38%	14/1/2025	241,777	0.01%
BPCE SA	AUD300,000	5.20%	29/9/2025	204,613	0.01%
BPCE SA	\$275,000	1.65%	6/10/2026	255,976	0.01%
BPCE SA	\$550,000	5.98%	18/1/2027	553,908	0.01%
BPCE SA	€500,000	1.75%	26/4/2027	528,728	0.01%
BPCE SA	€100,000	0.50%	15/9/2027	101,913	0.00%
BPCE SA	\$250,000	6.61%	19/10/2027	257,286	0.01%
BPCE SA	€300,000	6.13%	24/5/2029	396,246	0.01%
BPCE SA	\$250,000	6.71%	19/10/2029	263,350	0.01%
BPCE SA	€200,000	0.25%	14/1/2031	177,871	0.00%
BPCE SA	€100,000	0.75%	3/3/2031	91,658	0.00%
BPCE SA	\$100,000	3.12%	19/10/2032	81,459	0.00%
BPCE SA	€200,000	4.00%	29/11/2032	230,815	0.01%
BPCE SA	€400,000	5.75%	1/6/2033	467,006	0.01%
BPCE SA	\$250,000	5.75%	19/7/2033	251,232	0.01%

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BPCE SA	€100,000	4.75%	14/6/2034	117,469	0.00%
BPCE SA	€100,000	5.13%	25/1/2035	113,611	0.00%
BPCE SFH SA	€1,900,000	3.13%	20/7/2027	2,126,219	0.06%
BPCE SFH SA	€300,000	0.01%	10/11/2027	298,620	0.01%
BPCE SFH SA	€1,200,000	0.01%	18/3/2031	1,085,667	0.03%
Bpifrance SACA	€100,000	0.05%	26/9/2029	95,443	0.00%
Bpifrance SACA	€100,000	2.88%	25/11/2029	111,857	0.00%
Bpifrance SACA	€400,000	3.13%	25/5/2033	455,930	0.01%
Caisse d'Amortissement de la Dette Sociale	\$500,000	3.00%	17/5/2025	488,675	0.01%
Caisse d'Amortissement de la Dette Sociale	\$200,000	0.38%	23/9/2025	186,408	0.01%
Caisse d'Amortissement de la Dette Sociale	\$190,000	4.00%	25/1/2026	188,610	0.01%
Caisse d'Amortissement de la Dette Sociale	\$400,000	0.63%	18/2/2026	369,805	0.01%
Caisse d'Amortissement de la Dette Sociale	\$210,000	4.88%	19/9/2026	213,473	0.01%
Caisse d'Amortissement de la Dette Sociale	\$200,000	1.25%	28/10/2026	184,339	0.01%
Caisse d'Amortissement de la Dette Sociale	€500,000	1.75%	25/11/2027	536,872	0.01%
Caisse d'Amortissement de la Dette Sociale	\$525,000	3.75%	24/5/2028	517,979	0.01%
Caisse d'Amortissement de la Dette Sociale	€1,300,000	3.00%	25/5/2028	1,464,891	0.04%
Caisse d'Amortissement de la Dette Sociale	€500,000	3.13%	1/3/2030	570,986	0.02%
Caisse d'Amortissement de la Dette Sociale	\$200,000	1.00%	21/10/2030	162,837	0.00%
Caisse d'Amortissement de la Dette Sociale	\$450,000	1.38%	20/1/2031	373,350	0.01%
Caisse d'Amortissement de la Dette Sociale	€100,000	0.00%	25/5/2031	91,362	0.00%
Caisse d'Amortissement de la Dette Sociale	€400,000	0.13%	15/9/2031	366,668	0.01%
Caisse d'Amortissement de la Dette Sociale	€300,000	0.45%	19/1/2032	279,783	0.01%
Caisse d'Amortissement de la Dette Sociale	\$200,000	2.13%	26/1/2032	171,928	0.00%
Caisse d'Amortissement de la Dette Sociale	€800,000	1.50%	25/5/2032	809,783	0.02%
Caisse d'Amortissement de la Dette Sociale	€600,000	2.75%	25/11/2032	667,678	0.02%
Caisse des Depots et Consignations	€100,000	3.13%	25/5/2033	114,352	0.00%
Caisse Francaise de Financement Local	€500,000	0.01%	7/5/2025	529,162	0.01%
Caisse Francaise de Financement Local	€800,000	0.38%	23/6/2025	849,044	0.02%
Caisse Francaise de Financement Local	€200,000	0.63%	13/4/2026	210,080	0.01%
Caisse Francaise de Financement Local	€2,800,000	0.01%	27/4/2029	2,674,323	0.07%
Caisse Francaise de Financement Local	€300,000	0.01%	18/3/2031	271,661	0.01%
Caisse Francaise de Financement Local	€400,000	0.63%	20/1/2042	293,583	0.01%
Caisse Francaise de Financement Local	€200,000	0.50%	1/10/2046	129,446	0.00%
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	€100,000	2.13%	16/9/2029	101,037	0.00%
Capgemini SE	€300,000	0.63%	23/6/2025	318,360	0.01%
Capgemini SE	€100,000	1.63%	15/4/2026	106,972	0.00%
Capgemini SE	€100,000	1.13%	23/6/2030	98,640	0.00%
Carrefour Banque SA	€100,000	0.11%	14/6/2025	105,256	0.00%
Carrefour SA	€100,000	2.63%	15/12/2027	108,346	0.00%
Carrefour SA	€100,000	4.13%	12/10/2028	114,939	0.00%
Carrefour SA	€400,000	2.38%	30/10/2029	423,464	0.01%
Cie de Financement Foncier SA	€1,500,000	3.13%	18/5/2027	1,673,951	0.04%
Cie de Financement Foncier SA	€100,000	0.88%	11/9/2028	101,385	0.00%
Cie de Financement Foncier SA	€1,000,000	2.38%	15/3/2030	1,079,653	0.03%
Cie de Saint-Gobain SA	€400,000	1.63%	10/8/2025	430,199	0.01%
Cie de Saint-Gobain SA	€500,000	3.88%	29/11/2030	570,754	0.01%
Cie de Saint-Gobain SA	€100,000	1.88%	15/3/2031	101,951	0.00%
Cie de Saint-Gobain SA	€100,000	2.63%	10/8/2032	106,043	0.00%
Cie Generale des Etablissements Michelin SCA	€100,000	0.00%	2/11/2028	97,433	0.00%
CNP Assurances SACA	€200,000	4.25%	5/6/2045	219,970	0.01%
CNP Assurances SACA	€200,000	5.25%	18/7/2053	228,621	0.01%
Covivio Hotels SACA	€100,000	1.00%	27/7/2029	96,494	0.00%
Credit Agricole Assurances SA	€400,000	4.50%	Perpetual	439,815	0.01%
Credit Agricole Assurances SA	€100,000	2.00%	17/7/2030	96,928	0.00%
Credit Agricole Assurances SA	€100,000	1.50%	6/10/2031	90,109	0.00%
Credit Agricole Home Loan SFH SA	€100,000	0.75%	5/5/2027	103,559	0.00%
Credit Agricole Home Loan SFH SA	€500,000	3.38%	4/9/2028	566,514	0.01%
Credit Agricole Home Loan SFH SA	€700,000	3.25%	28/9/2032	794,663	0.02%
Credit Agricole Home Loan SFH SA	€500,000	0.38%	1/2/2033	441,876	0.01%
Credit Agricole Home Loan SFH SA	€400,000	3.25%	8/6/2033	453,686	0.01%
Credit Agricole SA	€300,000	0.38%	21/10/2025	315,822	0.01%
Credit Agricole SA	\$350,000	1.91%	16/6/2026	332,186	0.01%
Credit Agricole SA	€300,000	4.00%	12/10/2026	334,104	0.01%
Credit Agricole SA	\$100,000	4.13%	10/1/2027	97,054	0.00%
Credit Agricole SA	\$250,000	1.25%	26/1/2027	230,125	0.01%
Credit Agricole SA	\$250,000	5.30%	12/7/2028	255,388	0.01%
Credit Agricole SA	€300,000	4.25%	11/7/2029	341,906	0.01%
Credit Agricole SA	€700,000	2.50%	29/8/2029	745,457	0.02%
Credit Agricole SA	€200,000	1.63%	5/6/2030	213,471	0.01%
Credit Agricole SA	\$50,000	4.00%	10/1/2033	46,514	0.00%

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Credit Agricole SA	€200,000	4.00%	18/1/2033	232,357	0.01%
Credit Agricole SA	€500,000	4.38%	27/11/2033	580,019	0.02%
Credit Agricole SA	\$250,000	2.81%	11/1/2041	171,620	0.00%
Credit Mutuel Arkea SA	€500,000	0.01%	28/1/2026	517,334	0.01%
Credit Mutuel Arkea SA	€200,000	3.38%	19/9/2027	221,838	0.01%
Credit Mutuel Arkea SA	€100,000	3.38%	11/3/2031	106,396	0.00%
Credit Mutuel Arkea SA	€100,000	0.88%	25/10/2031	90,761	0.00%
Credit Mutuel Home Loan SFH SA	€900,000	0.75%	15/9/2027	925,710	0.02%
Danone SA	\$200,000	2.95%	2/11/2026	191,055	0.01%
Dexia Credit Local SA	€400,000	0.50%	17/1/2025	429,217	0.01%
Dexia Credit Local SA	€800,000	0.00%	21/1/2028	797,941	0.02%
Edenred SE	€300,000	3.63%	13/12/2026	335,956	0.01%
Edenred SE	€200,000	1.38%	18/6/2029	203,185	0.01%
Edenred SE	€200,000	3.63%	13/6/2031	224,761	0.01%
Electricite de France SA	\$25,000	3.63%	13/10/2025	24,437	0.00%
Electricite de France SA	€100,000	1.00%	13/10/2026	104,571	0.00%
Electricite de France SA	€900,000	3.75%	5/6/2027	1,013,919	0.03%
Electricite de France SA	\$200,000	5.70%	23/5/2028	206,749	0.01%
Electricite de France SA	\$300,000	4.50%	21/9/2028	295,592	0.01%
Electricite de France SA	£25,000	5.88%	18/7/2031	33,683	0.00%
Electricite de France SA	\$200,000	6.25%	23/5/2033	216,343	0.01%
Electricite de France SA	€200,000	1.00%	29/11/2033	173,613	0.00%
Electricite de France SA	£100,000	6.13%	2/6/2034	135,963	0.00%
Electricite de France SA	£100,000	5.50%	25/1/2035	128,787	0.00%
Electricite de France SA	£100,000	5.50%	27/3/2037	126,350	0.00%
Electricite de France SA	\$80,000	6.95%	26/1/2039	90,998	0.00%
Electricite de France SA	\$50,000	5.60%	27/1/2040	49,704	0.00%
Electricite de France SA	£200,000	5.50%	17/10/2041	250,804	0.01%
Electricite de France SA	€200,000	4.63%	25/1/2043	232,626	0.01%
Electricite de France SA	€100,000	4.95%	13/10/2045	90,651	0.00%
Electricite de France SA	\$200,000	5.00%	21/9/2048	182,329	0.00%
Electricite de France SA	€100,000	2.00%	9/12/2049	73,447	0.00%
Electricite de France SA	£100,000	5.63%	25/1/2053	124,977	0.00%
Electricite de France SA	\$25,000	5.25%	13/10/2055	21,820	0.00%
Electricite de France SA	\$200,000	4.50%	4/12/2069	150,007	0.00%
Electricite de France SA	£100,000	6.00%	23/1/2114	124,212	0.00%
ELO SACA	€200,000	6.00%	22/3/2029	224,478	0.01%
Engie SA	€200,000	1.50%	Perpetual	194,598	0.01%
Engie SA	€100,000	0.00%	4/3/2027	100,373	0.00%
Engie SA	€100,000	1.75%	27/3/2028	104,795	0.00%
Engie SA	€400,000	1.38%	22/6/2028	411,053	0.01%
Engie SA	£100,000	7.00%	30/10/2028	141,704	0.00%
Engie SA	€100,000	0.38%	26/10/2029	94,461	0.00%
Engie SA	€300,000	0.50%	24/10/2030	276,872	0.01%
Engie SA	€100,000	1.88%	19/9/2033	97,574	0.00%
Engie SA	€300,000	3.88%	6/12/2033	342,545	0.01%
Engie SA	€200,000	4.50%	6/9/2042	237,954	0.01%
Engie SA	€100,000	4.25%	11/1/2043	115,634	0.00%
Engie SA	£300,000	5.63%	3/4/2053	406,711	0.01%
EssilorLuxottica SA	€100,000	0.75%	27/11/2031	95,270	0.00%
French Republic Government Bond OAT	€2,200,000	0.00%	25/2/2025	2,351,051	0.06%
French Republic Government Bond OAT	€8,117,000	0.00%	25/3/2025	8,659,009	0.22%
French Republic Government Bond OAT	€8,464,000	0.50%	25/5/2025	9,071,440	0.23%
French Republic Government Bond OAT	€260,000	6.00%	25/10/2025	304,698	0.01%
French Republic Government Bond OAT	€1,177,090	1.00%	25/11/2025	1,265,801	0.03%
French Republic Government Bond OAT	€3,300,000	0.00%	25/2/2026	3,467,078	0.09%
French Republic Government Bond OAT	€8,400,000	0.50%	25/5/2026	8,885,487	0.23%
French Republic Government Bond OAT	€4,900,000	2.50%	24/9/2026	5,435,107	0.14%
French Republic Government Bond OAT	€2,900,000	0.00%	25/2/2027	2,987,184	0.08%
French Republic Government Bond OAT	€2,079,000	1.00%	25/5/2027	2,204,214	0.06%
French Republic Government Bond OAT	€2,200,000	2.75%	25/10/2027	2,475,167	0.06%
French Republic Government Bond OAT	€3,200,000	0.75%	25/2/2028	3,330,758	0.09%
French Republic Government Bond OAT	€4,284,370	0.75%	25/5/2028	4,444,818	0.11%
French Republic Government Bond OAT	€3,400,000	0.75%	25/11/2028	3,502,206	0.09%
French Republic Government Bond OAT	€2,000,000	2.75%	25/2/2029	2,262,469	0.06%
French Republic Government Bond OAT	€363,000	5.50%	25/4/2029	464,779	0.01%
French Republic Government Bond OAT	€7,780,000	0.50%	25/5/2029	7,845,660	0.20%
French Republic Government Bond OAT	€3,973,000	0.00%	25/11/2029	3,850,605	0.10%
French Republic Government Bond OAT	€4,360,000	2.50%	25/5/2030	4,877,102	0.13%
French Republic Government Bond OAT	€5,857,000	0.00%	25/11/2030	5,532,249	0.14%
French Republic Government Bond OAT	€2,946,000	1.50%	25/5/2031	3,072,039	0.08%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
French Republic Government Bond OAT	€3,696,000	0.00%	25/11/2031	3,390,733	0.09%
French Republic Government Bond OAT	€6,400,000	0.00%	25/5/2032	5,781,986	0.15%
French Republic Government Bond OAT	€2,443,000	5.75%	25/10/2032	3,391,260	0.09%
French Republic Government Bond OAT	€2,473,623	2.00%	25/11/2032	2,631,085	0.07%
French Republic Government Bond OAT	€2,450,000	3.00%	25/5/2033	2,815,263	0.07%
French Republic Government Bond OAT	€1,000,000	3.50%	25/11/2033	1,194,579	0.03%
French Republic Government Bond OAT	€3,733,968	1.25%	25/5/2034	3,624,549	0.09%
French Republic Government Bond OAT	€860,000	4.75%	25/4/2035	1,143,509	0.03%
French Republic Government Bond OAT	€524,000	1.25%	25/5/2036	489,703	0.01%
French Republic Government Bond OAT	€5,445,000	1.25%	25/5/2038	4,894,974	0.13%
French Republic Government Bond OAT	€927,000	4.00%	25/10/2038	1,171,280	0.03%
French Republic Government Bond OAT	€2,000,000	1.75%	25/6/2039	1,921,220	0.05%
French Republic Government Bond OAT	€2,556,578	0.50%	25/5/2040	1,955,811	0.05%
French Republic Government Bond OAT	€1,630,000	4.50%	25/4/2041	2,195,619	0.06%
French Republic Government Bond OAT	€2,902,399	2.50%	25/5/2043	2,983,158	0.08%
French Republic Government Bond OAT	€1,538,000	0.50%	25/6/2044	1,064,521	0.03%
French Republic Government Bond OAT	€1,923,897	3.25%	25/5/2045	2,217,706	0.06%
French Republic Government Bond OAT	€3,523,513	2.00%	25/5/2048	3,219,836	0.08%
French Republic Government Bond OAT	€1,877,000	1.50%	25/5/2050	1,506,390	0.04%
French Republic Government Bond OAT	€2,083,000	0.75%	25/5/2052	1,319,352	0.03%
French Republic Government Bond OAT	€1,533,000	0.75%	25/5/2053	950,860	0.02%
French Republic Government Bond OAT	€2,474,000	3.00%	25/5/2054	2,684,465	0.07%
French Republic Government Bond OAT	€1,400,000	4.00%	25/4/2055	1,826,754	0.05%
French Republic Government Bond OAT	€1,330,000	4.00%	25/4/2060	1,758,956	0.05%
French Republic Government Bond OAT	€1,102,000	1.75%	25/5/2066	869,938	0.02%
French Republic Government Bond OAT	€945,000	0.50%	25/5/2072	436,983	0.01%
Gecina SA	€100,000	0.88%	25/1/2033	91,209	0.00%
Gestion Securite de Stocks Securite SA	€500,000	3.50%	25/11/2029	574,762	0.02%
Holding d'Infrastructures de Transport SASU	€200,000	2.50%	4/5/2027	214,454	0.01%
Holding d'Infrastructures des Metiers de l'Environnement	€100,000	0.13%	16/9/2025	103,783	0.00%
Holding d'Infrastructures des Metiers de l'Environnement	€100,000	0.63%	16/9/2028	95,956	0.00%
HSBC Continental Europe SA	€100,000	0.10%	3/9/2027	99,118	0.00%
HSBC SFH France SA	€600,000	2.50%	28/6/2028	654,170	0.02%
ICADE	€100,000	1.00%	19/1/2030	93,963	0.00%
ICADE	€200,000	0.63%	18/1/2031	174,137	0.00%
Ile-de-France Mobilites	€100,000	3.05%	3/2/2033	112,226	0.00%
Ile-de-France Mobilites	€100,000	0.20%	16/11/2035	79,712	0.00%
Ile-de-France Mobilites	€100,000	3.40%	25/5/2043	111,194	0.00%
JCDecaux SE	€300,000	5.00%	11/1/2029	348,372	0.01%
Kering SA	£500,000	5.13%	23/11/2026	650,258	0.02%
Kering SA	€400,000	3.88%	5/9/2035	463,232	0.01%
Klepierre SA	€200,000	2.00%	12/5/2029	207,271	0.01%
Klepierre SA	€100,000	1.63%	13/12/2032	94,515	0.00%
La Banque Postale Home Loan SFH SA	€200,000	0.38%	24/1/2025	213,976	0.01%
La Banque Postale Home Loan SFH SA	€200,000	0.63%	23/6/2027	205,910	0.01%
La Banque Postale Home Loan SFH SA	€100,000	0.25%	12/2/2035	82,471	0.00%
La Banque Postale SA	€300,000	4.38%	17/1/2030	342,185	0.01%
La Poste SA	€100,000	1.13%	4/6/2025	107,049	0.00%
La Poste SA	€400,000	3.75%	12/6/2030	457,319	0.01%
La Poste SA	€100,000	3.13%	14/3/2033	109,482	0.00%
La Poste SA	€100,000	0.63%	18/1/2036	81,470	0.00%
Legrand SA	€300,000	1.00%	6/3/2026	318,892	0.01%
Legrand SA	€200,000	0.38%	6/10/2031	184,629	0.01%
LVMH Moet Hennessy Louis Vuitton SE	£100,000	1.13%	11/2/2027	117,180	0.00%
LVMH Moet Hennessy Louis Vuitton SE	€300,000	0.13%	11/2/2028	299,615	0.01%
Mercialys SA	€100,000	2.50%	28/2/2029	100,834	0.00%
Orange SA	€100,000	5.38%	Perpetual	115,698	0.00%
Orange SA	€100,000	1.38%	Perpetual	94,177	0.00%
Orange SA	€100,000	1.00%	12/9/2025	106,477	0.00%
Orange SA	£200,000	8.13%	20/11/2028	298,919	0.01%
Orange SA	€100,000	2.00%	15/1/2029	106,128	0.00%
Orange SA	€300,000	1.38%	16/1/2030	304,585	0.01%
Orange SA	€100,000	1.88%	12/9/2030	103,687	0.00%
Orange SA	\$150,000	9.00%	1/3/2031	185,401	0.01%
Orange SA	€300,000	3.63%	16/11/2031	345,801	0.01%
Orange SA	€200,000	1.63%	7/4/2032	199,915	0.01%
Orange SA	€100,000	2.38%	18/5/2032	105,904	0.00%
Orange SA	€100,000	0.63%	16/12/2033	88,396	0.00%
Orange SA	€200,000	0.75%	29/6/2034	175,915	0.00%
Orange SA	\$50,000	5.38%	13/1/2042	50,948	0.00%
Orano SA	€100,000	5.38%	15/5/2027	115,535	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pernod Ricard SA	€300,000	3.75%	15/9/2027	339,887	0.01%
Pernod Ricard SA	\$75,000	5.50%	15/1/2042	78,457	0.00%
RCI Banque SA	€323,000	4.13%	1/12/2025	359,379	0.01%
RCI Banque SA	€175,000	4.63%	2/10/2026	198,344	0.01%
RCI Banque SA	€223,000	4.50%	6/4/2027	253,058	0.01%
RCI Banque SA	€150,000	4.88%	14/6/2028	174,373	0.00%
Regie Autonome des Transports Parisiens EPIC	€200,000	0.35%	20/6/2029	195,176	0.01%
Region of Ile de France	€400,000	2.90%	30/4/2031	445,700	0.01%
Region of Ile de France	€400,000	2.23%	19/7/2032	419,728	0.01%
RTE Reseau de Transport d'Electricite SADIR	€700,000	3.75%	4/7/2035	807,846	0.02%
Safran SA	€300,000	0.13%	16/3/2026	310,364	0.01%
Safran SA	€200,000	0.75%	17/3/2031	192,344	0.01%
Sanofi SA	€100,000	0.88%	6/4/2025	107,182	0.00%
Sanofi SA	€100,000	0.50%	13/1/2027	103,660	0.00%
Sanofi SA	€100,000	0.88%	21/3/2029	100,994	0.00%
Sanofi SA	€200,000	1.25%	6/4/2029	205,616	0.01%
Sanofi SA	€400,000	1.50%	1/4/2030	410,705	0.01%
Schneider Electric SE	€100,000	3.38%	6/4/2025	110,543	0.00%
Schneider Electric SE	€200,000	1.00%	9/4/2027	209,241	0.01%
Schneider Electric SE	€100,000	3.25%	9/11/2027	112,166	0.00%
Schneider Electric SE	€200,000	3.13%	13/10/2029	224,988	0.01%
Schneider Electric SE	€100,000	3.50%	9/11/2032	115,240	0.00%
Schneider Electric SE	€200,000	3.38%	13/4/2034	227,406	0.01%
SCOR SE	€100,000	1.38%	17/9/2051	87,394	0.00%
SFIL SA	€600,000	0.05%	4/6/2029	576,674	0.02%
SNCF Reseau	€200,000	2.63%	29/12/2025	220,137	0.01%
SNCF Reseau	€500,000	1.13%	25/5/2030	501,648	0.01%
SNCF Reseau	€100,000	5.00%	10/10/2033	129,055	0.00%
SNCF Reseau	€300,000	0.75%	25/5/2036	251,736	0.01%
SNCF Reseau	€100,000	1.50%	29/5/2037	90,799	0.00%
SNCF Reseau	€100,000	2.25%	20/12/2047	88,783	0.00%
SNCF Reseau	£50,000	5.00%	11/3/2052	65,326	0.00%
Societe Du Grand Paris EPIC	€200,000	0.30%	25/11/2031	182,532	0.00%
Societe Du Grand Paris EPIC	€400,000	1.13%	25/5/2034	368,749	0.01%
Societe Du Grand Paris EPIC	€200,000	0.30%	2/9/2036	156,295	0.00%
Societe Du Grand Paris EPIC	€100,000	1.63%	8/4/2042	84,913	0.00%
Societe Du Grand Paris EPIC	€300,000	3.50%	25/5/2043	337,094	0.01%
Societe Du Grand Paris EPIC	€200,000	1.00%	26/11/2051	124,134	0.00%
Societe Du Grand Paris EPIC	€100,000	3.70%	25/5/2053	115,477	0.00%
Societe Du Grand Paris EPIC	€200,000	0.70%	15/10/2060	94,142	0.00%
Societe Generale SA	\$225,000	2.63%	22/1/2025	218,001	0.01%
Societe Generale SA	€100,000	1.13%	23/1/2025	107,356	0.00%
Societe Generale SA	\$275,000	4.25%	14/4/2025	268,678	0.01%
Societe Generale SA	\$200,000	2.23%	21/1/2026	192,110	0.01%
Societe Generale SA	\$200,000	6.45%	12/1/2027	203,360	0.01%
Societe Generale SA	€500,000	4.13%	2/6/2027	566,595	0.01%
Societe Generale SA	€200,000	0.13%	18/2/2028	195,134	0.01%
Societe Generale SA	€100,000	0.50%	12/6/2029	95,797	0.00%
Societe Generale SA	€200,000	1.25%	12/6/2030	190,008	0.01%
Societe Generale SA	€200,000	1.00%	24/11/2030	207,225	0.01%
Societe Generale SA	€100,000	4.25%	6/12/2030	112,283	0.00%
Societe Generale SA	€400,000	4.88%	21/11/2031	462,107	0.01%
Societe Generale SA	\$200,000	2.89%	9/6/2032	164,959	0.00%
Societe Generale SA	€100,000	5.63%	2/6/2033	117,777	0.00%
Societe Generale SA	\$200,000	6.69%	10/1/2034	210,709	0.01%
Societe Generale SA	\$100,000	3.63%	1/3/2041	68,109	0.00%
Societe Generale SA	\$200,000	7.37%	10/1/2053	210,412	0.01%
Societe Generale SFH SA	€100,000	3.63%	31/7/2026	112,724	0.00%
Societe Generale SFH SA	€900,000	0.01%	2/12/2026	920,041	0.02%
Societe Generale SFH SA	€100,000	0.75%	29/1/2027	103,976	0.00%
Societe Generale SFH SA	€1,000,000	0.13%	2/2/2029	969,179	0.03%
Societe Nationale SNCF SACA	CHF1,000,000	0.23%	18/6/2030	1,103,944	0.03%
Societe Nationale SNCF SACA	€400,000	3.38%	25/5/2033	457,755	0.01%
Societe Nationale SNCF SACA	€100,000	1.00%	25/5/2040	77,636	0.00%
Societe Nationale SNCF SACA	€100,000	0.88%	28/2/2051	57,449	0.00%
Societe Nationale SNCF SACA	€200,000	1.00%	19/1/2061	99,785	0.00%
Suez SACA	€100,000	5.00%	3/11/2032	122,113	0.00%
Suez SACA	€200,000	4.50%	13/11/2033	235,687	0.01%
TDF Infrastructure SASU	€1,000,000	5.63%	21/7/2028	1,161,367	0.03%
Tikehau Capital SCA	€100,000	6.63%	14/3/2030	120,576	0.00%
TotalEnergies Capital International SA	£100,000	1.25%	16/12/2024	123,277	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
TotalEnergies Capital International SA	€200,000	1.49%	8/4/2027	211,201	0.01%
TotalEnergies Capital International SA	\$80,000	3.46%	19/2/2029	77,171	0.00%
TotalEnergies Capital International SA	\$80,000	2.83%	10/1/2030	73,579	0.00%
TotalEnergies Capital International SA	€300,000	0.95%	18/5/2031	288,240	0.01%
TotalEnergies Capital International SA	€100,000	1.62%	18/5/2040	86,606	0.00%
TotalEnergies Capital International SA	\$50,000	2.99%	29/6/2041	38,962	0.00%
TotalEnergies Capital International SA	\$60,000	3.46%	12/7/2049	47,421	0.00%
TotalEnergies Capital International SA	\$195,000	3.13%	29/5/2050	143,473	0.00%
TotalEnergies Capital International SA	\$50,000	3.39%	29/6/2060	37,231	0.00%
TotalEnergies Capital SA	\$115,000	3.88%	11/10/2028	112,886	0.00%
TotalEnergies SE	€200,000	1.63%	Perpetual	197,747	0.01%
TotalEnergies SE	€200,000	2.13%	Perpetual	176,839	0.00%
UNEDIC A.S.SEO	€300,000	1.25%	28/3/2027	318,111	0.01%
UNEDIC A.S.SEO	€500,000	0.00%	25/11/2028	490,026	0.01%
UNEDIC A.S.SEO	€500,000	0.50%	20/3/2029	499,793	0.01%
UNEDIC A.S.SEO	€200,000	0.00%	19/11/2030	186,499	0.01%
UNEDIC A.S.SEO	€200,000	0.01%	25/5/2031	183,843	0.01%
UNEDIC A.S.SEO	€600,000	1.75%	25/11/2032	619,392	0.02%
UNEDIC A.S.SEO	€400,000	0.10%	25/5/2034	338,979	0.01%
UNEDIC A.S.SEO	€300,000	0.50%	25/5/2036	249,669	0.01%
Unibail-Rodamco-Westfield SE	€100,000	2.50%	4/6/2026	108,803	0.00%
Unibail-Rodamco-Westfield SE	€300,000	0.63%	4/5/2027	303,050	0.01%
Unibail-Rodamco-Westfield SE	€200,000	0.75%	25/10/2028	198,133	0.01%
Unibail-Rodamco-Westfield SE	€200,000	2.63%	9/4/2030	214,171	0.01%
Unibail-Rodamco-Westfield SE	€600,000	4.13%	11/12/2030	682,541	0.02%
Unibail-Rodamco-Westfield SE	€100,000	1.88%	15/1/2031	99,206	0.00%
Unibail-Rodamco-Westfield SE	€200,000	1.38%	4/12/2031	186,837	0.01%
Veolia Environnement SA	€700,000	1.75%	10/9/2025	754,309	0.02%
Veolia Environnement SA	€1,500,000	0.00%	9/6/2026	1,540,280	0.04%
Veolia Environnement SA	€100,000	0.50%	14/10/2031	91,447	0.00%
Ville de Paris	€200,000	0.75%	30/11/2041	146,898	0.00%
Vinci SA	€100,000	0.00%	27/11/2028	96,970	0.00%
Vinci SA	€300,000	1.63%	18/1/2029	312,569	0.01%
Vinci SA	€100,000	3.38%	17/10/2032	112,452	0.00%
WEA Finance LLC	\$78,000	2.88%	15/1/2027	69,497	0.00%
WEA Finance LLC/Westfield UK & Europe Finance plc	\$100,000	4.75%	17/9/2044	71,665	0.00%
Wendel SE	€100,000	1.38%	18/1/2034	87,894	0.00%
Westfield America Management Ltd.	€100,000	2.63%	30/3/2029	110,302	0.00%
				246,521,424	6.36%
Germany 5.68% (30 June 2023: 5.78%)					
Aareal Bank AG	€700,000	0.01%	3/8/2026	718,418	0.02%
Aareal Bank AG	€800,000	2.38%	14/9/2029	864,864	0.02%
Adidas AG	€100,000	0.00%	5/10/2028	97,504	0.00%
Allianz Finance II BV	€300,000	0.00%	14/1/2025	320,291	0.01%
Allianz SE	€400,000	4.60%	7/9/2038	452,734	0.01%
Allianz SE	€300,000	2.24%	7/7/2045	321,583	0.01%
Allianz SE	€200,000	5.82%	25/7/2053	241,849	0.01%
Allianz SE	\$100,000	6.35%	6/9/2053	103,437	0.00%
alstria office-AG	€100,000	1.50%	23/6/2026	90,216	0.00%
Amprion GmbH	€100,000	3.45%	22/9/2027	111,710	0.00%
Amprion GmbH	€100,000	3.97%	22/9/2032	115,078	0.00%
Aroundtown SA	€100,000	0.63%	9/7/2025	102,111	0.00%
Aroundtown SA	€100,000	0.38%	15/4/2027	88,786	0.00%
BASF SE	€600,000	0.75%	17/3/2026	629,712	0.02%
BASF SE	€100,000	0.25%	5/6/2027	101,171	0.00%
Bayer AG	€200,000	0.05%	12/1/2025	212,499	0.01%
Bayer AG	€400,000	0.75%	6/1/2027	410,284	0.01%
Bayer AG	€100,000	1.13%	6/1/2030	95,098	0.00%
Bayer AG	€100,000	1.38%	6/7/2032	90,086	0.00%
Bayer AG	€260,000	4.63%	26/5/2033	299,678	0.01%
Bayer AG	€100,000	1.00%	12/1/2036	77,735	0.00%
Bayer US Finance II LLC	\$200,000	4.38%	15/12/2028	190,378	0.01%
Bayer US Finance II LLC	\$25,000	3.95%	15/4/2045	18,308	0.00%
Bayer US Finance II LLC	\$425,000	4.88%	25/6/2048	359,056	0.01%
Bayer US Finance II LLC	\$10,000	4.70%	15/7/2064	7,748	0.00%
Bayerische Landesbank	€200,000	0.25%	14/1/2025	213,927	0.01%
Berlin Hyp AG	€873,000	3.38%	23/8/2028	996,411	0.03%
Bertelsmann SE & Co. KGaA	€100,000	3.50%	29/5/2029	111,922	0.00%
BMW Canada, Inc.	CAD50,000	4.41%	10/2/2027	38,007	0.00%
BMW Finance NV	€143,000	0.50%	22/2/2025	152,673	0.00%
BMW Finance NV	€300,000	0.00%	11/1/2026	312,835	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BMW Finance NV	€93,000	1.00%	22/5/2028	95,279	0.00%
BMW US Capital LLC	\$375,000	3.90%	9/4/2025	370,614	0.01%
BMW US Capital LLC	\$50,000	3.30%	6/4/2027	47,985	0.00%
BMW US Capital LLC	\$50,000	3.75%	12/4/2028	48,395	0.00%
BMW US Capital LLC	\$75,000	5.05%	11/8/2028	76,412	0.00%
BMW US Capital LLC	\$95,000	4.15%	9/4/2030	92,924	0.00%
Bundesobligation	€373,000	0.00%	11/4/2025	398,031	0.01%
Bundesobligation	€3,936,751	0.00%	10/10/2025	4,169,477	0.11%
Bundesobligation	€5,200,000	0.00%	10/4/2026	5,466,509	0.14%
Bundesobligation	€4,000,000	0.00%	9/10/2026	4,169,896	0.11%
Bundesobligation	€4,000,000	1.30%	15/10/2027	4,314,119	0.11%
Bundesrepublik Deutschland Bundesanleihe	€4,400,000	0.50%	15/2/2026	4,683,224	0.12%
Bundesrepublik Deutschland Bundesanleihe	€3,575,000	0.00%	15/8/2026	3,738,157	0.10%
Bundesrepublik Deutschland Bundesanleihe	€925,000	5.63%	4/1/2028	1,163,524	0.03%
Bundesrepublik Deutschland Bundesanleihe	€107,316	0.50%	15/2/2028	111,967	0.00%
Bundesrepublik Deutschland Bundesanleihe	€748,000	4.75%	4/7/2028	924,362	0.02%
Bundesrepublik Deutschland Bundesanleihe	€5,066,994	0.25%	15/8/2028	5,195,642	0.13%
Bundesrepublik Deutschland Bundesanleihe	€6,100,000	0.00%	15/11/2028	6,149,573	0.16%
Bundesrepublik Deutschland Bundesanleihe	€3,537,000	0.00%	15/8/2029	3,520,542	0.09%
Bundesrepublik Deutschland Bundesanleihe	€3,100,000	2.10%	15/11/2029	3,458,734	0.09%
Bundesrepublik Deutschland Bundesanleihe	€645,000	6.25%	4/1/2030	885,102	0.02%
Bundesrepublik Deutschland Bundesanleihe	€1,032,000	0.00%	15/2/2030	1,016,292	0.03%
Bundesrepublik Deutschland Bundesanleihe	€31,000	0.00%	15/8/2030	30,271	0.00%
Bundesrepublik Deutschland Bundesanleihe	€1,000,000	2.40%	15/11/2030	1,137,352	0.03%
Bundesrepublik Deutschland Bundesanleihe	€1,170,000	5.50%	4/1/2031	1,591,741	0.04%
Bundesrepublik Deutschland Bundesanleihe	€1,277,000	0.00%	15/2/2031	1,233,636	0.03%
Bundesrepublik Deutschland Bundesanleihe	€4,028,000	0.00%	15/8/2031	3,852,576	0.10%
Bundesrepublik Deutschland Bundesanleihe	€3,187,591	0.00%	15/2/2032	3,012,143	0.08%
Bundesrepublik Deutschland Bundesanleihe	€4,000,000	1.70%	15/8/2032	4,326,031	0.11%
Bundesrepublik Deutschland Bundesanleihe	€2,535,000	2.30%	15/2/2033	2,871,296	0.08%
Bundesrepublik Deutschland Bundesanleihe	€2,387,055	2.60%	15/8/2033	2,768,389	0.07%
Bundesrepublik Deutschland Bundesanleihe	€2,300,000	0.00%	15/5/2035	2,001,723	0.05%
Bundesrepublik Deutschland Bundesanleihe	€7,778,000	0.00%	15/5/2036	6,589,586	0.17%
Bundesrepublik Deutschland Bundesanleihe	€3,120,000	1.00%	15/5/2038	2,930,740	0.08%
Bundesrepublik Deutschland Bundesanleihe	€1,400,000	4.25%	4/7/2039	1,946,810	0.05%
Bundesrepublik Deutschland Bundesanleihe	€963,000	3.25%	4/7/2042	1,215,898	0.03%
Bundesrepublik Deutschland Bundesanleihe	€873,000	2.50%	4/7/2044	997,215	0.03%
Bundesrepublik Deutschland Bundesanleihe	€3,917,000	2.50%	15/8/2046	4,495,661	0.12%
Bundesrepublik Deutschland Bundesanleihe	€4,044,000	1.25%	15/8/2048	3,630,064	0.09%
Bundesrepublik Deutschland Bundesanleihe	€2,701,000	0.00%	15/8/2050	1,663,824	0.04%
Bundesrepublik Deutschland Bundesanleihe	€1,000,000	0.00%	15/8/2052	589,105	0.02%
Bundesrepublik Deutschland Bundesanleihe	€3,229,405	1.80%	15/8/2053	3,219,416	0.08%
Bundesschatzanweisungen	€2,788,485	3.10%	18/9/2025	3,109,758	0.08%
Clearstream Banking AG	€100,000	0.00%	1/12/2025	104,562	0.00%
Commerzbank AG	€1,400,000	3.38%	12/12/2025	1,560,891	0.04%
Commerzbank AG	€100,000	0.50%	4/12/2026	102,889	0.00%
Commerzbank AG	€100,000	0.88%	18/4/2028	102,597	0.00%
Commerzbank AG	€100,000	5.13%	18/1/2030	115,601	0.00%
Covestro AG	€100,000	4.75%	15/11/2028	117,672	0.00%
Daimler Truck Finance North America LLC	\$200,000	5.40%	20/9/2028	203,879	0.01%
Daimler Truck Finance North America LLC	\$150,000	2.38%	14/12/2028	133,391	0.00%
Daimler Truck Finance North America LLC	\$200,000	5.50%	20/9/2033	203,990	0.01%
Daimler Truck International Finance BV	€200,000	3.88%	19/6/2026	224,655	0.01%
Daimler Truck International Finance BV	€100,000	3.88%	19/6/2029	114,076	0.00%
Deutsche Bahn Finance GmbH	€700,000	1.88%	13/2/2026	850,963	0.02%
Deutsche Bahn Finance GmbH	€100,000	0.38%	3/12/2026	115,330	0.00%
Deutsche Bahn Finance GmbH	€450,000	3.50%	20/9/2027	511,141	0.01%
Deutsche Bahn Finance GmbH	€100,000	3.25%	19/5/2033	113,880	0.00%
Deutsche Bahn Finance GmbH	CHF400,000	0.20%	20/5/2033	426,625	0.01%
Deutsche Bahn Finance GmbH	€100,000	1.63%	16/8/2033	98,147	0.00%
Deutsche Bahn Finance GmbH	€10,000	0.75%	16/7/2035	8,495	0.00%
Deutsche Bahn Finance GmbH	€150,000	1.38%	16/4/2040	127,182	0.00%
Deutsche Bahn Finance GmbH	€590,000	4.00%	23/11/2043	711,210	0.02%
Deutsche Bahn Finance GmbH	€40,000	0.63%	8/12/2050	24,299	0.00%
Deutsche Bahn Finance GmbH	€170,000	1.13%	29/5/2051	118,524	0.00%
Deutsche Bank AG	€100,000	0.50%	22/1/2026	105,293	0.00%
Deutsche Bank AG	€100,000	1.38%	10/6/2026	107,070	0.00%
Deutsche Bank AG	€100,000	4.00%	24/6/2026	123,907	0.00%
Deutsche Bank AG	€100,000	2.13%	24/11/2026	93,725	0.00%
Deutsche Bank AG	€100,000	1.63%	20/1/2027	103,800	0.00%
Deutsche Bank AG	€800,000	2.25%	20/9/2027	870,458	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Deutsche Bank AG	\$200,000	2.31%	16/11/2027	182,844	0.01%
Deutsche Bank AG	€100,000	3.25%	24/5/2028	108,108	0.00%
Deutsche Bank AG	€200,000	5.38%	11/1/2029	231,225	0.01%
Deutsche Bank AG	€100,000	0.01%	2/10/2029	94,934	0.00%
Deutsche Bank AG	\$150,000	6.82%	20/11/2029	157,802	0.01%
Deutsche Bank AG	€200,000	1.75%	19/11/2030	191,994	0.01%
Deutsche Bank AG	€300,000	5.63%	19/5/2031	335,277	0.01%
Deutsche Bank AG	\$100,000	3.55%	18/9/2031	87,749	0.00%
Deutsche Bank AG	\$100,000	3.73%	14/1/2032	83,827	0.00%
Deutsche Bank AG	€200,000	4.00%	24/6/2032	212,469	0.01%
Deutsche Bank AG	€400,000	2.50%	20/9/2032	432,990	0.01%
Deutsche Bank AG	\$200,000	4.88%	1/12/2032	186,913	0.01%
Deutsche Bank AG	\$100,000	3.74%	7/1/2033	82,089	0.00%
Deutsche Bank AG	\$200,000	7.08%	10/2/2034	205,494	0.01%
Deutsche Boerse AG	€500,000	3.75%	28/9/2029	574,428	0.02%
Deutsche Boerse AG	€200,000	3.88%	28/9/2033	235,088	0.01%
Deutsche Lufthansa AG	€500,000	2.88%	16/5/2027	530,681	0.01%
Deutsche Pfandbriefbank AG	\$200,000	0.50%	19/1/2024	199,545	0.01%
Deutsche Pfandbriefbank AG	€700,000	1.00%	13/4/2026	739,681	0.02%
Deutsche Pfandbriefbank AG	€400,000	0.01%	25/8/2026	409,477	0.01%
Deutsche Post AG	€400,000	0.38%	20/5/2026	415,689	0.01%
Deutsche Post AG	€100,000	3.38%	3/7/2033	112,787	0.00%
Deutsche Telekom AG	€100,000	1.75%	25/3/2031	103,781	0.00%
Deutsche Telekom AG	€50,000	2.25%	29/3/2039	51,797	0.00%
Deutsche Telekom AG	\$150,000	3.63%	21/1/2050	120,136	0.00%
Deutsche Telekom International Finance BV	€200,000	2.00%	1/12/2029	213,828	0.01%
Deutsche Telekom International Finance BV	\$325,000	8.75%	15/6/2030	391,784	0.01%
Deutsche Telekom International Finance BV	€100,000	7.63%	15/6/2030	151,223	0.00%
Deutsche Wohnen SE	€100,000	0.50%	7/4/2031	90,864	0.00%
DZ HYP AG	€1,000,000	0.50%	13/11/2025	1,056,869	0.03%
DZ HYP AG	€500,000	0.01%	26/10/2026	511,785	0.01%
DZ HYP AG	€41,000	0.01%	15/11/2030	37,789	0.00%
E.ON International Finance BV	€100,000	1.00%	13/4/2025	107,117	0.00%
E.ON International Finance BV	€100,000	1.50%	31/7/2029	102,710	0.00%
E.ON International Finance BV	\$60,000	6.65%	30/4/2038	66,306	0.00%
E.ON International Finance BV	€100,000	6.75%	27/1/2039	147,393	0.00%
E.ON SE	€100,000	1.00%	7/10/2025	106,598	0.00%
E.ON SE	€700,000	0.13%	18/1/2026	728,653	0.02%
E.ON SE	€100,000	3.50%	26/10/2037	107,825	0.00%
E.ON Energy from Waste GmbH	€200,000	0.36%	30/6/2026	201,683	0.01%
EMD Finance LLC	\$25,000	3.25%	19/3/2025	24,406	0.00%
EnBW Energie Baden-Wuerttemberg AG	€100,000	1.88%	29/6/2080	103,070	0.00%
EnBW Energie Baden-Wuerttemberg AG	€300,000	1.38%	31/8/2081	282,361	0.01%
EnBW International Finance BV	€200,000	0.63%	17/4/2025	212,973	0.01%
EnBW International Finance BV	€100,000	3.63%	22/11/2026	112,414	0.00%
EnBW International Finance BV	€200,000	3.50%	24/7/2028	224,519	0.01%
EnBW International Finance BV	€100,000	4.05%	22/11/2029	115,862	0.00%
EnBW International Finance BV	€100,000	4.00%	24/1/2035	113,951	0.00%
Eurogrid GmbH	€100,000	3.28%	5/9/2031	109,825	0.00%
Eurogrid GmbH	€300,000	0.74%	21/4/2033	261,248	0.01%
Evonik Industries AG	€100,000	2.25%	25/9/2027	106,825	0.00%
EWE AG	€250,000	0.38%	22/10/2032	213,579	0.01%
Free & Hanseatic City of Hamburg	€100,000	0.01%	3/6/2030	94,470	0.00%
Free & Hanseatic City of Hamburg	€25,000	0.80%	11/4/2034	23,005	0.00%
Free State of Bavaria	€100,000	0.15%	3/4/2030	95,729	0.00%
Free State of Bavaria	€100,000	0.01%	18/1/2035	82,972	0.00%
Free State of Saxony	€300,000	0.01%	17/12/2035	240,529	0.01%
Fresenius Finance Ireland plc	€300,000	0.00%	1/10/2025	312,062	0.01%
Fresenius Finance Ireland plc	€200,000	0.88%	1/10/2031	178,611	0.01%
Fresenius Medical Care US Finance III, Inc.	\$150,000	1.88%	1/12/2026	135,430	0.00%
Fresenius Medical Care US Finance III, Inc.	\$150,000	3.75%	15/6/2029	131,480	0.00%
Gemeinsame Deutsche Bundeslaender	€100,000	0.10%	7/10/2026	103,366	0.00%
Gemeinsame Deutsche Bundeslaender	€50,000	0.00%	25/9/2029	48,054	0.00%
Grand City Properties SA	€100,000	1.38%	3/8/2026	101,796	0.00%
Grand City Properties SA	€100,000	0.13%	11/1/2028	92,701	0.00%
Hamburg Commercial Bank AG	€1,400,000	2.00%	20/7/2027	1,505,147	0.04%
Hannover Rueck SE	€400,000	3.38%	Perpetual	434,026	0.01%
Hannover Rueck SE	€100,000	1.13%	9/10/2039	93,905	0.00%
Hannover Rueck SE	€100,000	1.75%	8/10/2040	95,136	0.00%
Hannover Rueck SE	€200,000	5.88%	26/8/2043	246,498	0.01%
Heidelberg Materials AG	€300,000	3.75%	31/5/2032	334,726	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
HOCHTIEF AG	€100,000	0.50%	3/9/2027	100,333	0.00%
HOWOGE Wohnungs-baugesellschaft mbH	€100,000	0.63%	1/11/2028	97,067	0.00%
ING-DiBa AG	€400,000	0.01%	7/10/2028	390,486	0.01%
ING-DiBa AG	€100,000	1.00%	23/5/2039	83,267	0.00%
Investitionsbank Berlin	€300,000	3.13%	13/9/2028	340,378	0.01%
Kreditanstalt fuer Wiederaufbau	\$175,000	1.25%	31/1/2025	168,596	0.01%
Kreditanstalt fuer Wiederaufbau	AUD101,000	4.00%	27/2/2025	68,644	0.00%
Kreditanstalt fuer Wiederaufbau	£100,000	5.50%	18/6/2025	129,004	0.00%
Kreditanstalt fuer Wiederaufbau	€2,000,000	0.13%	30/6/2025	2,123,924	0.06%
Kreditanstalt fuer Wiederaufbau	\$450,000	0.38%	18/7/2025	422,450	0.01%
Kreditanstalt fuer Wiederaufbau	\$175,000	5.13%	29/9/2025	176,942	0.01%
Kreditanstalt fuer Wiederaufbau	\$900,000	0.63%	22/1/2026	835,644	0.02%
Kreditanstalt fuer Wiederaufbau	£804,000	4.13%	18/2/2026	1,022,905	0.03%
Kreditanstalt fuer Wiederaufbau	CAD125,000	0.75%	19/2/2026	88,496	0.00%
Kreditanstalt fuer Wiederaufbau	€3,000,000	2.88%	29/5/2026	3,341,991	0.09%
Kreditanstalt fuer Wiederaufbau	€530,000	0.00%	15/6/2026	551,362	0.02%
Kreditanstalt fuer Wiederaufbau	\$275,000	4.63%	7/8/2026	278,051	0.01%
Kreditanstalt fuer Wiederaufbau	AUD1,500,000	3.20%	11/9/2026	998,889	0.03%
Kreditanstalt fuer Wiederaufbau	€2,334,000	0.00%	30/9/2026	2,411,607	0.06%
Kreditanstalt fuer Wiederaufbau	\$100,000	1.00%	1/10/2026	92,013	0.00%
Kreditanstalt fuer Wiederaufbau	£240,000	0.13%	30/12/2026	274,111	0.01%
Kreditanstalt fuer Wiederaufbau	€809,000	0.00%	31/3/2027	827,080	0.02%
Kreditanstalt fuer Wiederaufbau	€500,000	0.00%	30/4/2027	510,244	0.01%
Kreditanstalt fuer Wiederaufbau	\$560,000	3.00%	20/5/2027	541,063	0.01%
Kreditanstalt fuer Wiederaufbau	€515,000	1.25%	30/6/2027	547,004	0.02%
Kreditanstalt fuer Wiederaufbau	£500,000	3.75%	30/7/2027	634,807	0.02%
Kreditanstalt fuer Wiederaufbau	€248,000	0.00%	15/12/2027	249,417	0.01%
Kreditanstalt fuer Wiederaufbau	€100,000	0.63%	7/1/2028	103,013	0.00%
Kreditanstalt fuer Wiederaufbau	\$180,000	3.75%	15/2/2028	178,221	0.01%
Kreditanstalt fuer Wiederaufbau	€338,000	2.75%	15/3/2028	378,719	0.01%
Kreditanstalt fuer Wiederaufbau	\$500,000	2.88%	3/4/2028	477,707	0.01%
Kreditanstalt fuer Wiederaufbau	\$425,000	3.88%	15/6/2028	422,632	0.01%
Kreditanstalt fuer Wiederaufbau	€600,000	0.00%	15/9/2028	592,894	0.02%
Kreditanstalt fuer Wiederaufbau	€943,000	3.13%	10/10/2028	1,075,688	0.03%
Kreditanstalt fuer Wiederaufbau	€1,200,000	0.75%	15/1/2029	1,221,483	0.03%
Kreditanstalt fuer Wiederaufbau	€400,000	0.00%	15/6/2029	387,688	0.01%
Kreditanstalt fuer Wiederaufbau	\$410,000	1.75%	14/9/2029	364,244	0.01%
Kreditanstalt fuer Wiederaufbau	\$400,000	0.75%	30/9/2030	324,848	0.01%
Kreditanstalt fuer Wiederaufbau	\$100,000	4.75%	29/10/2030	104,422	0.00%
Kreditanstalt fuer Wiederaufbau	£260,000	4.88%	3/2/2031	355,274	0.01%
Kreditanstalt fuer Wiederaufbau	€2,500,000	3.25%	24/3/2031	2,905,100	0.08%
Kreditanstalt fuer Wiederaufbau	€200,000	2.75%	14/2/2033	224,726	0.01%
Kreditanstalt fuer Wiederaufbau	€991,000	2.88%	7/6/2033	1,122,640	0.03%
Kreditanstalt fuer Wiederaufbau	\$275,000	4.13%	15/7/2033	276,613	0.01%
Kreditanstalt fuer Wiederaufbau	\$375,000	0.00%	18/4/2036	225,117	0.01%
Kreditanstalt fuer Wiederaufbau	€100,000	0.38%	20/5/2036	83,501	0.00%
Kreditanstalt fuer Wiederaufbau	€800,000	1.13%	31/3/2037	726,402	0.02%
Kreditanstalt fuer Wiederaufbau	CAD5,000	4.70%	2/6/2037	4,021	0.00%
Kreditanstalt fuer Wiederaufbau	€25,000	1.13%	15/6/2037	22,548	0.00%
Kreditanstalt fuer Wiederaufbau	\$150,000	0.00%	29/6/2037	85,448	0.00%
Kreditanstalt fuer Wiederaufbau	€100,000	0.88%	4/7/2039	83,945	0.00%
Land Baden-Wuerttemberg	€100,000	0.63%	27/1/2026	105,958	0.00%
Land Baden-Wuerttemberg	€200,000	0.01%	2/9/2030	187,984	0.01%
Land Baden-Wuerttemberg	€700,000	0.01%	7/3/2031	647,663	0.02%
Land Baden-Wuerttemberg	€200,000	0.01%	9/7/2032	178,739	0.01%
Land Berlin	€200,000	0.63%	20/3/2026	211,569	0.01%
Land Berlin	€50,000	0.63%	8/2/2027	52,180	0.00%
Land Berlin	€850,000	0.01%	26/10/2028	835,873	0.02%
Land Berlin	€523,000	2.88%	5/4/2029	589,687	0.02%
Land Berlin	€400,000	1.63%	2/8/2032	409,926	0.01%
Land Berlin	€100,000	1.30%	13/6/2033	98,601	0.00%
Land Berlin	€300,000	0.13%	4/6/2035	247,779	0.01%
Land Berlin	€50,000	0.35%	9/9/2050	28,450	0.00%
Land Thuringen	€278,000	0.13%	13/1/2051	144,071	0.00%
Landesbank Baden-Wuerttemberg	€500,000	0.38%	28/2/2028	485,114	0.01%
Landesbank Hessen-Thuringen Girozentrale	€1,600,000	3.38%	20/1/2028	1,817,629	0.05%
Landesbank Hessen-Thuringen Girozentrale	€100,000	0.01%	26/9/2029	95,144	0.00%
Landesbank Hessen-Thuringen Girozentrale	€300,000	4.00%	4/2/2030	342,644	0.01%
Landeskreditbank Baden-Wuerttemberg Foerderbank	\$200,000	0.50%	8/12/2025	185,460	0.01%
Landeskreditbank Baden-Wuerttemberg Foerderbank	£300,000	0.63%	15/12/2025	356,491	0.01%
Landwirtschaftliche Rentenbank	\$50,000	2.00%	13/1/2025	48,613	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Landwirtschaftliche Rentenbank	€300,000	0.50%	6/3/2025	322,037	0.01%
Landwirtschaftliche Rentenbank	\$300,000	0.50%	27/5/2025	283,284	0.01%
Landwirtschaftliche Rentenbank	€200,000	0.25%	29/8/2025	212,438	0.01%
Landwirtschaftliche Rentenbank	\$200,000	0.88%	30/3/2026	185,607	0.01%
Landwirtschaftliche Rentenbank	\$200,000	1.75%	27/7/2026	188,227	0.01%
Landwirtschaftliche Rentenbank	€900,000	0.00%	28/9/2026	929,320	0.02%
Landwirtschaftliche Rentenbank	\$200,000	3.88%	28/9/2027	198,823	0.01%
Landwirtschaftliche Rentenbank	\$25,000	2.50%	15/11/2027	23,629	0.00%
Landwirtschaftliche Rentenbank	\$100,000	3.88%	14/6/2028	99,551	0.00%
Landwirtschaftliche Rentenbank	€500,000	0.00%	13/12/2028	490,501	0.01%
Landwirtschaftliche Rentenbank	€250,000	0.05%	18/12/2029	239,756	0.01%
Landwirtschaftliche Rentenbank	\$100,000	0.88%	3/9/2030	81,523	0.00%
Landwirtschaftliche Rentenbank	€200,000	0.05%	31/1/2031	185,886	0.01%
Landwirtschaftliche Rentenbank	€200,000	1.90%	12/7/2032	210,008	0.01%
Landwirtschaftliche Rentenbank	\$100,000	5.00%	24/10/2033	107,562	0.00%
Landwirtschaftliche Rentenbank	€100,000	0.63%	31/10/2036	85,202	0.00%
LANXESS AG	€200,000	0.63%	1/12/2029	179,752	0.01%
LEG Immobilien SE	€100,000	0.38%	17/1/2026	103,406	0.00%
LEG Immobilien SE	€100,000	1.00%	19/11/2032	85,957	0.00%
Mercedes-Benz Finance Canada, Inc.	CAD140,000	1.65%	22/9/2025	101,178	0.00%
Mercedes-Benz Finance North America LLC	\$500,000	0.75%	1/3/2024	495,989	0.01%
Mercedes-Benz Finance North America LLC	\$150,000	4.95%	30/3/2025	150,044	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	4.80%	30/3/2026	150,126	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	5.20%	3/8/2026	151,981	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	4.80%	30/3/2028	151,493	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	2.63%	10/3/2030	133,699	0.00%
Mercedes-Benz Finance North America LLC	\$150,000	2.45%	2/3/2031	130,004	0.00%
Mercedes-Benz Group AG	€100,000	0.75%	8/2/2030	96,841	0.00%
Mercedes-Benz Group AG	€100,000	1.13%	6/11/2031	96,662	0.00%
Mercedes-Benz Group AG	€200,000	0.75%	11/3/2033	182,302	0.01%
Mercedes-Benz International Finance BV	€100,000	1.38%	26/6/2026	106,110	0.00%
Mercedes-Benz International Finance BV	€100,000	2.00%	22/8/2026	108,168	0.00%
Mercedes-Benz International Finance BV	€300,000	0.63%	6/5/2027	308,533	0.01%
Merck KGaA	€400,000	1.63%	9/9/2080	409,945	0.01%
Muenchener Hypothekenbank eG	€900,000	0.63%	7/5/2027	930,788	0.02%
Muenchener Hypothekenbank eG	€200,000	0.01%	19/10/2039	138,755	0.00%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	€100,000	1.25%	26/5/2041	91,559	0.00%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	€100,000	1.00%	26/5/2042	87,091	0.00%
Niedersachsen Invest GmbH	€100,000	0.00%	16/7/2025	105,498	0.00%
Norddeutsche Landesbank-Girozentrale	€300,000	0.01%	23/9/2026	307,999	0.01%
NRW Bank	\$800,000	0.63%	19/5/2025	756,028	0.02%
NRW Bank	€100,000	0.13%	12/4/2027	102,190	0.00%
NRW Bank	€741,000	3.13%	30/8/2028	841,243	0.02%
NRW Bank	€200,000	0.00%	22/9/2028	196,628	0.01%
NRW Bank	€100,000	0.38%	16/5/2029	98,781	0.00%
NRW Bank	€987,000	3.00%	31/5/2030	1,121,349	0.03%
NRW Bank	€400,000	1.63%	3/8/2032	409,592	0.01%
NRW Bank	€200,000	0.10%	9/7/2035	162,568	0.01%
NRW Bank	€100,000	1.20%	28/3/2039	86,590	0.00%
REWE International Finance BV	€200,000	4.88%	13/9/2030	234,220	0.01%
Robert Bosch GmbH	€100,000	4.00%	2/6/2035	117,054	0.00%
Robert Bosch GmbH	€100,000	4.38%	2/6/2043	118,528	0.00%
RWE AG	€110,000	2.50%	24/8/2025	119,826	0.00%
RWE AG	€210,000	0.50%	26/11/2028	206,820	0.01%
RWE AG	€270,000	3.63%	13/2/2029	307,803	0.01%
RWE AG	€300,000	2.75%	24/5/2030	320,523	0.01%
RWE AG	€123,000	4.13%	13/2/2035	141,125	0.00%
Santander Consumer Bank AG	€100,000	4.50%	30/6/2026	112,940	0.00%
SAP SE	€100,000	1.75%	22/2/2027	109,523	0.00%
SAP SE	€200,000	1.25%	10/3/2028	209,329	0.01%
SAP SE	€100,000	0.38%	18/5/2029	98,269	0.00%
Siemens Financieringsmaatschappij NV	£300,000	1.00%	20/2/2025	366,656	0.01%
Siemens Financieringsmaatschappij NV	€200,000	2.25%	10/3/2025	218,011	0.01%
Siemens Financieringsmaatschappij NV	€100,000	0.00%	20/2/2026	104,071	0.00%
Siemens Financieringsmaatschappij NV	€100,000	0.38%	5/6/2026	104,208	0.00%
Siemens Financieringsmaatschappij NV	\$275,000	2.35%	15/10/2026	259,462	0.01%
Siemens Financieringsmaatschappij NV	€200,000	0.25%	20/2/2029	195,120	0.01%
Siemens Financieringsmaatschappij NV	€100,000	0.13%	5/9/2029	98,530	0.00%
Siemens Financieringsmaatschappij NV	€100,000	2.75%	9/9/2030	109,987	0.00%
Siemens Financieringsmaatschappij NV	€100,000	0.50%	20/2/2032	91,474	0.00%
Siemens Financieringsmaatschappij NV	€200,000	1.25%	25/2/2035	184,353	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Siemens Financieringsmaatschappij NV	€100,000	3.50%	24/2/2036	114,270	0.00%
Siemens Financieringsmaatschappij NV	£200,000	3.75%	10/9/2042	233,085	0.01%
Siemens Financieringsmaatschappij NV	\$365,000	3.30%	15/9/2046	288,334	0.01%
State of Brandenburg	€704,000	3.00%	27/2/2032	803,556	0.02%
State of Brandenburg	€100,000	0.75%	8/8/2036	86,624	0.00%
State of Brandenburg	€30,000	0.30%	4/10/2049	17,258	0.00%
State of Bremen	€1,200,000	0.45%	15/3/2029	1,197,161	0.03%
State of Bremen	€20,000	0.40%	20/8/2049	11,736	0.00%
State of Hesse	€200,000	0.00%	14/4/2026	208,291	0.01%
State of Hesse	€1,800,000	0.00%	10/6/2026	1,869,487	0.05%
State of Hesse	€200,000	1.75%	5/7/2027	215,618	0.01%
State of Hesse	€800,000	1.75%	12/7/2029	851,575	0.02%
State of Hesse	€100,000	0.00%	10/9/2029	96,341	0.00%
State of Hesse	€500,000	0.00%	8/11/2030	466,977	0.01%
State of Hesse	€600,000	0.13%	10/10/2031	551,752	0.02%
State of Lower Saxony	€2,000,000	0.38%	9/1/2026	2,110,147	0.06%
State of Lower Saxony	€150,000	0.00%	11/2/2027	153,479	0.00%
State of Lower Saxony	€800,000	0.01%	25/11/2027	803,886	0.02%
State of Lower Saxony	€50,000	0.01%	13/8/2030	46,957	0.00%
State of Lower Saxony	€600,000	0.01%	10/1/2031	557,464	0.02%
State of Lower Saxony	€25,000	1.13%	12/9/2033	24,118	0.00%
State of Lower Saxony	€200,000	0.05%	9/3/2035	164,751	0.01%
State of North Rhine-Westphalia Germany	€2,100,000	0.00%	5/5/2025	2,230,084	0.06%
State of North Rhine-Westphalia Germany	€50,000	0.00%	26/11/2029	47,793	0.00%
State of North Rhine-Westphalia Germany	€332,000	2.75%	15/1/2032	371,966	0.01%
State of North Rhine-Westphalia Germany	€100,000	0.00%	12/10/2035	80,178	0.00%
State of North Rhine-Westphalia Germany	€70,000	1.25%	12/5/2036	65,209	0.00%
State of North Rhine-Westphalia Germany	€1,040,000	1.65%	22/2/2038	988,499	0.03%
State of North Rhine-Westphalia Germany	€200,000	0.50%	25/11/2039	153,382	0.00%
State of North Rhine-Westphalia Germany	€550,000	1.50%	12/6/2040	494,876	0.01%
State of North Rhine-Westphalia Germany	€200,000	0.60%	4/6/2041	150,072	0.00%
State of North Rhine-Westphalia Germany	€100,000	1.45%	16/2/2043	85,435	0.00%
State of North Rhine-Westphalia Germany	€500,000	1.55%	16/6/2048	414,487	0.01%
State of North Rhine-Westphalia Germany	€100,000	0.20%	27/1/2051	52,971	0.00%
State of North Rhine-Westphalia Germany	€200,000	0.50%	15/1/2052	115,821	0.00%
State of North Rhine-Westphalia Germany	€1,185,000	2.90%	15/1/2053	1,270,859	0.03%
State of North Rhine-Westphalia Germany	€100,000	1.75%	26/10/2057	80,159	0.00%
State of North Rhine-Westphalia Germany	€100,000	1.75%	11/7/2068	76,701	0.00%
State of North Rhine-Westphalia Germany	€250,000	1.95%	26/9/2078	197,591	0.01%
State of North Rhine-Westphalia Germany	€125,000	2.15%	21/3/2119	100,792	0.00%
State of North Rhine-Westphalia Germany	€225,000	1.38%	15/1/2120	131,531	0.00%
State of North Rhine-Westphalia Germany	€100,000	0.95%	10/1/2121	50,331	0.00%
State of North Rhine-Westphalia Germany	€100,000	1.45%	19/1/2122	58,304	0.00%
State of Rhineland-Palatinate	€50,000	0.70%	26/1/2028	51,510	0.00%
State of Saxony-Anhalt	€600,000	0.01%	9/11/2026	617,799	0.02%
State of Saxony-Anhalt	€1,000,000	2.95%	20/6/2033	1,138,493	0.03%
State of Schleswig-Holstein Germany	€300,000	0.01%	16/7/2025	317,443	0.01%
State of Schleswig-Holstein Germany	€500,000	2.38%	22/9/2032	544,615	0.02%
Talanx AG	€200,000	2.25%	5/12/2047	206,038	0.01%
Traton Finance Luxembourg SA	€300,000	0.13%	24/3/2025	316,858	0.01%
UniCredit Bank GmbH	€200,000	0.63%	20/11/2025	211,796	0.01%
UniCredit Bank GmbH	€500,000	0.01%	24/6/2030	466,085	0.01%
UniCredit Bank GmbH	€1,100,000	0.01%	21/1/2036	860,918	0.02%
Vier Gas Transport GmbH	€100,000	4.00%	26/9/2027	113,555	0.00%
Vier Gas Transport GmbH	€200,000	1.50%	25/9/2028	206,118	0.01%
Volkswagen Bank GmbH	€300,000	4.25%	7/1/2026	335,335	0.01%
Volkswagen Bank GmbH	€100,000	2.50%	31/7/2026	107,625	0.00%
Volkswagen Bank GmbH	€100,000	4.38%	3/5/2028	113,899	0.00%
Volkswagen Bank GmbH	€100,000	4.63%	3/5/2031	115,836	0.00%
Volkswagen Financial Services AG	€119,000	0.25%	31/1/2025	126,762	0.00%
Volkswagen Financial Services AG	€200,000	0.00%	12/2/2025	212,166	0.01%
Volkswagen Financial Services AG	€100,000	2.25%	16/10/2026	107,869	0.00%
Volkswagen Financial Services AG	€100,000	0.88%	31/1/2028	99,952	0.00%
Volkswagen Financial Services AG	€300,000	0.38%	12/2/2030	273,790	0.01%
Volkswagen Financial Services NV	£500,000	1.38%	14/9/2028	542,007	0.01%
Volkswagen Group of America Finance LLC	\$200,000	1.25%	24/11/2025	185,757	0.01%
Volkswagen Group of America Finance LLC	\$200,000	4.60%	8/6/2029	195,695	0.01%
Volkswagen International Finance NV	€300,000	3.75%	Perpetual	310,405	0.01%
Volkswagen International Finance NV	€300,000	3.88%	Perpetual	303,626	0.01%
Volkswagen International Finance NV	€100,000	4.38%	Perpetual	100,100	0.00%
Volkswagen International Finance NV	€1,200,000	4.13%	15/11/2025	1,342,075	0.04%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Volkswagen International Finance NV	€100,000	3.88%	29/3/2026	111,283	0.00%
Volkswagen International Finance NV	€100,000	3.75%	28/9/2027	112,053	0.00%
Volkswagen International Finance NV	€200,000	4.25%	29/3/2029	229,668	0.01%
Volkswagen Leasing GmbH	€1,130,000	4.50%	25/3/2026	1,275,571	0.03%
Volkswagen Leasing GmbH	€500,000	0.38%	20/7/2026	512,133	0.01%
Volkswagen Leasing GmbH	€200,000	0.63%	19/7/2029	189,807	0.01%
Volkswagen Leasing GmbH	€250,000	4.75%	25/9/2031	294,566	0.01%
Vonovia Finance BV	€100,000	0.63%	9/7/2026	103,020	0.00%
Vonovia Finance BV	€100,000	1.13%	14/9/2034	82,377	0.00%
Vonovia SE	€100,000	0.00%	16/9/2024	107,227	0.00%
Vonovia SE	€200,000	0.00%	1/12/2025	205,994	0.01%
Vonovia SE	€200,000	4.75%	23/5/2027	229,103	0.01%
Vonovia SE	€400,000	0.38%	16/6/2027	395,024	0.01%
Vonovia SE	€200,000	0.25%	1/9/2028	187,588	0.01%
Vonovia SE	€200,000	2.38%	25/3/2032	193,708	0.01%
Vonovia SE	€100,000	1.50%	14/6/2041	71,836	0.00%
Vonovia SE	€100,000	1.63%	1/9/2051	63,927	0.00%
VW Credit Canada, Inc.	CAD40,000	1.50%	23/9/2025	28,688	0.00%
VW Credit Canada, Inc.	CAD115,000	2.45%	10/12/2026	82,008	0.00%
Wintershall Dea Finance BV	€500,000	1.82%	25/9/2031	475,628	0.01%
Wurth Finance International BV	€100,000	2.13%	23/8/2030	104,005	0.00%
				220,131,792	5.68%
Hong Kong 0.11% (30 June 2023: 0.13%)					
AIA Group Ltd.	\$200,000	3.60%	9/4/2029	189,286	0.01%
AIA Group Ltd.	€400,000	0.88%	9/9/2033	376,885	0.01%
AIA Group Ltd.	\$200,000	3.20%	16/9/2040	151,381	0.00%
Airport Authority	\$200,000	4.75%	12/1/2028	202,682	0.01%
Airport Authority	\$200,000	1.63%	4/2/2031	165,115	0.00%
Airport Authority	\$200,000	2.63%	4/2/2051	137,249	0.00%
Bank of Communications Hong Kong Ltd.	\$250,000	2.30%	8/7/2031	231,650	0.01%
CK Hutchison Group Telecom Finance SA	€100,000	1.13%	17/10/2028	99,608	0.00%
CK Property Finance MTN Ltd.	\$200,000	1.38%	30/6/2026	182,579	0.01%
CLP Power HK Finance Ltd.	\$200,000	3.55%	Perpetual	194,050	0.01%
HKT Capital No 4 Ltd.	\$200,000	3.00%	14/7/2026	190,373	0.01%
Hong Kong Government Bond Programme	HKD250,000	1.97%	17/1/2029	30,364	0.00%
Hong Kong Government Bond Programme	HKD1,350,000	2.13%	16/7/2030	163,046	0.00%
Hong Kong Government Bond Programme	HKD400,000	2.02%	7/3/2034	45,682	0.00%
Hong Kong Government International Bond	\$200,000	4.50%	11/1/2028	203,765	0.01%
Hong Kong Government International Bond	\$200,000	4.63%	11/1/2033	208,126	0.01%
Hong Kong Government International Bond	\$200,000	2.38%	2/2/2051	134,283	0.00%
Hongkong Electric Finance Ltd.	\$200,000	2.25%	9/6/2030	170,802	0.00%
HPHT Finance 21 Ltd.	\$200,000	2.00%	19/3/2026	187,334	0.01%
JMH Co., Ltd.	\$200,000	2.50%	9/4/2031	169,592	0.00%
MTR Corp., Ltd.	\$200,000	1.63%	19/8/2030	166,796	0.00%
Nan Fung Treasury Ltd.	\$200,000	3.63%	27/8/2030	167,823	0.00%
Sun Hung Kai Properties Capital Market Ltd.	\$200,000	2.75%	13/5/2030	173,973	0.00%
Zhejiang Energy International Ltd.	\$200,000	1.74%	20/7/2026	184,151	0.01%
				4,126,595	0.11%
Hungary 0.17% (30 June 2023: 0.14%)					
Hungary Government Bond	HUF165,000,000	1.00%	26/11/2025	433,583	0.01%
Hungary Government Bond	HUF450,000,000	9.50%	21/10/2026	1,409,159	0.04%
Hungary Government Bond	HUF80,000,000	2.75%	22/12/2026	210,387	0.01%
Hungary Government Bond	HUF14,490,000	4.50%	23/3/2028	39,892	0.00%
Hungary Government Bond	HUF106,060,000	6.75%	22/10/2028	318,336	0.01%
Hungary Government Bond	HUF67,200,000	2.00%	23/5/2029	162,048	0.00%
Hungary Government Bond	HUF127,030,000	3.00%	21/8/2030	314,368	0.01%
Hungary Government Bond	HUF220,000,000	4.75%	24/11/2032	586,037	0.01%
Hungary Government Bond	HUF154,120,000	2.25%	20/4/2033	336,652	0.01%
Hungary Government Bond	HUF60,000,000	3.00%	25/4/2041	116,925	0.00%
Hungary Government International Bond	€500,000	1.13%	28/4/2026	518,867	0.01%
Hungary Government International Bond	€67,000	5.00%	22/2/2027	77,164	0.00%
Hungary Government International Bond	\$200,000	6.13%	22/5/2028	208,000	0.01%
Hungary Government International Bond	€150,000	0.13%	21/9/2028	138,639	0.00%
Hungary Government International Bond	\$200,000	6.25%	22/9/2032	213,320	0.01%
Hungary Government International Bond	€200,000	5.38%	12/9/2033	236,227	0.01%
Hungary Government International Bond	\$200,000	5.50%	16/6/2034	203,053	0.00%
Hungary Government International Bond	€100,000	1.75%	5/6/2035	84,682	0.00%
Hungary Government International Bond	\$262,000	7.63%	29/3/2041	312,442	0.01%
Magyar Export-Import Bank Zrt	\$200,000	6.13%	4/12/2027	203,846	0.01%
MFB Magyar Fejlesztési Bank Zrt	€100,000	1.38%	24/6/2025	105,769	0.00%
MOL Hungarian Oil & Gas plc	€100,000	1.50%	8/10/2027	99,949	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
MVM Energetika Zrt	€100,000	0.88%	18/11/2027	94,492	0.00%
MVM Energetika Zrt	\$200,000	7.50%	9/6/2028	208,974	0.01%
				6,632,811	0.17%
India 0.08% (30 June 2023: 0.09%)					
Adani Ports & Special Economic Zone Ltd.	\$200,000	4.38%	3/7/2029	172,368	0.00%
Adani Transmission Step-One Ltd.	\$200,000	4.00%	3/8/2026	183,484	0.00%
Bharat Petroleum Corp., Ltd.	\$200,000	4.00%	8/5/2025	196,506	0.01%
Export-Import Bank of India	\$200,000	3.38%	5/8/2026	192,448	0.01%
Export-Import Bank of India	\$200,000	2.25%	13/1/2031	167,324	0.00%
Indian Railway Finance Corp., Ltd.	\$200,000	2.80%	10/2/2031	172,269	0.00%
NTPC Ltd.	\$400,000	4.25%	26/2/2026	393,938	0.01%
Oil India International Pte Ltd.	\$200,000	4.00%	21/4/2027	193,073	0.01%
Power Finance Corp., Ltd.	\$200,000	3.75%	6/12/2027	190,162	0.00%
REC Ltd.	\$200,000	3.50%	12/12/2024	196,212	0.01%
Reliance Industries Ltd.	\$250,000	4.13%	28/1/2025	247,011	0.01%
Reliance Industries Ltd.	\$250,000	2.88%	12/1/2032	213,907	0.01%
Reliance Industries Ltd.	\$250,000	3.63%	12/1/2052	182,260	0.00%
State Bank of India	\$200,000	4.88%	5/5/2028	199,584	0.01%
UPL Corp., Ltd.	\$200,000	4.63%	16/6/2030	167,615	0.00%
				3,068,161	0.08%
Indonesia 0.72% (30 June 2023: 0.77%)					
Bank Mandiri Persero Tbk PT	\$200,000	2.00%	19/4/2026	186,111	0.00%
Freeport Indonesia PT	\$200,000	6.20%	14/4/2052	198,612	0.01%
Indofood CBP Sukses Makmur Tbk PT	\$200,000	3.40%	9/6/2031	172,951	0.00%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	\$200,000	4.75%	15/5/2025	197,600	0.01%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	\$200,000	5.45%	15/5/2030	201,713	0.01%
Indonesia Government International Bond	€300,000	1.75%	24/4/2025	321,570	0.01%
Indonesia Government International Bond	\$200,000	4.75%	8/1/2026	200,128	0.01%
Indonesia Government International Bond	\$200,000	3.50%	11/1/2028	191,687	0.00%
Indonesia Government International Bond	\$300,000	4.75%	11/2/2029	302,350	0.01%
Indonesia Government International Bond	\$200,000	2.85%	14/2/2030	181,062	0.00%
Indonesia Government International Bond	\$300,000	3.85%	15/10/2030	285,919	0.01%
Indonesia Government International Bond	\$200,000	1.85%	12/3/2031	166,235	0.00%
Indonesia Government International Bond	€100,000	1.40%	30/10/2031	93,393	0.00%
Indonesia Government International Bond	€130,000	1.10%	12/3/2033	113,622	0.00%
Indonesia Government International Bond	\$200,000	8.50%	12/10/2035	265,897	0.01%
Indonesia Government International Bond	\$100,000	6.63%	17/2/2037	117,187	0.00%
Indonesia Government International Bond	\$200,000	5.25%	17/1/2042	207,599	0.01%
Indonesia Government International Bond	\$200,000	4.63%	15/4/2043	196,306	0.00%
Indonesia Government International Bond	\$400,000	5.13%	15/1/2045	414,834	0.01%
Indonesia Government International Bond	\$300,000	5.25%	8/1/2047	313,396	0.01%
Indonesia Government International Bond	\$200,000	4.20%	15/10/2050	179,784	0.00%
Indonesia Government International Bond	\$200,000	3.05%	12/3/2051	152,817	0.00%
Indonesia Government International Bond	\$200,000	5.65%	11/1/2053	218,917	0.01%
Indonesia Government International Bond	\$200,000	4.45%	15/4/2070	180,168	0.00%
Indonesia Treasury Bond	IDR23,300,000,000	6.50%	15/6/2025	1,513,771	0.04%
Indonesia Treasury Bond	IDR7,500,000,000	5.50%	15/4/2026	478,298	0.01%
Indonesia Treasury Bond	IDR4,370,000,000	8.38%	15/9/2026	297,704	0.01%
Indonesia Treasury Bond	IDR7,000,000,000	5.13%	15/4/2027	438,664	0.01%
Indonesia Treasury Bond	IDR3,000,000,000	7.00%	15/5/2027	198,156	0.01%
Indonesia Treasury Bond	IDR2,000,000,000	10.00%	15/2/2028	145,304	0.00%
Indonesia Treasury Bond	IDR2,000,000,000	6.13%	15/5/2028	128,301	0.00%
Indonesia Treasury Bond	IDR21,500,000,000	6.38%	15/8/2028	1,392,885	0.04%
Indonesia Treasury Bond	IDR8,000,000,000	9.00%	15/3/2029	575,781	0.01%
Indonesia Treasury Bond	IDR13,000,000,000	6.88%	15/4/2029	858,505	0.02%
Indonesia Treasury Bond	IDR16,250,000,000	8.25%	15/5/2029	1,137,465	0.03%
Indonesia Treasury Bond	IDR11,300,000,000	7.00%	15/9/2030	751,143	0.02%
Indonesia Treasury Bond	IDR7,300,000,000	7.38%	15/10/2030	491,035	0.01%
Indonesia Treasury Bond	IDR11,900,000,000	6.50%	15/2/2031	771,123	0.02%
Indonesia Treasury Bond	IDR7,000,000,000	8.75%	15/5/2031	509,946	0.01%
Indonesia Treasury Bond	IDR3,000,000,000	6.38%	15/4/2032	192,811	0.00%
Indonesia Treasury Bond	IDR3,575,000,000	7.50%	15/8/2032	245,840	0.01%
Indonesia Treasury Bond	IDR37,600,000,000	7.00%	15/2/2033	2,528,727	0.07%
Indonesia Treasury Bond	IDR12,925,000,000	8.38%	15/3/2034	948,351	0.02%
Indonesia Treasury Bond	IDR10,500,000,000	7.50%	15/6/2035	728,982	0.02%
Indonesia Treasury Bond	IDR9,000,000,000	8.25%	15/5/2036	659,589	0.02%
Indonesia Treasury Bond	IDR10,000,000,000	7.50%	15/5/2038	695,166	0.02%
Indonesia Treasury Bond	IDR4,600,000,000	7.13%	15/6/2038	312,689	0.01%
Indonesia Treasury Bond	IDR10,300,000,000	8.38%	15/4/2039	769,499	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Indonesia Treasury Bond	IDR5,554,000,000	7.50%	15/4/2040	385,408	0.01%
Indonesia Treasury Bond	IDR3,500,000,000	9.50%	15/5/2041	284,607	0.01%
Indonesia Treasury Bond	IDR5,152,000,000	7.13%	15/6/2042	346,944	0.01%
Indonesia Treasury Bond	IDR17,500,000,000	7.13%	15/6/2043	1,179,141	0.03%
Indonesia Treasury Bond	IDR7,000,000,000	7.38%	15/5/2048	479,299	0.01%
Indonesia Treasury Bond	IDR7,900,000,000	6.88%	15/8/2051	512,988	0.01%
Minejasa Capital BV	\$200,000	5.63%	10/8/2037	173,700	0.00%
Pelabuhan Indonesia Persero PT	\$200,000	4.25%	5/5/2025	196,557	0.01%
Pertamina Persero PT	\$400,000	3.10%	21/1/2030	364,351	0.01%
Pertamina Persero PT	\$200,000	3.10%	27/8/2030	180,435	0.00%
Pertamina Persero PT	\$200,000	6.45%	30/5/2044	218,451	0.01%
Pertamina Persero PT	\$200,000	4.15%	25/2/2060	159,023	0.00%
Perusahaan Penerbit SBSN Indonesia III	\$200,000	4.15%	29/3/2027	197,982	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$200,000	4.40%	1/3/2028	199,252	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$400,000	2.80%	23/6/2030	361,052	0.01%
Perusahaan Penerbit SBSN Indonesia III	\$200,000	4.70%	6/6/2032	200,917	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$200,000	4.13%	15/5/2027	195,510	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$200,000	3.00%	30/6/2030	178,287	0.00%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$200,000	6.15%	21/5/2048	206,226	0.01%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	\$200,000	6.25%	25/1/2049	208,713	0.01%
				28,058,436	0.72%
Ireland 0.46% (30 June 2023: 0.45%)					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$450,000	1.75%	30/1/2026	418,444	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$250,000	4.45%	3/4/2026	245,481	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$200,000	2.45%	29/10/2026	185,263	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$200,000	3.65%	21/7/2027	190,140	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	3.00%	29/10/2028	136,935	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$150,000	3.30%	30/1/2032	130,627	0.00%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$350,000	3.40%	29/10/2033	300,708	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	\$250,000	3.85%	29/10/2041	202,182	0.01%
AIB Group plc	€200,000	4.63%	23/7/2029	227,971	0.01%
Avolon Holdings Funding Ltd.	\$25,000	2.88%	15/2/2025	24,142	0.00%
Avolon Holdings Funding Ltd.	\$300,000	2.13%	21/2/2026	278,225	0.01%
Avolon Holdings Funding Ltd.	\$85,000	3.25%	15/2/2027	78,722	0.00%
Avolon Holdings Funding Ltd.	\$102,000	2.53%	18/11/2027	90,473	0.00%
Avolon Holdings Funding Ltd.	\$75,000	6.38%	4/5/2028	76,520	0.00%
Bank of Ireland Group plc	€300,000	1.88%	5/6/2026	322,298	0.01%
Bank of Ireland Group plc	€300,000	4.88%	16/7/2028	346,475	0.01%
Bank of Ireland Group plc	€200,000	5.00%	4/7/2031	235,707	0.01%
Bank of Ireland Group plc	€114,000	6.75%	1/3/2033	136,077	0.00%
CRH America Finance, Inc.	\$340,000	3.95%	4/4/2028	328,639	0.01%
CRH America Finance, Inc.	\$25,000	4.40%	9/5/2047	22,438	0.00%
CRH Funding BV	€100,000	1.63%	5/5/2030	100,641	0.00%
CRH SMW Finance DAC	€800,000	4.00%	11/7/2027	908,111	0.02%
DAA Finance plc	€100,000	1.60%	5/11/2032	94,957	0.00%
Dell Bank International DAC	€300,000	0.50%	27/10/2026	306,581	0.01%
DXC Capital Funding DAC	€100,000	0.45%	15/9/2027	98,057	0.00%
DXC Capital Funding DAC	€100,000	0.95%	15/9/2031	88,443	0.00%
ESB Finance DAC	€100,000	2.13%	8/6/2027	106,510	0.00%
ESB Finance DAC	€100,000	1.88%	14/6/2031	101,228	0.00%
ESB Finance DAC	€115,000	1.00%	19/7/2034	102,031	0.00%
ESB Finance DAC	€100,000	1.88%	21/7/2035	96,365	0.00%
Ireland Government Bond	€1,100,000	5.40%	13/3/2025	1,248,248	0.03%
Ireland Government Bond	€1,565,000	0.20%	15/5/2027	1,619,475	0.04%
Ireland Government Bond	€1,076,000	0.90%	15/5/2028	1,128,223	0.03%
Ireland Government Bond	€400,000	1.10%	15/5/2029	417,946	0.01%
Ireland Government Bond	€355,000	1.35%	18/3/2031	368,505	0.01%
Ireland Government Bond	€1,671,000	0.00%	18/10/2031	1,548,750	0.04%
Ireland Government Bond	€1,300,000	0.35%	18/10/2032	1,209,019	0.03%
Ireland Government Bond	€834,000	0.40%	15/5/2035	730,372	0.02%
Ireland Government Bond	€41,066	1.70%	15/5/2037	40,412	0.00%
Ireland Government Bond	€446,286	0.55%	22/4/2041	344,705	0.01%
Ireland Government Bond	€230,000	3.00%	18/10/2043	263,425	0.01%
Ireland Government Bond	€305,531	2.00%	18/2/2045	291,509	0.01%
Ireland Government Bond	€1,030,000	1.50%	15/5/2050	854,328	0.02%
Kerry Group Financial Services Unltd Co.	€100,000	0.63%	20/9/2029	97,362	0.00%
Kerry Group Financial Services Unltd Co.	€113,000	0.88%	1/12/2031	105,829	0.00%
Linde plc	€200,000	0.38%	30/9/2033	171,800	0.00%
Linde plc	€200,000	1.63%	31/3/2035	189,682	0.01%
Park Aerospace Holdings Ltd.	\$14,000	5.50%	15/2/2024	13,977	0.00%
Ryanair DAC	€436,000	0.88%	25/5/2026	454,676	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
SMBC Aviation Capital Finance DAC	\$200,000	5.45%	3/5/2028	201,100	0.01%
Smurfit Kappa Acquisitions ULC	€200,000	2.88%	15/1/2026	217,657	0.01%
Smurfit Kappa Treasury ULC	€100,000	1.00%	22/9/2033	88,194	0.00%
Vodafone International Financing DAC	€195,000	4.00%	10/2/2043	218,215	0.01%
				17,803,800	0.46%
Israel 0.18% (30 June 2023: 0.19%)					
ICL Group Ltd.	\$75,000	6.38%	31/5/2038	71,383	0.00%
Israel Government Bond - Fixed	ILS1,700,000	3.75%	28/2/2029	485,228	0.01%
Israel Government Bond - Fixed	ILS2,800,000	1.30%	30/4/2032	639,928	0.02%
Israel Government Bond-Fixed	ILS3,200,000	1.75%	31/8/2025	864,578	0.02%
Israel Government Bond-Fixed	ILS4,440,000	0.50%	27/2/2026	1,156,432	0.03%
Israel Government Bond-Fixed	ILS200,000	2.00%	31/3/2027	53,604	0.00%
Israel Government Bond-Fixed	ILS1,100,000	2.25%	28/9/2028	288,663	0.01%
Israel Government Bond-Fixed	ILS2,013,000	1.00%	31/3/2030	477,466	0.01%
Israel Government Bond-Fixed	ILS1,800,000	1.50%	31/5/2037	362,994	0.01%
Israel Government Bond-Fixed	ILS1,000,000	5.50%	31/1/2042	329,100	0.01%
Israel Government Bond-Fixed	ILS2,364,800	3.75%	31/3/2047	599,885	0.02%
Israel Government Bond-Fixed	ILS100,000	2.80%	29/11/2052	19,893	0.00%
Israel Government International Bond	\$200,000	2.88%	16/3/2026	190,636	0.01%
Israel Government International Bond	€150,000	1.50%	18/1/2027	153,595	0.00%
Israel Government International Bond	€200,000	0.63%	18/1/2032	170,509	0.00%
Israel Government International Bond	\$275,000	4.50%	17/1/2033	261,323	0.01%
Israel Government International Bond	\$350,000	4.50%	30/1/2043	307,986	0.01%
Israel Government International Bond	\$200,000	4.13%	17/1/2048	161,318	0.00%
Israel Government International Bond	€30,000	2.50%	16/1/2049	24,933	0.00%
State of Israel	\$300,000	3.38%	15/1/2050	212,297	0.01%
State of Israel	\$200,000	3.80%	13/5/2060	143,115	0.00%
				6,974,866	0.18%
Italy 3.77% (30 June 2023: 3.79%)					
A2A SpA	€200,000	1.50%	16/3/2028	206,896	0.01%
ACEA SpA	€120,000	0.00%	28/9/2025	124,950	0.00%
AMCO - Asset Management Co. SpA	€100,000	4.63%	6/2/2027	113,360	0.00%
Assicurazioni Generali SpA	€110,000	2.43%	14/7/2031	106,115	0.00%
Assicurazioni Generali SpA	€200,000	5.80%	6/7/2032	238,287	0.01%
ASTM SpA	€100,000	1.00%	25/11/2026	102,970	0.00%
ASTM SpA	€100,000	1.50%	25/1/2030	96,046	0.00%
ASTM SpA	€100,000	2.38%	25/11/2033	92,684	0.00%
Autostrade per l'Italia SpA	€100,000	5.13%	14/6/2033	115,520	0.00%
Banco BPM SpA	€400,000	3.88%	18/9/2026	449,923	0.01%
Banco BPM SpA	€647,000	4.63%	29/11/2027	736,738	0.02%
Banco di Desio e della Brianza SpA	€100,000	0.38%	24/7/2026	103,270	0.00%
BPER Banca	€467,000	3.75%	22/10/2028	529,123	0.01%
Cassa Depositi e Prestiti SpA	€600,000	3.50%	19/9/2027	667,596	0.02%
Cassa Depositi e Prestiti SpA	€300,000	4.75%	18/10/2030	350,308	0.01%
Credit Agricole Italia SpA	€500,000	3.50%	15/1/2030	563,630	0.02%
Credit Agricole Italia SpA	€100,000	1.00%	17/1/2045	69,033	0.00%
Enel Finance America LLC	\$200,000	2.88%	12/7/2041	135,721	0.00%
Enel Finance International NV	\$270,000	4.25%	15/6/2025	265,940	0.01%
Enel Finance International NV	€300,000	0.00%	28/5/2026	307,422	0.01%
Enel Finance International NV	\$50,000	4.63%	15/6/2027	49,444	0.00%
Enel Finance International NV	£100,000	1.00%	20/10/2027	112,426	0.00%
Enel Finance International NV	\$150,000	3.50%	6/4/2028	140,608	0.00%
Enel Finance International NV	€200,000	3.88%	9/3/2029	228,223	0.01%
Enel Finance International NV	£200,000	2.88%	11/4/2029	233,760	0.01%
Enel Finance International NV	\$100,000	5.00%	15/6/2032	97,490	0.00%
Enel Finance International NV	€225,000	1.25%	17/1/2035	194,987	0.01%
Enel Finance International NV	€100,000	0.88%	17/6/2036	78,881	0.00%
Enel Finance International NV	\$100,000	6.80%	15/9/2037	109,032	0.00%
Enel Finance International NV	\$130,000	6.00%	7/10/2039	131,988	0.00%
Enel Finance International NV	£100,000	5.75%	14/9/2040	133,290	0.00%
Enel Finance International NV	\$35,000	4.75%	25/5/2047	30,443	0.00%
Enel SpA	€104,000	6.38%	Perpetual	120,006	0.00%
Enel SpA	€100,000	6.63%	Perpetual	117,440	0.00%
Enel SpA	€100,000	2.25%	Perpetual	101,113	0.00%
Enel SpA	€100,000	1.88%	Perpetual	87,445	0.00%
Enel SpA	€160,000	1.38%	Perpetual	154,321	0.00%
Eni SpA	€100,000	2.63%	Perpetual	106,004	0.00%
Eni SpA	€100,000	3.38%	Perpetual	101,261	0.00%
Eni SpA	€100,000	2.00%	Perpetual	100,721	0.00%
Eni SpA	€300,000	1.25%	18/5/2026	317,658	0.01%
Eni SpA	€170,000	3.63%	19/5/2027	190,676	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Eni SpA	\$50,000	4.75%	12/9/2028	49,873	0.00%
Eni SpA	€700,000	3.63%	29/1/2029	794,241	0.02%
Eni SpA	\$150,000	4.25%	9/5/2029	145,969	0.00%
Eni SpA	€100,000	1.00%	11/10/2034	85,582	0.00%
Ferrovie dello Stato Italiane SpA	€400,000	4.13%	23/5/2029	454,190	0.01%
Hera SpA	€250,000	2.50%	25/5/2029	265,892	0.01%
Intesa Sanpaolo SpA	€200,000	2.13%	26/5/2025	216,518	0.01%
Intesa Sanpaolo SpA	€100,000	1.00%	25/9/2025	106,504	0.00%
Intesa Sanpaolo SpA	\$300,000	7.00%	21/11/2025	307,426	0.01%
Intesa Sanpaolo SpA	€207,000	4.00%	19/5/2026	232,010	0.01%
Intesa Sanpaolo SpA	€100,000	1.00%	19/11/2026	103,552	0.00%
Intesa Sanpaolo SpA	€200,000	5.00%	8/3/2028	228,562	0.01%
Intesa Sanpaolo SpA	€536,000	3.63%	30/6/2028	607,158	0.02%
Intesa Sanpaolo SpA	\$50,000	4.00%	23/9/2029	45,539	0.00%
Intesa Sanpaolo SpA	€100,000	4.88%	19/5/2030	116,185	0.00%
Intesa Sanpaolo SpA	€500,000	5.13%	29/8/2031	589,406	0.02%
Intesa Sanpaolo SpA	£200,000	6.63%	31/5/2033	269,281	0.01%
Intesa Sanpaolo SpA	\$200,000	8.25%	21/11/2033	217,509	0.01%
Intesa Sanpaolo SpA	\$200,000	7.20%	28/11/2033	213,446	0.01%
Intesa Sanpaolo SpA	\$200,000	7.78%	20/6/2054	207,838	0.01%
Italgas SpA	€150,000	4.13%	8/6/2032	171,341	0.01%
Italy Buoni Poliennali Del Tesoro	€3,873,000	5.00%	1/3/2025	4,364,926	0.11%
Italy Buoni Poliennali Del Tesoro	€2,865,000	3.40%	28/3/2025	3,173,288	0.08%
Italy Buoni Poliennali Del Tesoro	€1,317,000	1.50%	1/6/2025	1,423,973	0.04%
Italy Buoni Poliennali Del Tesoro	€876,000	1.85%	1/7/2025	951,165	0.03%
Italy Buoni Poliennali Del Tesoro	€1,869,000	1.20%	15/8/2025	2,007,302	0.05%
Italy Buoni Poliennali Del Tesoro	€1,150,000	3.60%	29/9/2025	1,283,601	0.03%
Italy Buoni Poliennali Del Tesoro	€3,000,000	2.50%	15/11/2025	3,292,905	0.09%
Italy Buoni Poliennali Del Tesoro	€4,048,000	3.50%	15/1/2026	4,529,057	0.12%
Italy Buoni Poliennali Del Tesoro	€3,500,000	0.00%	1/4/2026	3,630,417	0.09%
Italy Buoni Poliennali Del Tesoro	€4,536,000	3.80%	15/4/2026	5,119,589	0.13%
Italy Buoni Poliennali Del Tesoro	€1,289,000	2.10%	15/7/2026	1,400,475	0.04%
Italy Buoni Poliennali Del Tesoro	€1,216,000	0.00%	1/8/2026	1,251,167	0.03%
Italy Buoni Poliennali Del Tesoro	€760,000	7.25%	1/11/2026	940,656	0.03%
Italy Buoni Poliennali Del Tesoro	€1,500,000	1.25%	1/12/2026	1,587,378	0.04%
Italy Buoni Poliennali Del Tesoro	€1,322,000	1.10%	1/4/2027	1,384,199	0.04%
Italy Buoni Poliennali Del Tesoro	€3,400,000	0.95%	15/9/2027	3,510,065	0.09%
Italy Buoni Poliennali Del Tesoro	€2,875,000	2.65%	1/12/2027	3,151,069	0.08%
Italy Buoni Poliennali Del Tesoro	€3,172,000	0.25%	15/3/2028	3,140,971	0.08%
Italy Buoni Poliennali Del Tesoro	€2,426,000	3.40%	1/4/2028	2,729,934	0.07%
Italy Buoni Poliennali Del Tesoro	€2,742,000	0.50%	15/7/2028	2,719,286	0.07%
Italy Buoni Poliennali Del Tesoro	€672,000	3.80%	1/8/2028	767,815	0.02%
Italy Buoni Poliennali Del Tesoro	€8,395,000	4.10%	1/2/2029	9,725,373	0.25%
Italy Buoni Poliennali Del Tesoro	€1,182,000	3.00%	1/8/2029	1,300,660	0.03%
Italy Buoni Poliennali Del Tesoro	€1,061,000	3.85%	15/12/2029	1,214,364	0.03%
Italy Buoni Poliennali Del Tesoro	€2,400,000	3.50%	1/3/2030	2,700,796	0.07%
Italy Buoni Poliennali Del Tesoro	€1,200,000	1.35%	1/4/2030	1,188,210	0.03%
Italy Buoni Poliennali Del Tesoro	€503,000	3.70%	15/6/2030	569,982	0.02%
Italy Buoni Poliennali Del Tesoro	€3,644,000	1.65%	1/12/2030	3,617,831	0.09%
Italy Buoni Poliennali Del Tesoro	€1,800,000	0.90%	1/4/2031	1,681,289	0.04%
Italy Buoni Poliennali Del Tesoro	€1,900,000	0.60%	1/8/2031	1,714,923	0.04%
Italy Buoni Poliennali Del Tesoro	€5,193,000	4.00%	30/10/2031	5,977,483	0.15%
Italy Buoni Poliennali Del Tesoro	€3,570,000	0.95%	1/12/2031	3,279,290	0.09%
Italy Buoni Poliennali Del Tesoro	€1,700,000	1.65%	1/3/2032	1,642,021	0.04%
Italy Buoni Poliennali Del Tesoro	€1,813,000	0.95%	1/6/2032	1,639,942	0.04%
Italy Buoni Poliennali Del Tesoro	€1,611,000	2.50%	1/12/2032	1,642,957	0.04%
Italy Buoni Poliennali Del Tesoro	€2,457,000	5.75%	1/2/2033	3,169,044	0.08%
Italy Buoni Poliennali Del Tesoro	€1,740,000	4.40%	1/5/2033	2,048,299	0.05%
Italy Buoni Poliennali Del Tesoro	€204,000	2.45%	1/9/2033	204,529	0.01%
Italy Buoni Poliennali Del Tesoro	€800,000	4.35%	1/11/2033	935,824	0.02%
Italy Buoni Poliennali Del Tesoro	€830,000	4.20%	1/3/2034	957,519	0.03%
Italy Buoni Poliennali Del Tesoro	€298,000	5.00%	1/8/2034	366,431	0.01%
Italy Buoni Poliennali Del Tesoro	€2,338,000	3.35%	1/3/2035	2,483,117	0.06%
Italy Buoni Poliennali Del Tesoro	€2,341,000	4.00%	30/4/2035	2,640,439	0.07%
Italy Buoni Poliennali Del Tesoro	€99,000	1.45%	1/3/2036	84,125	0.00%
Italy Buoni Poliennali Del Tesoro	€817,000	2.25%	1/9/2036	756,408	0.02%
Italy Buoni Poliennali Del Tesoro	€896,000	4.00%	1/2/2037	1,001,707	0.03%
Italy Buoni Poliennali Del Tesoro	€1,017,000	0.95%	1/3/2037	787,039	0.02%
Italy Buoni Poliennali Del Tesoro	€1,641,000	3.25%	1/3/2038	1,664,279	0.04%
Italy Buoni Poliennali Del Tesoro	€1,502,000	5.00%	1/8/2039	1,831,918	0.05%
Italy Buoni Poliennali Del Tesoro	€2,460,000	3.10%	1/3/2040	2,406,098	0.06%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Italy Buoni Poliennali Del Tesoro	€1,358,000	5.00%	1/9/2040	1,656,773	0.04%
Italy Buoni Poliennali Del Tesoro	€1,865,000	1.80%	1/3/2041	1,484,917	0.04%
Italy Buoni Poliennali Del Tesoro	€1,166,000	4.45%	1/9/2043	1,328,159	0.03%
Italy Buoni Poliennali Del Tesoro	€200,000	4.75%	1/9/2044	237,544	0.01%
Italy Buoni Poliennali Del Tesoro	€1,666,000	1.50%	30/4/2045	1,163,197	0.03%
Italy Buoni Poliennali Del Tesoro	€1,200,000	3.25%	1/9/2046	1,148,091	0.03%
Italy Buoni Poliennali Del Tesoro	€1,146,000	2.70%	1/3/2047	997,290	0.03%
Italy Buoni Poliennali Del Tesoro	€1,320,000	3.45%	1/3/2048	1,301,928	0.03%
Italy Buoni Poliennali Del Tesoro	€1,687,000	3.85%	1/9/2049	1,759,667	0.05%
Italy Buoni Poliennali Del Tesoro	€1,544,000	2.45%	1/9/2050	1,246,235	0.03%
Italy Buoni Poliennali Del Tesoro	€340,000	1.70%	1/9/2051	230,389	0.01%
Italy Buoni Poliennali Del Tesoro	€1,010,000	2.15%	1/9/2052	742,183	0.02%
Italy Buoni Poliennali Del Tesoro	€1,358,000	4.50%	1/10/2053	1,542,317	0.04%
Italy Buoni Poliennali Del Tesoro	€858,000	2.80%	1/3/2067	692,979	0.02%
Mediobanca Banca di Credito Finanziario SpA	€100,000	0.88%	15/1/2026	105,096	0.00%
Mediobanca Banca di Credito Finanziario SpA	€150,000	4.88%	13/9/2027	170,348	0.01%
Mediobanca Banca di Credito Finanziario SpA	€300,000	4.75%	14/3/2028	342,469	0.01%
Mediobanca Banca di Credito Finanziario SpA	€100,000	4.63%	7/2/2029	114,972	0.00%
Republic of Italy Government International Bond	\$200,000	1.25%	17/2/2026	184,923	0.01%
Republic of Italy Government International Bond	£25,000	6.00%	4/8/2028	33,457	0.00%
Republic of Italy Government International Bond	\$385,000	5.38%	15/6/2033	387,411	0.01%
Republic of Italy Government International Bond	\$300,000	3.88%	6/5/2051	215,179	0.01%
Snam SpA	€100,000	0.00%	15/8/2025	104,780	0.00%
Snam SpA	€100,000	0.88%	25/10/2026	104,077	0.00%
Snam SpA	€123,000	0.75%	20/6/2029	118,547	0.00%
Terna - Rete Elettrica Nazionale	€100,000	0.38%	25/9/2030	91,413	0.00%
Terna - Rete Elettrica Nazionale	€200,000	0.75%	24/7/2032	180,089	0.01%
UniCredit SpA	€100,000	0.50%	9/4/2025	106,148	0.00%
UniCredit SpA	€100,000	1.25%	16/6/2026	106,624	0.00%
UniCredit SpA	€2,103,000	3.38%	31/1/2027	2,352,186	0.06%
UniCredit SpA	€150,000	4.45%	16/2/2029	169,514	0.01%
UniCredit SpA	€100,000	0.80%	5/7/2029	98,217	0.00%
UniCredit SpA	€200,000	1.63%	18/1/2032	188,869	0.01%
				146,037,894	3.77%
Japan 7.05% (30 June 2023: 7.42%)					
Asahi Group Holdings Ltd.	€100,000	0.34%	19/4/2027	100,631	0.00%
Central Nippon Expressway Co., Ltd.	¥100,000,000	0.39%	18/5/2028	708,781	0.02%
Chugoku Electric Power Co., Inc.	¥100,000,000	0.92%	25/5/2033	694,943	0.02%
Development Bank of Japan, Inc.	£101,000	4.50%	6/6/2025	127,972	0.00%
Development Bank of Japan, Inc.	\$250,000	0.50%	27/8/2025	233,144	0.01%
Development Bank of Japan, Inc.	€200,000	2.13%	1/9/2026	216,995	0.01%
Development Bank of Japan, Inc.	\$200,000	1.25%	20/10/2026	183,165	0.00%
Development Bank of Japan, Inc.	\$200,000	3.25%	28/4/2027	192,834	0.00%
Development Bank of Japan, Inc.	€986,000	3.13%	13/4/2028	1,107,036	0.03%
Development Bank of Japan, Inc.	\$200,000	1.75%	20/10/2031	166,069	0.00%
East Japan Railway Co.	€200,000	1.85%	13/4/2033	197,683	0.01%
East Japan Railway Co.	£300,000	5.25%	22/4/2033	406,449	0.01%
East Japan Railway Co.	€360,000	4.39%	5/9/2043	432,103	0.01%
East Nippon Expressway Co., Ltd.	¥100,000,000	0.23%	18/6/2027	707,455	0.02%
Fukuoka Prefecture	¥10,000,000	0.43%	18/6/2049	53,316	0.00%
Japan Bank for International Cooperation	\$450,000	0.63%	15/7/2025	422,482	0.01%
Japan Bank for International Cooperation	\$500,000	4.25%	26/1/2026	497,185	0.01%
Japan Bank for International Cooperation	\$600,000	4.38%	5/10/2027	601,349	0.02%
Japan Bank for International Cooperation	\$100,000	4.63%	19/7/2028	101,335	0.00%
Japan Bank for International Cooperation	\$200,000	2.00%	17/10/2029	176,067	0.00%
Japan Bank for International Cooperation	\$450,000	1.88%	15/4/2031	379,866	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥60,000,000	0.45%	31/3/2025	426,907	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥30,000,000	0.32%	30/1/2026	212,970	0.01%
Japan Expressway Holding & Debt Repayment Agency	¥200,000,000	0.15%	27/2/2026	1,419,819	0.04%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	1.08%	27/4/2035	728,965	0.02%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	0.15%	31/7/2036	643,805	0.02%
Japan Expressway Holding & Debt Repayment Agency	¥100,000,000	0.62%	30/1/2037	679,067	0.02%
Japan Finance Organization for Municipalities	¥100,000,000	0.44%	15/8/2025	711,138	0.02%
Japan Finance Organization for Municipalities	¥100,000,000	0.16%	15/11/2027	708,775	0.02%
Japan Finance Organization for Municipalities	¥50,000,000	2.12%	26/10/2029	389,834	0.01%
Japan Government Bond	¥385,000,000	0.01%	1/1/2025	2,732,172	0.07%
Japan Government Bond	¥300,000,000	0.01%	1/2/2025	2,129,101	0.05%
Japan Government Bond	¥232,650,000	0.10%	20/3/2025	1,652,680	0.04%
Japan Government Bond	¥80,000,000	0.40%	20/3/2025	570,459	0.01%
Japan Government Bond	¥150,000,000	0.01%	1/4/2025	1,064,413	0.03%
Japan Government Bond	¥460,000,000	0.01%	1/5/2025	3,263,900	0.08%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Japan Government Bond	¥175,000,000	0.10%	20/6/2025	1,243,455	0.03%
Japan Government Bond	¥145,700,000	0.40%	20/6/2025	1,039,751	0.03%
Japan Government Bond	¥58,750,000	2.00%	20/6/2025	429,064	0.01%
Japan Government Bond	¥250,000,000	0.01%	1/7/2025	1,773,510	0.05%
Japan Government Bond	¥245,000,000	0.10%	20/9/2025	1,740,591	0.04%
Japan Government Bond	¥300,000,000	0.10%	1/11/2025	2,131,731	0.05%
Japan Government Bond	¥300,000,000	0.01%	1/12/2025	2,127,123	0.05%
Japan Government Bond	¥185,000,000	0.10%	20/12/2025	1,314,392	0.03%
Japan Government Bond	¥95,750,000	0.30%	20/12/2025	682,918	0.02%
Japan Government Bond	¥100,000,000	0.10%	1/1/2026	710,072	0.02%
Japan Government Bond	¥287,000,000	0.01%	20/3/2026	2,034,583	0.05%
Japan Government Bond	¥122,000,000	0.10%	20/3/2026	866,874	0.02%
Japan Government Bond	¥150,000,000	0.01%	20/6/2026	1,063,212	0.03%
Japan Government Bond	¥100,000,000	0.10%	20/6/2026	710,606	0.02%
Japan Government Bond	¥320,000,000	0.01%	20/9/2026	2,267,276	0.06%
Japan Government Bond	¥82,500,000	0.10%	20/9/2026	586,143	0.02%
Japan Government Bond	¥460,000,000	0.01%	20/12/2026	3,256,650	0.08%
Japan Government Bond	¥212,400,000	0.10%	20/12/2026	1,508,847	0.04%
Japan Government Bond	¥295,000,000	0.01%	20/3/2027	2,087,846	0.05%
Japan Government Bond	¥170,000,000	0.10%	20/3/2027	1,206,988	0.03%
Japan Government Bond	¥240,000,000	0.01%	20/6/2027	1,697,056	0.04%
Japan Government Bond	¥57,950,000	0.10%	20/6/2027	411,240	0.01%
Japan Government Bond	¥360,000,000	0.10%	20/9/2027	2,553,031	0.07%
Japan Government Bond	¥40,000,000	2.10%	20/9/2027	304,582	0.01%
Japan Government Bond	¥100,000,000	0.10%	20/12/2027	708,813	0.02%
Japan Government Bond	¥90,000,000	0.30%	20/12/2027	642,545	0.02%
Japan Government Bond	¥55,000,000	0.20%	20/12/2027	391,057	0.01%
Japan Government Bond	¥451,000,000	0.10%	20/3/2028	3,192,060	0.08%
Japan Government Bond	¥100,000,000	0.20%	20/3/2028	710,366	0.02%
Japan Government Bond	¥272,000,000	0.10%	20/6/2028	1,923,133	0.05%
Japan Government Bond	¥100,000,000	0.30%	20/6/2028	712,885	0.02%
Japan Government Bond	¥306,000,000	0.10%	20/9/2028	2,158,947	0.06%
Japan Government Bond	¥100,000,000	0.40%	20/9/2028	715,334	0.02%
Japan Government Bond	¥261,000,000	0.10%	20/12/2028	1,840,016	0.05%
Japan Government Bond	¥185,000,000	0.10%	20/3/2029	1,303,008	0.03%
Japan Government Bond	¥85,000,000	2.10%	20/3/2029	660,982	0.02%
Japan Government Bond	¥270,950,000	0.10%	20/6/2029	1,907,477	0.05%
Japan Government Bond	¥150,100,000	0.10%	20/9/2029	1,055,703	0.03%
Japan Government Bond	¥80,000,000	2.10%	20/9/2029	626,956	0.02%
Japan Government Bond	¥192,050,000	0.10%	20/12/2029	1,349,341	0.03%
Japan Government Bond	¥100,000,000	2.20%	20/12/2029	790,644	0.02%
Japan Government Bond	¥80,000,000	2.10%	20/12/2029	628,911	0.02%
Japan Government Bond	¥180,000,000	2.10%	20/3/2030	1,420,799	0.04%
Japan Government Bond	¥140,000,000	2.20%	20/3/2030	1,110,969	0.03%
Japan Government Bond	¥80,000,000	0.10%	20/3/2030	561,987	0.01%
Japan Government Bond	¥164,650,000	1.60%	20/6/2030	1,265,139	0.03%
Japan Government Bond	¥150,000,000	0.10%	20/6/2030	1,051,958	0.03%
Japan Government Bond	¥282,800,000	0.10%	20/9/2030	1,975,166	0.05%
Japan Government Bond	¥105,000,000	0.10%	20/12/2030	731,422	0.02%
Japan Government Bond	¥90,000,000	2.10%	20/12/2030	715,331	0.02%
Japan Government Bond	¥343,000,000	0.10%	20/3/2031	2,382,390	0.06%
Japan Government Bond	¥205,000,000	1.90%	20/3/2031	1,609,855	0.04%
Japan Government Bond	¥60,000,000	2.20%	20/3/2031	480,345	0.01%
Japan Government Bond	¥239,400,000	0.10%	20/6/2031	1,658,003	0.04%
Japan Government Bond	¥27,750,000	1.90%	20/6/2031	218,131	0.01%
Japan Government Bond	¥313,000,000	0.10%	20/9/2031	2,161,439	0.06%
Japan Government Bond	¥50,000,000	0.10%	20/12/2031	344,276	0.01%
Japan Government Bond	¥25,000,000	1.80%	20/12/2031	195,712	0.00%
Japan Government Bond	¥122,000,000	0.20%	20/3/2032	845,516	0.02%
Japan Government Bond	¥100,000,000	1.80%	20/3/2032	785,777	0.02%
Japan Government Bond	¥50,000,000	1.70%	20/6/2032	390,150	0.01%
Japan Government Bond	¥51,750,000	0.20%	20/6/2032	357,455	0.01%
Japan Government Bond	¥20,000,000	1.60%	20/6/2032	154,726	0.00%
Japan Government Bond	¥160,000,000	1.70%	20/9/2032	1,248,262	0.03%
Japan Government Bond	¥80,000,000	0.20%	20/9/2032	551,920	0.01%
Japan Government Bond	¥170,000,000	0.50%	20/12/2032	1,199,735	0.03%
Japan Government Bond	¥120,000,000	1.70%	20/12/2032	936,015	0.02%
Japan Government Bond	¥64,000,000	1.80%	20/12/2032	503,164	0.01%
Japan Government Bond	¥285,000,000	0.50%	20/3/2033	2,006,835	0.05%
Japan Government Bond	¥100,000,000	1.50%	20/3/2033	768,586	0.02%
Japan Government Bond	¥46,000,000	1.60%	20/3/2033	356,145	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Japan Government Bond	¥160,000,000	0.40%	20/6/2033	1,113,959	0.03%
Japan Government Bond	¥92,000,000	1.70%	20/6/2033	718,808	0.02%
Japan Government Bond	¥160,000,000	0.80%	20/9/2033	1,154,019	0.03%
Japan Government Bond	¥75,000,000	1.70%	20/9/2033	585,920	0.02%
Japan Government Bond	¥320,000,000	1.60%	20/12/2033	2,478,872	0.06%
Japan Government Bond	¥237,000,000	1.50%	20/3/2034	1,822,462	0.05%
Japan Government Bond	¥225,000,000	1.50%	20/6/2034	1,729,481	0.04%
Japan Government Bond	¥389,150,000	1.40%	20/9/2034	2,953,426	0.08%
Japan Government Bond	¥325,000,000	1.20%	20/12/2034	2,418,978	0.06%
Japan Government Bond	¥229,200,000	1.20%	20/3/2035	1,702,231	0.04%
Japan Government Bond	¥207,450,000	1.30%	20/6/2035	1,557,408	0.04%
Japan Government Bond	¥180,000,000	1.20%	20/9/2035	1,336,009	0.03%
Japan Government Bond	¥233,000,000	1.00%	20/12/2035	1,684,933	0.04%
Japan Government Bond	¥146,200,000	0.40%	20/3/2036	986,300	0.03%
Japan Government Bond	¥170,000,000	0.20%	20/6/2036	1,109,960	0.03%
Japan Government Bond	¥65,000,000	2.50%	20/6/2036	549,386	0.01%
Japan Government Bond	¥206,550,000	0.50%	20/9/2036	1,401,069	0.04%
Japan Government Bond	¥195,000,000	0.60%	20/12/2036	1,330,231	0.03%
Japan Government Bond	¥41,500,000	2.30%	20/12/2036	344,094	0.01%
Japan Government Bond	¥245,000,000	0.70%	20/3/2037	1,687,069	0.04%
Japan Government Bond	¥30,000,000	2.40%	20/3/2037	251,386	0.01%
Japan Government Bond	¥165,000,000	0.60%	20/6/2037	1,119,375	0.03%
Japan Government Bond	¥235,000,000	0.60%	20/9/2037	1,585,460	0.04%
Japan Government Bond	¥50,000,000	2.50%	20/9/2037	423,585	0.01%
Japan Government Bond	¥189,000,000	0.60%	20/12/2037	1,271,289	0.03%
Japan Government Bond	¥240,450,000	0.50%	20/3/2038	1,588,200	0.04%
Japan Government Bond	¥50,000,000	2.50%	20/3/2038	423,556	0.01%
Japan Government Bond	¥263,200,000	0.50%	20/6/2038	1,731,215	0.04%
Japan Government Bond	¥197,000,000	0.70%	20/9/2038	1,329,195	0.03%
Japan Government Bond	¥40,000,000	2.40%	20/9/2038	336,605	0.01%
Japan Government Bond	¥221,500,000	0.50%	20/12/2038	1,445,361	0.04%
Japan Government Bond	¥220,000,000	0.40%	20/3/2039	1,406,677	0.04%
Japan Government Bond	¥40,000,000	2.30%	20/3/2039	330,878	0.01%
Japan Government Bond	¥232,700,000	0.30%	20/6/2039	1,458,123	0.04%
Japan Government Bond	¥207,000,000	0.30%	20/9/2039	1,290,386	0.03%
Japan Government Bond	¥90,000,000	2.20%	20/9/2039	734,814	0.02%
Japan Government Bond	¥225,600,000	0.30%	20/12/2039	1,400,376	0.04%
Japan Government Bond	¥233,000,000	2.30%	20/3/2040	1,924,181	0.05%
Japan Government Bond	¥216,400,000	0.40%	20/3/2040	1,357,899	0.03%
Japan Government Bond	¥293,750,000	0.40%	20/6/2040	1,834,761	0.05%
Japan Government Bond	¥233,000,000	2.00%	20/9/2040	1,845,546	0.05%
Japan Government Bond	¥285,000,000	0.40%	20/9/2040	1,771,711	0.05%
Japan Government Bond	¥344,050,000	0.50%	20/12/2040	2,164,727	0.06%
Japan Government Bond	¥306,600,000	0.50%	20/3/2041	1,919,345	0.05%
Japan Government Bond	¥128,000,000	2.20%	20/3/2041	1,039,417	0.03%
Japan Government Bond	¥258,000,000	0.40%	20/6/2041	1,580,300	0.04%
Japan Government Bond	¥280,000,000	0.50%	20/9/2041	1,738,477	0.04%
Japan Government Bond	¥123,300,000	2.00%	20/9/2041	972,127	0.02%
Japan Government Bond	¥264,000,000	0.50%	20/12/2041	1,632,086	0.04%
Japan Government Bond	¥293,000,000	0.80%	20/3/2042	1,906,113	0.05%
Japan Government Bond	¥102,000,000	2.00%	20/3/2042	803,653	0.02%
Japan Government Bond	¥238,000,000	0.90%	20/6/2042	1,569,962	0.04%
Japan Government Bond	¥296,000,000	1.10%	20/9/2042	2,015,957	0.05%
Japan Government Bond	¥195,000,000	1.90%	20/9/2042	1,510,913	0.04%
Japan Government Bond	¥307,950,000	1.40%	20/12/2042	2,200,177	0.06%
Japan Government Bond	¥215,000,000	1.10%	20/3/2043	1,456,342	0.04%
Japan Government Bond	¥90,000,000	1.80%	20/3/2043	684,857	0.02%
Japan Government Bond	¥220,000,000	1.10%	20/6/2043	1,486,094	0.04%
Japan Government Bond	¥160,000,000	1.90%	20/6/2043	1,234,696	0.03%
Japan Government Bond	¥170,000,000	1.50%	20/9/2043	1,227,878	0.03%
Japan Government Bond	¥140,350,000	1.80%	20/9/2043	1,065,121	0.03%
Japan Government Bond	¥165,000,000	1.70%	20/12/2043	1,231,964	0.03%
Japan Government Bond	¥200,000,000	1.70%	20/3/2044	1,490,794	0.04%
Japan Government Bond	¥82,450,000	1.70%	20/6/2044	613,197	0.02%
Japan Government Bond	¥62,150,000	1.70%	20/9/2044	461,791	0.01%
Japan Government Bond	¥58,600,000	1.50%	20/12/2044	419,922	0.01%
Japan Government Bond	¥169,250,000	1.50%	20/3/2045	1,210,899	0.03%
Japan Government Bond	¥75,000,000	1.60%	20/6/2045	545,153	0.01%
Japan Government Bond	¥56,250,000	1.40%	20/9/2045	394,514	0.01%
Japan Government Bond	¥72,000,000	1.40%	20/12/2045	503,179	0.01%
Japan Government Bond	¥164,550,000	0.80%	20/3/2046	1,016,550	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Japan Government Bond	¥124,000,000	0.30%	20/6/2046	680,591	0.02%
Japan Government Bond	¥115,000,000	0.50%	20/9/2046	658,774	0.02%
Japan Government Bond	¥157,000,000	0.60%	20/12/2046	917,659	0.02%
Japan Government Bond	¥106,500,000	0.80%	20/3/2047	649,570	0.02%
Japan Government Bond	¥110,000,000	0.80%	20/6/2047	669,431	0.02%
Japan Government Bond	¥120,000,000	0.80%	20/9/2047	728,680	0.02%
Japan Government Bond	¥115,600,000	0.80%	20/12/2047	699,094	0.02%
Japan Government Bond	¥175,000,000	0.80%	20/3/2048	1,054,671	0.03%
Japan Government Bond	¥30,000,000	2.40%	20/3/2048	249,222	0.01%
Japan Government Bond	¥189,450,000	0.70%	20/6/2048	1,111,259	0.03%
Japan Government Bond	¥107,300,000	0.90%	20/9/2048	658,117	0.02%
Japan Government Bond	¥137,300,000	0.70%	20/12/2048	798,630	0.02%
Japan Government Bond	¥134,550,000	0.50%	20/3/2049	740,310	0.02%
Japan Government Bond	¥55,000,000	2.20%	20/3/2049	439,634	0.01%
Japan Government Bond	¥143,200,000	0.40%	20/6/2049	763,990	0.02%
Japan Government Bond	¥131,500,000	0.40%	20/9/2049	698,284	0.02%
Japan Government Bond	¥151,450,000	0.40%	20/12/2049	804,245	0.02%
Japan Government Bond	¥157,900,000	0.40%	20/3/2050	832,715	0.02%
Japan Government Bond	¥13,150,000	2.20%	20/3/2050	105,024	0.00%
Japan Government Bond	¥173,000,000	0.60%	20/6/2050	960,403	0.02%
Japan Government Bond	¥189,500,000	0.60%	20/9/2050	1,048,668	0.03%
Japan Government Bond	¥240,150,000	0.70%	20/12/2050	1,362,448	0.04%
Japan Government Bond	¥188,000,000	0.70%	20/3/2051	1,063,055	0.03%
Japan Government Bond	¥110,000,000	2.20%	20/3/2051	877,952	0.02%
Japan Government Bond	¥183,000,000	0.70%	20/6/2051	1,031,371	0.03%
Japan Government Bond	¥190,000,000	0.70%	20/9/2051	1,067,926	0.03%
Japan Government Bond	¥258,000,000	0.70%	20/12/2051	1,448,175	0.04%
Japan Government Bond	¥185,000,000	1.00%	20/3/2052	1,123,556	0.03%
Japan Government Bond	¥110,550,000	2.00%	20/3/2052	847,395	0.02%
Japan Government Bond	¥190,400,000	1.30%	20/6/2052	1,245,053	0.03%
Japan Government Bond	¥197,400,000	1.40%	20/9/2052	1,320,992	0.03%
Japan Government Bond	¥212,000,000	1.60%	20/12/2052	1,484,927	0.04%
Japan Government Bond	¥235,300,000	1.40%	20/3/2053	1,571,092	0.04%
Japan Government Bond	¥71,400,000	1.90%	20/3/2053	535,387	0.01%
Japan Government Bond	¥240,000,000	1.20%	20/6/2053	1,522,474	0.04%
Japan Government Bond	¥140,000,000	1.80%	20/9/2053	1,025,573	0.03%
Japan Government Bond	¥84,000,000	1.70%	20/3/2054	600,799	0.02%
Japan Government Bond	¥69,150,000	1.40%	20/3/2055	457,952	0.01%
Japan Government Bond	¥209,500,000	0.40%	20/3/2056	1,015,227	0.03%
Japan Government Bond	¥167,650,000	0.90%	20/3/2057	951,078	0.02%
Japan Government Bond	¥179,900,000	0.80%	20/3/2058	979,936	0.03%
Japan Government Bond	¥192,500,000	0.50%	20/3/2059	933,583	0.02%
Japan Government Bond	¥291,600,000	0.50%	20/3/2060	1,399,361	0.04%
Japan Government Bond	¥280,000,000	0.70%	20/3/2061	1,432,208	0.04%
Japan Government Bond	¥280,500,000	1.00%	20/3/2062	1,577,404	0.04%
Japan Government Bond	¥208,000,000	1.30%	20/3/2063	1,279,665	0.03%
Japan Housing Finance Agency	¥70,000,000	0.04%	19/9/2025	495,682	0.01%
Japan Housing Finance Agency	¥100,000,000	0.08%	20/10/2026	707,001	0.02%
Japan International Cooperation Agency	¥500,000	4.00%	23/5/2028	492,483	0.01%
JT International Financial Services BV	€100,000	2.38%	7/4/2081	105,392	0.00%
JT International Financial Services BV	€100,000	2.88%	7/10/2083	101,207	0.00%
Kansai Electric Power Co., Inc.	¥51,000,000	0.47%	25/5/2027	361,891	0.01%
Kyushu Electric Power Co., Inc.	¥1,000,000	0.43%	25/5/2029	6,993	0.00%
Kyushu Electric Power Co., Inc.	¥10,000,000	0.34%	25/4/2031	68,071	0.00%
Major Joint Local Government Bond	¥30,000,000	0.51%	25/9/2025	213,458	0.01%
Major Joint Local Government Bond	¥100,000,000	0.08%	24/4/2026	708,694	0.02%
Major Joint Local Government Bond	¥40,000,000	0.06%	25/8/2026	283,093	0.01%
Major Joint Local Government Bond	¥22,000,000	0.21%	25/3/2027	156,196	0.00%
Major Joint Local Government Bond	¥28,000,000	0.15%	24/9/2027	198,103	0.01%
Major Joint Local Government Bond	¥70,000,000	0.20%	25/5/2028	494,968	0.01%
Major Joint Local Government Bond	¥100,000,000	0.21%	23/6/2028	707,075	0.02%
Major Joint Local Government Bond	¥100,000,000	0.26%	24/11/2028	707,823	0.02%
Major Joint Local Government Bond	¥100,000,000	0.21%	25/12/2028	705,800	0.02%
Major Joint Local Government Bond	¥150,000,000	0.17%	25/7/2030	1,046,353	0.03%
Major Joint Local Government Bond	¥100,000,000	0.15%	25/9/2030	695,952	0.02%
Major Joint Local Government Bond	¥100,000,000	0.36%	23/7/2032	694,465	0.02%
Meiji Yasuda Life Insurance Co.	\$20,000	5.20%	20/10/2045	19,749	0.00%
Mitsubishi HC Capital, Inc.	\$200,000	5.08%	15/9/2027	200,527	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	2.19%	25/2/2025	193,220	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	5.54%	17/4/2026	200,527	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$328,000	2.76%	13/9/2026	309,543	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mitsubishi UFJ Financial Group, Inc.	\$200,000	2.34%	19/1/2028	184,903	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	5.35%	13/9/2028	202,895	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$250,000	5.42%	22/2/2029	254,577	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$400,000	3.74%	7/3/2029	382,034	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	5.24%	19/4/2029	202,715	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	2.31%	20/7/2032	166,050	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	2.85%	19/1/2033	171,470	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$250,000	4.32%	19/4/2033	238,760	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$300,000	5.44%	22/2/2034	309,812	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$200,000	5.41%	19/4/2034	206,158	0.01%
Mitsubishi UFJ Financial Group, Inc.	\$75,000	4.15%	7/3/2039	68,998	0.00%
Mitsubishi UFJ Financial Group, Inc.	\$50,000	3.75%	18/7/2039	43,821	0.00%
Mizuho Financial Group, Inc.	\$200,000	4.35%	20/10/2025	195,341	0.00%
Mizuho Financial Group, Inc.	¥15,000,000	0.65%	26/1/2027	105,674	0.00%
Mizuho Financial Group, Inc.	\$100,000	1.23%	22/5/2027	91,124	0.00%
Mizuho Financial Group, Inc.	\$200,000	1.55%	9/7/2027	182,839	0.00%
Mizuho Financial Group, Inc.	\$200,000	5.41%	13/9/2028	202,525	0.01%
Mizuho Financial Group, Inc.	\$200,000	5.78%	6/7/2029	205,869	0.01%
Mizuho Financial Group, Inc.	\$300,000	2.87%	13/9/2030	265,361	0.01%
Mizuho Financial Group, Inc.	€200,000	0.69%	7/10/2030	183,982	0.00%
Mizuho Financial Group, Inc.	\$450,000	1.98%	8/9/2031	367,779	0.01%
Mizuho Financial Group, Inc.	¥62,000,000	0.98%	28/10/2032	421,998	0.01%
Mizuho Financial Group, Inc.	€300,000	4.42%	20/5/2033	348,620	0.01%
MUFG Bank Ltd.	¥100,000,000	1.95%	12/11/2025	725,316	0.02%
Nidec Corp.	€200,000	0.05%	30/3/2026	203,879	0.01%
Nippon Life Insurance Co.	\$325,000	4.70%	20/1/2046	317,730	0.01%
Nippon Life Insurance Co.	\$75,000	4.00%	19/9/2047	70,715	0.00%
Nippon Life Insurance Co.	\$475,000	3.40%	23/1/2050	418,948	0.01%
Nissan Motor Acceptance Co. LLC	\$200,000	2.45%	15/9/2028	171,278	0.00%
Nissan Motor Co., Ltd.	\$200,000	4.35%	17/9/2027	191,407	0.00%
Nissan Motor Co., Ltd.	\$200,000	4.81%	17/9/2030	187,138	0.00%
Nomura Holdings, Inc.	\$50,000	2.65%	16/1/2025	48,493	0.00%
Nomura Holdings, Inc.	\$100,000	1.85%	16/7/2025	94,610	0.00%
Nomura Holdings, Inc.	\$200,000	2.33%	22/1/2027	183,442	0.00%
Nomura Holdings, Inc.	\$50,000	3.10%	16/1/2030	44,206	0.00%
Nomura Holdings, Inc.	\$150,000	2.68%	16/7/2030	127,788	0.00%
Nomura Holdings, Inc.	\$200,000	6.18%	18/1/2033	213,016	0.01%
NTT Finance Corp.	€700,000	0.01%	3/3/2025	742,169	0.02%
NTT Finance Corp.	€100,000	0.40%	13/12/2028	98,122	0.00%
NTT Finance Corp.	€100,000	0.34%	3/3/2030	95,039	0.00%
NTT Finance Corp.	¥100,000,000	0.38%	20/9/2030	685,345	0.02%
NTT Finance Corp.	\$325,000	2.07%	3/4/2031	271,515	0.01%
Nuclear Damage Compensation & Decommissioning Facilitation Corp.	¥100,000,000	0.23%	30/11/2026	711,603	0.02%
ORIX Corp.	\$25,000	3.70%	18/7/2027	24,068	0.00%
Osaka Prefecture	¥10,000,000	1.20%	28/9/2035	73,399	0.00%
Panasonic Holdings Corp.	\$5,000	3.11%	19/7/2029	4,590	0.00%
Sompo Japan Insurance, Inc.	¥100,000,000	0.43%	14/10/2027	706,079	0.02%
Sumitomo Life Insurance Co.	\$230,000	4.00%	14/9/2077	216,604	0.01%
Sumitomo Mitsui Banking Corp.	\$200,000	2.44%	18/6/2024	197,043	0.01%
Sumitomo Mitsui Banking Corp.	€1,000,000	0.01%	10/9/2025	1,043,616	0.03%
Sumitomo Mitsui Banking Corp.	€100,000	0.41%	7/11/2029	94,249	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$700,000	1.47%	8/7/2025	662,496	0.02%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	0.95%	12/1/2026	184,282	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$250,000	3.78%	9/3/2026	243,758	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	2.63%	14/7/2026	189,629	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$50,000	1.40%	17/9/2026	45,513	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$100,000	3.01%	19/10/2026	95,245	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$100,000	3.45%	11/1/2027	96,098	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	2.17%	14/1/2027	184,999	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$300,000	3.36%	12/7/2027	285,397	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	5.52%	13/1/2028	204,743	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$50,000	1.90%	17/9/2028	43,769	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$375,000	4.31%	16/10/2028	365,230	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$225,000	3.04%	16/7/2029	205,481	0.01%
Sumitomo Mitsui Financial Group, Inc.	€100,000	0.63%	23/10/2029	94,513	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	2.75%	15/1/2030	176,939	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$150,000	2.14%	23/9/2030	124,650	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$50,000	2.22%	17/9/2031	41,280	0.00%
Sumitomo Mitsui Financial Group, Inc.	\$350,000	5.77%	13/1/2033	369,678	0.01%
Sumitomo Mitsui Financial Group, Inc.	\$200,000	3.05%	14/1/2042	155,039	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sumitomo Mitsui Financial Group, Inc.	\$100,000	6.18%	13/7/2043	111,403	0.00%
Sumitomo Mitsui Trust Bank Ltd.	€300,000	0.01%	15/10/2027	295,033	0.01%
Takeda Pharmaceutical Co., Ltd.	€200,000	1.00%	9/7/2029	196,860	0.01%
Takeda Pharmaceutical Co., Ltd.	\$200,000	2.05%	31/3/2030	171,468	0.00%
Takeda Pharmaceutical Co., Ltd.	\$200,000	3.03%	9/7/2040	153,972	0.00%
Takeda Pharmaceutical Co., Ltd.	€100,000	2.00%	9/7/2040	87,640	0.00%
Takeda Pharmaceutical Co., Ltd.	\$200,000	3.18%	9/7/2050	143,136	0.00%
Tokyo Metropolitan Government	¥150,000,000	0.10%	20/9/2030	1,040,089	0.03%
Toyota Motor Corp.	\$50,000	1.34%	25/3/2026	46,612	0.00%
Toyota Motor Corp.	\$50,000	5.28%	13/7/2026	50,893	0.00%
Toyota Motor Corp.	\$50,000	5.12%	13/7/2028	51,876	0.00%
Toyota Motor Corp.	\$5,000	2.76%	2/7/2029	4,686	0.00%
Toyota Motor Corp.	\$230,000	2.36%	25/3/2031	202,000	0.01%
Toyota Motor Corp.	\$50,000	5.12%	13/7/2033	53,906	0.00%
Toyota Motor Finance Netherlands BV	£180,000	4.63%	8/6/2026	229,937	0.01%
West Nippon Expressway Co., Ltd.	¥10,000,000	0.18%	28/8/2026	70,782	0.00%
West Nippon Expressway Co., Ltd.	¥100,000,000	0.20%	19/10/2026	708,079	0.02%
				273,364,840	7.05%
Jersey 0.00% (30 June 2023: 0.00%)					
Jersey International Bond	£100,000	2.88%	6/5/2052	90,808	0.00%
				90,808	0.00%
Kazakhstan 0.02% (30 June 2023: 0.02%)					
Kazakhstan Government International Bond	\$200,000	5.13%	21/7/2025	202,554	0.01%
Kazakhstan Government International Bond	\$200,000	6.50%	21/7/2045	228,074	0.01%
KazMunayGas National Co. JSC	\$200,000	4.75%	19/4/2027	194,954	0.00%
KazMunayGas National Co. JSC	\$200,000	6.38%	24/10/2048	188,130	0.00%
				813,712	0.02%
Kuwait 0.02% (30 June 2023: 0.02%)					
Kuwait International Government Bond	\$200,000	3.50%	20/3/2027	195,331	0.01%
MEGlobal BV	\$200,000	4.25%	3/11/2026	193,550	0.00%
MEGlobal Canada ULC	\$200,000	5.88%	18/5/2030	205,678	0.01%
NBK SPC Ltd.	\$200,000	1.63%	15/9/2027	181,320	0.00%
				775,879	0.02%
Latvia 0.04% (30 June 2023: 0.04%)					
Latvia Government International Bond	€400,000	3.50%	17/1/2028	451,056	0.01%
Latvia Government International Bond	€700,000	0.00%	24/1/2029	664,262	0.02%
Latvia Government International Bond	€349,000	0.00%	17/3/2031	307,633	0.01%
				1,422,951	0.04%
Lithuania 0.02% (30 June 2023: 0.02%)					
Lithuania Government International Bond	€156,000	2.13%	1/6/2032	157,820	0.01%
Lithuania Government International Bond	€388,000	3.88%	14/6/2033	448,586	0.01%
Lithuania Government International Bond	€250,000	0.75%	15/7/2051	143,893	0.00%
				750,299	0.02%
Luxembourg 0.12% (30 June 2023: 0.12%)					
Acef Holding SCA	€200,000	1.25%	26/4/2030	177,140	0.01%
ArcelorMittal SA	\$65,000	4.55%	11/3/2026	64,032	0.00%
ArcelorMittal SA	€228,000	4.88%	26/9/2026	260,018	0.01%
ArcelorMittal SA	\$50,000	6.55%	29/11/2027	52,489	0.00%
ArcelorMittal SA	\$50,000	4.25%	16/7/2029	48,758	0.00%
ArcelorMittal SA	\$75,000	6.80%	29/11/2032	81,134	0.00%
ArcelorMittal SA	\$100,000	7.00%	15/10/2039	108,196	0.00%
Blackstone Property Partners Europe Holdings Sarl	£100,000	2.00%	20/10/2025	118,513	0.00%
Blackstone Property Partners Europe Holdings Sarl	€100,000	1.25%	26/4/2027	97,029	0.00%
Blackstone Property Partners Europe Holdings Sarl	€300,000	3.63%	29/10/2029	304,766	0.01%
CBRE Global Investors Open-Ended Funds SCA SICAV-SIF-Pan European Core Fund	€100,000	0.90%	12/10/2029	91,775	0.00%
Czech Gas Networks Investments Sarl	€100,000	1.00%	16/7/2027	101,552	0.00%
JAB Holdings BV	€300,000	4.75%	29/6/2032	352,664	0.01%
JAB Holdings BV	€100,000	5.00%	12/6/2033	119,081	0.01%
Logicor Financing Sarl	€100,000	1.50%	13/7/2026	103,396	0.00%
Logicor Financing Sarl	€300,000	3.25%	13/11/2028	314,981	0.01%
Logicor Financing Sarl	€100,000	0.88%	14/1/2031	85,391	0.00%
Prologis International Funding II SA	€100,000	3.63%	7/3/2030	109,615	0.00%
Prologis International Funding II SA	€200,000	0.75%	23/3/2033	168,476	0.01%
SELP Finance Sarl	€100,000	1.50%	20/12/2026	103,340	0.00%
SELP Finance Sarl	€100,000	3.75%	10/8/2027	110,483	0.00%
State of the Grand-Duchy of Luxembourg	€579,000	3.00%	2/3/2033	669,007	0.02%
State of the Grand-Duchy of Luxembourg	€380,000	3.25%	2/3/2043	444,273	0.01%
Traton Finance Luxembourg SA	€300,000	4.13%	18/1/2025	332,589	0.01%
Traton Finance Luxembourg SA	€200,000	4.25%	16/5/2028	227,175	0.01%
				4,645,873	0.12%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Macau 0.01% (30 June 2023: 0.00%)					
Sands China Ltd.	\$200,000	5.38%	8/8/2025	197,036	0.00%
Sands China Ltd.	\$200,000	5.65%	8/8/2028	197,257	0.01%
Sands China Ltd.	\$200,000	4.63%	18/6/2030	182,191	0.00%
				576,484	0.01%
Malaysia 0.49% (30 June 2023: 0.47%)					
Axiata SPV2 Bhd	\$200,000	2.16%	19/8/2030	169,794	0.00%
Goh! Capital Ltd.	\$200,000	4.25%	24/1/2027	192,658	0.01%
Khazanah Global Sukuk Bhd	\$200,000	4.69%	1/6/2028	201,011	0.01%
Malaysia Government Bond	MYR4,500,000	3.88%	14/3/2025	985,647	0.03%
Malaysia Government Bond	MYR4,200,000	3.96%	15/9/2025	922,844	0.02%
Malaysia Government Bond	MYR7,870,000	3.91%	15/7/2026	1,730,768	0.04%
Malaysia Government Bond	MYR1,500,000	3.90%	16/11/2027	330,440	0.01%
Malaysia Government Bond	MYR3,000,000	3.52%	20/4/2028	651,385	0.02%
Malaysia Government Bond	MYR5,300,000	3.73%	15/6/2028	1,160,110	0.03%
Malaysia Government Bond	MYR9,900,000	4.50%	30/4/2029	2,242,397	0.06%
Malaysia Government Bond	MYR2,490,000	3.89%	15/8/2029	547,275	0.01%
Malaysia Government Bond	MYR1,200,000	2.63%	15/4/2031	242,122	0.01%
Malaysia Government Bond	MYR1,200,000	4.13%	15/4/2032	266,896	0.01%
Malaysia Government Bond	MYR4,000,000	3.58%	15/7/2032	855,852	0.02%
Malaysia Government Bond	MYR3,920,000	4.64%	7/11/2033	916,538	0.02%
Malaysia Government Bond	MYR5,600,000	3.83%	5/7/2034	1,212,603	0.03%
Malaysia Government Bond	MYR700,000	4.25%	31/5/2035	156,726	0.00%
Malaysia Government Bond	MYR2,000,000	4.76%	7/4/2037	469,587	0.01%
Malaysia Government Bond	MYR1,010,000	4.89%	8/6/2038	241,635	0.01%
Malaysia Government Bond	MYR3,950,000	3.76%	22/5/2040	823,321	0.02%
Malaysia Government Bond	MYR6,000,000	4.70%	15/10/2042	1,406,089	0.04%
Malaysia Government Bond	MYR97,000	4.94%	30/9/2043	23,168	0.00%
Malaysia Government Bond	MYR300,000	4.74%	15/3/2046	69,986	0.00%
Malaysia Government Bond	MYR730,000	4.92%	6/7/2048	175,777	0.00%
Malaysia Government Bond	MYR3,780,000	4.07%	15/6/2050	801,564	0.02%
Malaysia Government Bond	MYR3,600,000	4.46%	31/3/2053	811,568	0.02%
Malaysia Wakala Sukuk Bhd	\$250,000	2.07%	28/4/2031	216,552	0.01%
Petronas Capital Ltd.	\$200,000	3.50%	18/3/2025	196,511	0.01%
Petronas Capital Ltd.	\$400,000	3.50%	21/4/2030	375,070	0.01%
Petronas Capital Ltd.	\$200,000	4.50%	18/3/2045	183,423	0.00%
Petronas Capital Ltd.	\$200,000	4.55%	21/4/2050	183,279	0.00%
Petronas Capital Ltd.	\$200,000	4.80%	21/4/2060	189,112	0.01%
				18,951,708	0.49%
Mexico 0.64% (30 June 2023: 0.67%)					
America Movil SAB de CV	£300,000	5.00%	27/10/2026	387,048	0.01%
America Movil SAB de CV	\$200,000	3.63%	22/4/2029	189,029	0.01%
America Movil SAB de CV	£100,000	5.75%	28/6/2030	136,659	0.00%
America Movil SAB de CV	£100,000	4.95%	22/7/2033	130,702	0.00%
America Movil SAB de CV	\$100,000	6.13%	30/3/2040	108,790	0.00%
America Movil SAB de CV	\$350,000	4.38%	22/4/2049	310,332	0.01%
Banco Inbursa SA Institucion De Banca Multiple Grupo Financiero Inbursa	\$175,000	4.38%	11/4/2027	168,712	0.00%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	\$150,000	5.38%	17/4/2025	149,478	0.00%
Coca-Cola Femsa SAB de CV	\$150,000	2.75%	22/1/2030	134,660	0.00%
Comision Federal de Electricidad	\$400,000	4.75%	23/2/2027	390,712	0.01%
Comision Federal de Electricidad	\$200,000	4.68%	9/2/2051	140,595	0.00%
Fomento Economico Mexicano SAB de CV	\$150,000	3.50%	16/1/2050	114,123	0.00%
Grupo Bimbo SAB de CV	\$200,000	4.00%	6/9/2049	159,499	0.00%
Grupo Televisa SAB	\$200,000	6.63%	15/1/2040	209,968	0.01%
Industrias Penoles SAB de CV	\$200,000	4.15%	12/9/2029	186,150	0.01%
Industrias Penoles SAB de CV	\$200,000	4.75%	6/8/2050	160,798	0.00%
Infraestructura Energetica Nova SAPI de CV	\$200,000	3.75%	14/1/2028	186,394	0.01%
Mexican Bonos	MXN15,500,000	10.00%	5/12/2024	910,851	0.02%
Mexican Bonos	MXN11,000,000	5.00%	6/3/2025	614,596	0.02%
Mexican Bonos	MXN31,500,000	5.75%	5/3/2026	1,715,412	0.04%
Mexican Bonos	MXN8,500,000	7.00%	3/9/2026	472,532	0.01%
Mexican Bonos	MXN29,000,000	5.50%	4/3/2027	1,531,485	0.04%
Mexican Bonos	MXN22,800,000	7.50%	3/6/2027	1,276,658	0.03%
Mexican Bonos	MXN5,000,000	8.50%	1/3/2029	288,439	0.01%
Mexican Bonos	MXN20,500,000	8.50%	31/5/2029	1,187,729	0.03%
Mexican Bonos	MXN30,500,000	7.75%	29/5/2031	1,685,196	0.04%
Mexican Bonos	MXN18,500,000	7.50%	26/5/2033	992,132	0.03%
Mexican Bonos	MXN7,000,000	7.75%	23/11/2034	379,593	0.01%
Mexican Bonos	MXN6,000,000	10.00%	20/11/2036	383,024	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mexican Bonos	MXN14,500,000	8.50%	18/11/2038	819,892	0.02%
Mexican Bonos	MXN24,500,000	7.75%	13/11/2042	1,275,802	0.03%
Mexican Bonos	MXN18,300,000	8.00%	7/11/2047	968,912	0.03%
Mexican Bonos	MXN13,500,000	8.00%	31/7/2053	710,644	0.02%
Mexico City Airport Trust	\$200,000	5.50%	31/7/2047	171,887	0.01%
Mexico Government International Bond	\$400,000	3.90%	27/4/2025	396,096	0.01%
Mexico Government International Bond	€100,000	1.35%	18/9/2027	103,170	0.00%
Mexico Government International Bond	\$200,000	4.50%	22/4/2029	197,282	0.01%
Mexico Government International Bond	€300,000	1.13%	17/1/2030	284,388	0.01%
Mexico Government International Bond	\$200,000	3.25%	16/4/2030	181,122	0.01%
Mexico Government International Bond	\$400,000	2.66%	24/5/2031	338,168	0.01%
Mexico Government International Bond	\$100,000	7.50%	8/4/2033	114,526	0.00%
Mexico Government International Bond	\$400,000	4.88%	19/5/2033	385,399	0.01%
Mexico Government International Bond	€300,000	1.45%	25/10/2033	258,543	0.01%
Mexico Government International Bond	\$200,000	3.50%	12/2/2034	169,264	0.00%
Mexico Government International Bond	\$200,000	6.35%	9/2/2035	209,411	0.01%
Mexico Government International Bond	€100,000	2.88%	8/4/2039	88,808	0.00%
Mexico Government International Bond	\$550,000	4.28%	14/8/2041	455,323	0.01%
Mexico Government International Bond	\$230,000	4.75%	8/3/2044	197,341	0.01%
Mexico Government International Bond	\$200,000	4.60%	23/1/2046	166,658	0.00%
Mexico Government International Bond	\$200,000	4.35%	15/1/2047	160,878	0.00%
Mexico Government International Bond	\$200,000	4.60%	10/2/2048	164,945	0.00%
Mexico Government International Bond	€300,000	2.13%	25/10/2051	200,354	0.01%
Mexico Government International Bond	\$400,000	6.34%	4/5/2053	407,958	0.01%
Mexico Government International Bond	\$400,000	3.77%	24/5/2061	270,992	0.01%
Mexico Government International Bond	\$200,000	3.75%	19/4/2071	133,666	0.00%
Mexico Government International Bond	\$320,000	5.75%	12/10/2110	286,085	0.01%
Orbia Advance Corp. SAB de CV	\$200,000	5.50%	15/1/2048	169,526	0.00%
Southern Copper Corp.	\$100,000	7.50%	27/7/2035	115,785	0.00%
Southern Copper Corp.	\$125,000	6.75%	16/4/2040	139,808	0.00%
Southern Copper Corp.	\$215,000	5.88%	23/4/2045	218,659	0.01%
Trust Fibra Uno	\$200,000	5.25%	30/1/2026	195,225	0.01%
Trust Fibra Uno	\$200,000	4.87%	15/1/2030	181,363	0.01%
				24,839,176	0.64%
Netherlands 1.62% (30 June 2023: 1.54%)					
ABB Finance BV	€106,000	3.25%	16/1/2027	118,450	0.00%
ABN AMRO Bank NV	£100,000	1.38%	16/1/2025	122,457	0.00%
ABN AMRO Bank NV	€500,000	1.25%	28/5/2025	535,436	0.01%
ABN AMRO Bank NV	€200,000	0.50%	15/4/2026	209,085	0.01%
ABN AMRO Bank NV	\$200,000	4.80%	18/4/2026	195,744	0.01%
ABN AMRO Bank NV	£200,000	5.25%	26/5/2026	256,947	0.01%
ABN AMRO Bank NV	€500,000	3.88%	21/12/2026	563,577	0.02%
ABN AMRO Bank NV	\$275,000	1.54%	16/6/2027	249,570	0.01%
ABN AMRO Bank NV	€300,000	4.00%	16/1/2028	339,838	0.01%
ABN AMRO Bank NV	£100,000	5.13%	22/2/2028	129,594	0.00%
ABN AMRO Bank NV	€100,000	4.38%	20/10/2028	114,543	0.00%
ABN AMRO Bank NV	€100,000	0.50%	23/9/2029	93,863	0.00%
ABN AMRO Bank NV	\$200,000	2.47%	13/12/2029	175,651	0.01%
ABN AMRO Bank NV	€500,000	1.50%	30/9/2030	511,944	0.01%
ABN AMRO Bank NV	€500,000	1.13%	12/1/2032	488,631	0.01%
ABN AMRO Bank NV	€400,000	3.00%	1/6/2032	431,095	0.01%
ABN AMRO Bank NV	€100,000	5.13%	22/2/2033	113,631	0.00%
ABN AMRO Bank NV	€100,000	0.38%	14/1/2035	84,117	0.00%
Achmea BV	€200,000	4.25%	Perpetual	218,806	0.01%
Akzo Nobel NV	€100,000	2.00%	28/3/2032	99,128	0.00%
ASML Holding NV	€1,000,000	3.50%	6/12/2025	1,113,446	0.03%
ASR Nederland NV	€100,000	7.00%	7/12/2043	124,494	0.00%
BNG Bank NV	£100,000	1.63%	26/8/2025	121,269	0.00%
BNG Bank NV	\$200,000	0.50%	24/11/2025	185,625	0.01%
BNG Bank NV	\$80,000	2.38%	16/3/2026	76,668	0.00%
BNG Bank NV	\$200,000	5.25%	26/10/2026	205,393	0.01%
BNG Bank NV	AUD75,000	3.50%	19/7/2027	49,883	0.00%
BNG Bank NV	€400,000	0.75%	11/1/2028	412,913	0.01%
BNG Bank NV	€862,000	3.00%	23/4/2030	976,088	0.03%
BNG Bank NV	\$200,000	1.00%	3/6/2030	164,478	0.00%
BNG Bank NV	€340,000	0.25%	12/1/2032	310,795	0.01%
BNG Bank NV	€577,000	3.25%	29/8/2033	666,239	0.02%
BNG Bank NV	€100,000	0.13%	9/7/2035	81,754	0.00%
BNG Bank NV	€100,000	0.88%	24/10/2036	86,902	0.00%
BNG Bank NV	€300,000	3.50%	27/9/2038	350,663	0.01%
Coloplast Finance BV	€108,000	2.25%	19/5/2027	115,777	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cooperatieve Rabobank UA	\$250,000	4.38%	4/8/2025	245,504	0.01%
Cooperatieve Rabobank UA	\$400,000	1.34%	24/6/2026	377,070	0.01%
Cooperatieve Rabobank UA	\$383,000	3.75%	21/7/2026	367,133	0.01%
Cooperatieve Rabobank UA	\$250,000	1.00%	24/9/2026	232,053	0.01%
Cooperatieve Rabobank UA	£100,000	5.25%	14/9/2027	129,043	0.00%
Cooperatieve Rabobank UA	€200,000	4.63%	27/1/2028	228,765	0.01%
Cooperatieve Rabobank UA	€100,000	4.23%	25/4/2029	113,680	0.00%
Cooperatieve Rabobank UA	€300,000	4.00%	10/1/2030	342,181	0.01%
Cooperatieve Rabobank UA	€700,000	3.11%	7/6/2033	790,925	0.02%
Cooperatieve Rabobank UA	€100,000	0.75%	21/6/2039	79,696	0.00%
Cooperatieve Rabobank UA	\$200,000	5.25%	4/8/2045	198,065	0.01%
Cooperatieve Rabobank UA	£50,000	5.38%	3/8/2060	74,789	0.00%
CTP NV	€100,000	0.50%	21/6/2025	104,025	0.00%
CTP NV	€150,000	1.50%	27/9/2031	128,905	0.00%
Daimler Truck International Finance BV	€100,000	1.25%	6/4/2025	107,402	0.00%
Daimler Truck International Finance BV	€100,000	1.63%	6/4/2027	105,704	0.00%
de Volksbank NV	€200,000	4.63%	23/11/2027	227,259	0.01%
de Volksbank NV	€100,000	0.38%	3/3/2028	96,111	0.00%
de Volksbank NV	€100,000	1.75%	22/10/2030	103,988	0.00%
de Volksbank NV	€600,000	0.38%	16/9/2041	415,894	0.01%
Enel Finance International NV	€112,000	4.00%	20/2/2031	127,905	0.00%
Enel Finance International NV	\$200,000	7.75%	14/10/2052	246,599	0.01%
Euronext NV	€200,000	1.00%	18/4/2025	213,471	0.01%
Euronext NV	€100,000	0.13%	17/5/2026	102,715	0.00%
Euronext NV	€100,000	1.50%	17/5/2041	82,979	0.00%
EXOR NV	€180,000	0.88%	19/1/2031	171,271	0.00%
GSK Capital BV	€100,000	3.13%	28/11/2032	111,725	0.00%
Heineken NV	\$75,000	3.50%	29/1/2028	72,748	0.00%
Heineken NV	€200,000	2.25%	30/3/2030	211,810	0.01%
ING Bank NV	€1,400,000	3.00%	15/2/2026	1,551,586	0.04%
ING Bank NV	€200,000	3.00%	15/2/2033	224,119	0.01%
ING Groep NV	€500,000	1.13%	14/2/2025	537,874	0.01%
ING Groep NV	\$275,000	1.40%	1/7/2026	258,734	0.01%
ING Groep NV	€1,400,000	1.25%	16/2/2027	1,470,833	0.04%
ING Groep NV	\$200,000	1.73%	1/4/2027	185,055	0.01%
ING Groep NV	€200,000	0.25%	18/2/2029	191,710	0.01%
ING Groep NV	€100,000	2.13%	26/5/2031	105,381	0.00%
ING Groep NV	€200,000	1.00%	16/11/2032	195,367	0.01%
ING Groep NV	€100,000	4.75%	23/5/2034	117,523	0.00%
ING Groep NV	\$200,000	6.11%	11/9/2034	210,325	0.01%
JDE Peet's NV	€300,000	0.24%	16/1/2025	318,991	0.01%
JDE Peet's NV	\$150,000	2.25%	24/9/2031	120,129	0.00%
JDE Peet's NV	€100,000	1.13%	16/6/2033	88,486	0.00%
JT International Financial Services BV	\$200,000	3.88%	28/9/2028	191,034	0.01%
Koninklijke Ahold Delhaize NV	€100,000	3.50%	4/4/2028	112,759	0.00%
Koninklijke Ahold Delhaize NV	€300,000	0.38%	18/3/2030	280,591	0.01%
Koninklijke KPN NV	€300,000	3.88%	3/7/2031	343,622	0.01%
Koninklijke Philips NV	\$50,000	6.88%	11/3/2038	55,812	0.00%
LeasePlan Corp. NV	€300,000	0.25%	7/9/2026	304,427	0.01%
Nederlandse Gasunie NV	€100,000	0.38%	3/10/2031	90,351	0.00%
Nederlandse Waterschapsbank NV	AUD200,000	3.40%	22/7/2025	134,458	0.00%
Nederlandse Waterschapsbank NV	\$200,000	0.50%	2/12/2025	185,508	0.01%
Nederlandse Waterschapsbank NV	€700,000	2.75%	9/11/2027	780,556	0.02%
Nederlandse Waterschapsbank NV	AUD100,000	3.30%	2/5/2029	64,616	0.00%
Nederlandse Waterschapsbank NV	€489,000	3.00%	20/4/2033	556,007	0.01%
Nederlandse Waterschapsbank NV	€100,000	1.50%	15/6/2039	90,651	0.00%
Netherlands Government Bond	€2,000,000	0.25%	15/7/2025	2,133,332	0.06%
Netherlands Government Bond	€1,300,000	0.00%	15/1/2026	1,368,377	0.04%
Netherlands Government Bond	€180,000	0.50%	15/7/2026	190,456	0.01%
Netherlands Government Bond	€5,025,000	0.00%	15/1/2027	5,199,335	0.13%
Netherlands Government Bond	€610,000	0.75%	15/7/2027	642,495	0.02%
Netherlands Government Bond	€1,000,000	0.75%	15/7/2028	1,039,577	0.03%
Netherlands Government Bond	€1,800,000	0.00%	15/1/2029	1,788,010	0.05%
Netherlands Government Bond	€300,000	0.25%	15/7/2029	299,277	0.01%
Netherlands Government Bond	€336,000	2.50%	15/1/2030	378,153	0.01%
Netherlands Government Bond	€2,600,000	0.00%	15/7/2030	2,498,602	0.07%
Netherlands Government Bond	€2,570,000	0.50%	15/7/2032	2,450,498	0.06%
Netherlands Government Bond	€902,000	2.50%	15/1/2033	1,013,753	0.03%
Netherlands Government Bond	€1,030,000	4.00%	15/1/2037	1,327,361	0.03%
Netherlands Government Bond	€1,694,000	0.00%	15/1/2038	1,323,567	0.03%
Netherlands Government Bond	€1,082,000	0.50%	15/1/2040	885,433	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Netherlands Government Bond	€1,290,000	3.75%	15/1/2042	1,680,043	0.04%
Netherlands Government Bond	€1,370,000	2.75%	15/1/2047	1,585,970	0.04%
Netherlands Government Bond	€1,060,000	0.00%	15/1/2052	603,068	0.02%
Netherlands Government Bond	€820,000	2.00%	15/1/2054	817,605	0.02%
NIBC Bank NV	€100,000	0.88%	8/7/2025	105,634	0.00%
NIBC Bank NV	€100,000	0.50%	19/3/2027	102,951	0.00%
NIBC Bank NV	€500,000	0.13%	21/4/2031	454,703	0.01%
NN Group NV	€200,000	4.50%	Perpetual	220,057	0.01%
NN Group NV	€150,000	6.00%	3/11/2043	176,620	0.01%
NXP BV/NXP Funding LLC	\$50,000	5.35%	1/3/2026	50,228	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$100,000	4.30%	18/6/2029	97,166	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$250,000	2.50%	11/5/2031	212,633	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$50,000	5.00%	15/1/2033	49,915	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	\$200,000	3.13%	15/2/2042	149,472	0.00%
Royal Schiphol Group NV	€100,000	0.00%	22/4/2025	105,638	0.00%
Royal Schiphol Group NV	€100,000	0.38%	8/9/2027	100,753	0.00%
Royal Schiphol Group NV	€124,000	0.88%	8/9/2032	113,698	0.00%
Royal Schiphol Group NV	€106,000	0.75%	22/4/2033	94,070	0.00%
Sandoz Finance BV	€200,000	4.22%	17/4/2030	229,026	0.01%
Sandoz Finance BV	€200,000	4.50%	17/11/2033	234,290	0.01%
Sartorius Finance BV	€400,000	4.25%	14/9/2026	451,731	0.01%
Sartorius Finance BV	€200,000	4.88%	14/9/2035	232,950	0.01%
Shell International Finance BV	\$100,000	3.25%	11/5/2025	98,100	0.00%
Shell International Finance BV	€1,000,000	2.50%	24/3/2026	1,094,929	0.03%
Shell International Finance BV	\$400,000	2.50%	12/9/2026	380,812	0.01%
Shell International Finance BV	€300,000	1.63%	20/1/2027	319,260	0.01%
Shell International Finance BV	€100,000	0.13%	8/11/2027	99,850	0.00%
Shell International Finance BV	€200,000	1.50%	7/4/2028	208,975	0.01%
Shell International Finance BV	\$235,000	3.88%	13/11/2028	231,461	0.01%
Shell International Finance BV	\$150,000	2.38%	7/11/2029	135,002	0.00%
Shell International Finance BV	\$100,000	2.75%	6/4/2030	91,454	0.00%
Shell International Finance BV	€100,000	1.88%	7/4/2032	101,213	0.00%
Shell International Finance BV	\$25,000	4.13%	11/5/2035	23,895	0.00%
Shell International Finance BV	\$175,000	6.38%	15/12/2038	201,369	0.01%
Shell International Finance BV	\$100,000	3.63%	21/8/2042	84,631	0.00%
Shell International Finance BV	\$140,000	4.55%	12/8/2043	132,440	0.00%
Shell International Finance BV	\$200,000	4.38%	11/5/2045	183,539	0.01%
Shell International Finance BV	\$250,000	4.00%	10/5/2046	217,025	0.01%
Shell International Finance BV	\$60,000	3.75%	12/9/2046	49,893	0.00%
Shell International Finance BV	\$150,000	3.13%	7/11/2049	110,373	0.00%
Shell International Finance BV	\$100,000	3.25%	6/4/2050	75,340	0.00%
Shell International Finance BV	\$50,000	3.00%	26/11/2051	35,787	0.00%
Siemens Financieringsmaatschappij NV	\$500,000	2.15%	11/3/2031	426,676	0.01%
Stedin Holding NV	€311,000	0.00%	16/11/2026	314,089	0.01%
TenneT Holding BV	€450,000	1.63%	17/11/2026	486,077	0.01%
TenneT Holding BV	€400,000	0.13%	9/12/2027	416,418	0.01%
TenneT Holding BV	€200,000	1.38%	5/6/2028	210,902	0.01%
TenneT Holding BV	€100,000	3.88%	28/10/2028	115,233	0.00%
TenneT Holding BV	€100,000	2.13%	17/11/2029	106,550	0.00%
TenneT Holding BV	€100,000	0.50%	9/6/2031	98,515	0.00%
TenneT Holding BV	€100,000	4.25%	28/4/2032	119,794	0.00%
TenneT Holding BV	€100,000	4.50%	28/10/2034	122,630	0.00%
TenneT Holding BV	€200,000	0.88%	16/6/2035	193,074	0.01%
TenneT Holding BV	€100,000	1.50%	3/6/2039	96,500	0.00%
TenneT Holding BV	€100,000	1.13%	9/6/2041	90,261	0.00%
TenneT Holding BV	€400,000	2.75%	17/5/2042	409,377	0.01%
Universal Music Group NV	€100,000	3.00%	30/6/2027	110,518	0.00%
Viterra Finance BV	\$200,000	2.00%	21/4/2026	185,432	0.01%
Wolters Kluwer NV	€100,000	3.00%	23/9/2026	110,661	0.00%
Wolters Kluwer NV	€100,000	0.25%	30/3/2028	99,136	0.00%
				62,664,052	1.62%
New Zealand 0.29% (30 June 2023: 0.27%)					
ANZ New Zealand Int'l Ltd.	€402,000	3.95%	17/7/2026	454,500	0.01%
ANZ New Zealand Int'l Ltd.	\$200,000	3.45%	21/1/2028	189,620	0.01%
ASB Bank Ltd.	\$500,000	5.35%	15/6/2026	504,158	0.01%
ASB Bank Ltd.	NZD500,000	5.93%	16/11/2026	324,730	0.01%
ASB Bank Ltd.	€800,000	0.25%	21/5/2031	722,704	0.02%
ASB Bank Ltd.	\$200,000	5.28%	17/6/2032	196,640	0.01%
Auckland Council	€200,000	0.25%	17/11/2031	181,248	0.00%
Auckland International Airport Ltd.	AUD200,000	6.48%	16/11/2033	145,592	0.00%
Bank of New Zealand	\$250,000	2.00%	21/2/2025	241,609	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BNZ International Funding Ltd.	€1,000,000	0.63%	3/7/2025	1,061,406	0.03%
Chorus Ltd.	AUD200,000	5.97%	18/9/2030	140,631	0.00%
Contact Energy Ltd.	AUD200,000	6.40%	21/11/2030	143,742	0.00%
New Zealand Government Bond	NZD1,500,000	2.75%	15/4/2025	923,414	0.02%
New Zealand Government Bond	NZD900,000	0.50%	15/5/2026	520,357	0.01%
New Zealand Government Bond	NZD720,000	4.50%	15/4/2027	458,965	0.01%
New Zealand Government Bond	NZD320,000	0.25%	15/5/2028	171,076	0.00%
New Zealand Government Bond	NZD1,080,000	3.00%	20/4/2029	646,627	0.02%
New Zealand Government Bond	NZD825,000	1.50%	15/5/2031	431,699	0.01%
New Zealand Government Bond	NZD742,000	2.00%	15/5/2032	394,497	0.01%
New Zealand Government Bond	NZD1,113,000	3.50%	14/4/2033	660,167	0.02%
New Zealand Government Bond	NZD600,000	4.25%	15/5/2034	375,814	0.01%
New Zealand Government Bond	NZD1,095,000	2.75%	15/4/2037	569,906	0.02%
New Zealand Government Bond	NZD700,000	1.75%	15/5/2041	291,732	0.01%
New Zealand Government Bond	NZD170,000	2.75%	15/5/2051	76,759	0.00%
New Zealand Local Government Funding Agency Bond	NZD500,000	2.25%	15/4/2024	313,521	0.01%
New Zealand Local Government Funding Agency Bond	NZD70,000	2.75%	15/4/2025	42,952	0.00%
New Zealand Local Government Funding Agency Bond	NZD870,000	3.50%	14/4/2033	495,177	0.01%
Transpower New Zealand Ltd.	AUD140,000	5.23%	30/6/2030	98,499	0.00%
Westpac New Zealand Ltd.	\$600,000	4.90%	15/2/2028	599,306	0.02%
				11,377,048	0.29%
Norway 0.41% (30 June 2023: 0.35%)					
Aker BP A.S.A	€200,000	1.13%	12/5/2029	196,843	0.01%
Aker BP A.S.A	\$150,000	3.75%	15/1/2030	137,629	0.00%
Aker BP A.S.A	\$150,000	6.00%	13/6/2033	155,962	0.00%
DNB Bank A.S.A	£400,000	2.63%	10/6/2026	491,942	0.01%
DNB Bank A.S.A	\$300,000	5.90%	9/10/2026	302,938	0.01%
DNB Bank A.S.A	€1,300,000	3.63%	16/2/2027	1,440,575	0.04%
DNB Bank A.S.A	£1,000,000	4.00%	17/8/2027	1,242,905	0.03%
DNB Bank A.S.A	€400,000	3.13%	21/9/2027	440,457	0.01%
DNB Bank A.S.A	\$200,000	1.61%	30/3/2028	178,461	0.00%
DNB Boligkreditt A.S.	€1,000,000	0.01%	21/1/2031	908,332	0.02%
Equinor A.S.A	\$100,000	2.88%	6/4/2025	97,652	0.00%
Equinor A.S.A	\$450,000	3.13%	6/4/2030	423,239	0.01%
Equinor A.S.A	\$200,000	2.38%	22/5/2030	178,733	0.01%
Equinor A.S.A	\$25,000	5.10%	17/8/2040	25,704	0.00%
Equinor A.S.A	\$75,000	3.95%	15/5/2043	66,216	0.00%
Equinor A.S.A	\$25,000	4.80%	8/11/2043	24,591	0.00%
Equinor A.S.A	\$75,000	3.25%	18/11/2049	56,836	0.00%
Equinor A.S.A	\$275,000	3.70%	6/4/2050	227,075	0.01%
Kommunalbanken A.S.	\$250,000	0.38%	11/9/2025	233,161	0.01%
Kommunalbanken A.S.	AUD800,000	4.35%	18/1/2028	547,174	0.01%
Kommunalbanken A.S.	\$200,000	4.00%	19/1/2028	199,017	0.01%
Kommunalbanken A.S.	€250,000	0.05%	24/10/2029	239,599	0.01%
Norway Government Bond	NOK30,000,000	1.50%	19/2/2026	2,829,126	0.07%
Norway Government Bond	NOK19,077,000	1.25%	17/9/2031	1,625,309	0.04%
Norway Government Bond	NOK6,000,000	3.00%	15/8/2033	578,013	0.02%
Santander Consumer Bank A.S.	€200,000	0.13%	25/2/2025	212,019	0.01%
SpareBank 1 Boligkreditt A.S.	€500,000	0.50%	30/1/2025	535,496	0.01%
SpareBank 1 Boligkreditt A.S.	€200,000	0.25%	30/8/2026	206,255	0.01%
SpareBank 1 Boligkreditt A.S.	€400,000	1.00%	30/1/2029	404,043	0.01%
SR-Boligkreditt A.S.	€100,000	0.01%	8/10/2026	102,437	0.00%
Statkraft A.S.	€167,000	3.13%	13/12/2031	185,798	0.01%
Statkraft A.S.	€210,000	3.50%	9/6/2033	239,538	0.01%
Telenor A.S.A	€100,000	0.25%	14/2/2028	99,024	0.00%
Telenor A.S.A	€600,000	4.00%	3/10/2030	700,497	0.02%
Variable Energi A.S.A	\$100,000	8.00%	15/11/2032	112,713	0.00%
Yara International A.S.A	\$75,000	3.15%	4/6/2030	65,255	0.00%
				15,710,564	0.41%
Panama 0.06% (30 June 2023: 0.06%)					
Aeropuerto Internacional de Tocumen SA	\$200,000	4.00%	11/8/2041	150,933	0.00%
AES Panama Generation Holdings SRL	\$196,419	4.38%	31/5/2030	165,213	0.00%
Banco Latinoamericano de Comercio Exterior SA	\$200,000	2.38%	14/9/2025	187,792	0.01%
Banco Nacional de Panama	\$200,000	2.50%	11/8/2030	148,897	0.00%
Panama Government International Bond	\$225,000	7.13%	29/1/2026	230,116	0.01%
Panama Government International Bond	\$200,000	3.16%	23/1/2030	170,515	0.01%
Panama Government International Bond	\$200,000	2.25%	29/9/2032	146,249	0.00%
Panama Government International Bond	\$400,000	6.40%	14/2/2035	390,283	0.01%
Panama Government International Bond	\$50,000	6.70%	26/1/2036	49,602	0.00%
Panama Government International Bond	\$200,000	4.50%	16/4/2050	138,628	0.00%
Panama Government International Bond	\$400,000	4.50%	1/4/2056	268,762	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Panama Government International Bond	\$500,000	3.87%	23/7/2060	299,133	0.01%
				2,346,123	0.06%
Peru 0.13% (30 June 2023: 0.14%)					
Banco de Credito del Peru SA	\$125,000	3.13%	1/7/2030	118,263	0.00%
Banco Internacional del Peru SAA Interbank Corp. Financiera de Desarrollo SA	\$150,000	3.25%	4/10/2026	140,192	0.00%
Corp. Financiera de Desarrollo SA	\$450,000	4.75%	15/7/2025	444,278	0.01%
Fondo MIVIVIENDA SA	\$200,000	4.63%	12/4/2027	194,977	0.01%
Kallpa Generacion SA	\$200,000	4.13%	16/8/2027	190,709	0.00%
Peru Government Bond	PEN250,000	8.20%	12/8/2026	71,735	0.00%
Peru Government Bond	PEN900,000	6.35%	12/8/2028	248,715	0.01%
Peru Government Bond	PEN2,100,000	5.94%	12/2/2029	566,937	0.01%
Peru Government Bond	PEN1,325,000	6.95%	12/8/2031	369,825	0.01%
Peru Government Bond	PEN800,000	6.15%	12/8/2032	211,183	0.01%
Peru Government Bond	PEN710,000	7.30%	12/8/2033	200,915	0.01%
Peru Government Bond	PEN910,000	5.40%	12/8/2034	222,577	0.01%
Peru Government Bond	PEN1,275,000	6.90%	12/8/2037	346,910	0.01%
Peru Government Bond	PEN1,575,000	5.35%	12/8/2040	364,812	0.01%
Peru Government Bond	PEN90,000	6.85%	12/2/2042	24,445	0.00%
Peru Government Bond	PEN150,000	6.71%	12/2/2055	40,125	0.00%
Peruvian Government International Bond	\$250,000	2.78%	23/1/2031	217,684	0.01%
Peruvian Government International Bond	\$200,000	1.86%	1/12/2032	156,492	0.00%
Peruvian Government International Bond	€110,000	1.25%	11/3/2033	95,491	0.00%
Peruvian Government International Bond	\$165,000	8.75%	21/11/2033	207,186	0.01%
Peruvian Government International Bond	\$290,000	3.00%	15/1/2034	244,554	0.01%
Peruvian Government International Bond	€100,000	1.95%	17/11/2036	83,397	0.00%
Peruvian Government International Bond	\$100,000	3.30%	11/3/2041	77,640	0.00%
Peruvian Government International Bond	\$175,000	5.63%	18/11/2050	182,339	0.00%
Peruvian Government International Bond	\$100,000	3.55%	10/3/2051	75,843	0.00%
Peruvian Government International Bond	\$75,000	3.60%	15/1/2072	52,800	0.00%
Peruvian Government International Bond	\$125,000	3.23%	28/7/2121	77,786	0.00%
				5,227,810	0.13%
Philippines 0.08% (30 June 2023: 0.08%)					
Philippine Government International Bond	\$125,000	10.63%	16/3/2025	133,130	0.00%
Philippine Government International Bond	€100,000	0.25%	28/4/2025	105,249	0.00%
Philippine Government International Bond	\$200,000	3.00%	1/2/2028	188,699	0.01%
Philippine Government International Bond	€100,000	0.70%	3/2/2029	96,438	0.00%
Philippine Government International Bond	\$150,000	9.50%	2/2/2030	188,361	0.01%
Philippine Government International Bond	\$200,000	2.46%	5/5/2030	177,027	0.01%
Philippine Government International Bond	\$300,000	7.75%	14/1/2031	355,548	0.01%
Philippine Government International Bond	\$100,000	6.38%	15/1/2032	111,560	0.00%
Philippine Government International Bond	\$200,000	5.61%	13/4/2033	213,812	0.01%
Philippine Government International Bond	€100,000	1.20%	28/4/2033	88,409	0.00%
Philippine Government International Bond	\$200,000	6.38%	23/10/2034	226,053	0.01%
Philippine Government International Bond	\$200,000	3.70%	1/3/2041	171,978	0.00%
Philippine Government International Bond	\$200,000	2.95%	5/5/2045	150,410	0.00%
Philippine Government International Bond	\$200,000	2.65%	10/12/2045	142,182	0.00%
Philippine Government International Bond	\$200,000	3.20%	6/7/2046	154,190	0.00%
Philippine Government International Bond	\$200,000	5.50%	17/1/2048	211,002	0.01%
ROP Sukuk Trust	\$200,000	5.05%	6/6/2029	203,667	0.01%
				2,917,715	0.08%
Poland 0.30% (30 June 2023: 0.27%)					
Bank Gospodarstwa Krajowego	€100,000	4.00%	8/9/2027	112,507	0.00%
Bank Gospodarstwa Krajowego	€100,000	2.00%	1/6/2030	100,189	0.00%
Bank Gospodarstwa Krajowego	€339,000	5.13%	22/2/2033	408,111	0.01%
Bank Gospodarstwa Krajowego	\$200,000	5.38%	22/5/2033	203,182	0.01%
Republic of Poland Government Bond	PLN7,650,000	0.75%	25/4/2025	1,841,959	0.05%
Republic of Poland Government Bond	PLN3,450,000	0.25%	25/10/2026	771,540	0.02%
Republic of Poland Government Bond	PLN4,800,000	3.75%	25/5/2027	1,176,302	0.03%
Republic of Poland Government Bond	PLN2,850,000	2.50%	25/7/2027	669,940	0.02%
Republic of Poland Government Bond	PLN700,000	2.75%	25/4/2028	163,327	0.00%
Republic of Poland Government Bond	PLN3,000,000	7.50%	25/7/2028	839,784	0.02%
Republic of Poland Government Bond	PLN800,000	2.75%	25/10/2029	181,744	0.01%
Republic of Poland Government Bond	PLN3,100,000	1.25%	25/10/2030	624,029	0.02%
Republic of Poland Government Bond	PLN8,000,000	1.75%	25/4/2032	1,582,062	0.04%
Republic of Poland Government Bond	PLN2,000,000	6.00%	25/10/2033	539,236	0.01%
Republic of Poland Government Bond	PLN250,000	4.00%	25/4/2047	53,184	0.00%
Republic of Poland Government International Bond	€757,000	0.00%	10/2/2025	805,935	0.02%
Republic of Poland Government International Bond	\$70,000	3.25%	6/4/2026	67,838	0.00%
Republic of Poland Government International Bond	\$100,000	5.50%	16/11/2027	103,734	0.00%
Republic of Poland Government International Bond	€500,000	1.00%	25/10/2028	515,226	0.01%
Republic of Poland Government International Bond	€40,000	2.75%	25/5/2032	42,692	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Republic of Poland Government International Bond	\$100,000	5.75%	16/11/2032	107,966	0.00%
Republic of Poland Government International Bond	€210,000	3.88%	14/2/2033	241,548	0.01%
Republic of Poland Government International Bond	\$175,000	4.88%	4/10/2033	176,984	0.01%
Republic of Poland Government International Bond	€80,000	4.25%	14/2/2043	93,027	0.00%
Republic of Poland Government International Bond	€50,000	2.00%	8/3/2049	38,404	0.00%
Republic of Poland Government International Bond	\$200,000	5.50%	4/4/2053	208,190	0.01%
				11,668,640	0.30%
Portugal 0.22% (30 June 2023: 0.23%)					
EDP Finance BV	€500,000	1.88%	13/10/2025	539,809	0.01%
EDP Finance BV	\$200,000	1.71%	24/1/2028	177,523	0.01%
EDP Finance BV	€100,000	3.88%	11/3/2030	114,272	0.00%
Portugal Government International Bond	\$40,000	5.13%	15/10/2024	39,992	0.00%
Portugal Obrigacoes do Tesouro OT	€39,000	4.13%	14/4/2027	45,580	0.00%
Portugal Obrigacoes do Tesouro OT	€2,811,000	0.70%	15/10/2027	2,934,422	0.08%
Portugal Obrigacoes do Tesouro OT	€600,000	1.95%	15/6/2029	650,729	0.02%
Portugal Obrigacoes do Tesouro OT	€450,000	0.48%	18/10/2030	436,559	0.01%
Portugal Obrigacoes do Tesouro OT	€118,437	2.25%	18/4/2034	124,796	0.00%
Portugal Obrigacoes do Tesouro OT	€328,398	0.90%	12/10/2035	290,526	0.01%
Portugal Obrigacoes do Tesouro OT	€710,000	4.10%	15/4/2037	873,628	0.02%
Portugal Obrigacoes do Tesouro OT	€983,000	3.50%	18/6/2038	1,131,947	0.03%
Portugal Obrigacoes do Tesouro OT	€449,353	1.15%	11/4/2042	356,538	0.01%
Portugal Obrigacoes do Tesouro OT	€350,000	4.10%	15/2/2045	437,933	0.01%
Portugal Obrigacoes do Tesouro OT	€400,000	1.00%	12/4/2052	255,441	0.01%
				8,409,695	0.22%
Qatar 0.11% (30 June 2023: 0.11%)					
ABQ Finance Ltd.	\$200,000	2.00%	6/7/2026	183,599	0.00%
Nakilat, Inc.	\$86,269	6.07%	31/12/2033	88,922	0.00%
Ooredoo International Finance Ltd.	\$200,000	2.63%	8/4/2031	173,996	0.00%
Qatar Government International Bond	\$200,000	3.40%	16/4/2025	196,122	0.01%
Qatar Government International Bond	\$600,000	3.25%	2/6/2026	583,055	0.02%
Qatar Government International Bond	\$400,000	4.00%	14/3/2029	396,971	0.01%
Qatar Government International Bond	\$200,000	3.75%	16/4/2030	195,272	0.01%
Qatar Government International Bond	\$200,000	5.75%	20/1/2042	220,417	0.01%
Qatar Government International Bond	\$200,000	4.63%	2/6/2046	190,839	0.01%
Qatar Government International Bond	\$400,000	5.10%	23/4/2048	405,126	0.01%
Qatar Government International Bond	\$200,000	4.82%	14/3/2049	194,840	0.01%
Qatar Government International Bond	\$600,000	4.40%	16/4/2050	553,143	0.01%
QatarEnergy	\$200,000	1.38%	12/9/2026	183,721	0.00%
QatarEnergy	\$200,000	2.25%	12/7/2031	170,168	0.00%
QatarEnergy	\$200,000	3.13%	12/7/2041	153,342	0.00%
QatarEnergy	\$425,000	3.30%	12/7/2051	309,885	0.01%
QNB Finance Ltd.	\$200,000	2.75%	12/2/2027	186,555	0.00%
				4,385,973	0.11%
Romania 0.20% (30 June 2023: 0.21%)					
NE Property BV	€100,000	3.38%	14/7/2027	104,051	0.00%
Romania Government Bond	RON2,000,000	4.75%	24/2/2025	438,020	0.01%
Romania Government Bond	RON920,000	5.80%	26/7/2027	201,885	0.01%
Romania Government Bond	RON3,080,000	8.75%	30/10/2028	753,859	0.02%
Romania Government Bond	RON1,500,000	7.35%	28/4/2031	352,373	0.01%
Romania Government Bond	RON1,200,000	8.25%	29/9/2032	300,845	0.01%
Romania Government Bond	RON2,600,000	4.75%	11/10/2034	508,137	0.02%
Romania Government Bond	RON3,950,000	4.25%	28/4/2036	724,314	0.02%
Romanian Government International Bond	€160,000	5.00%	27/9/2026	181,395	0.01%
Romanian Government International Bond	\$84,000	3.00%	27/2/2027	78,223	0.00%
Romanian Government International Bond	€300,000	2.38%	19/4/2027	312,364	0.01%
Romanian Government International Bond	\$100,000	5.25%	25/11/2027	99,383	0.00%
Romanian Government International Bond	\$100,000	6.63%	17/2/2028	103,536	0.00%
Romanian Government International Bond	€100,000	2.13%	7/3/2028	100,227	0.00%
Romanian Government International Bond	€350,000	2.88%	11/3/2029	350,348	0.01%
Romanian Government International Bond	€280,000	6.63%	27/9/2029	330,505	0.01%
Romanian Government International Bond	€210,000	1.38%	2/12/2029	191,085	0.01%
Romanian Government International Bond	€1,020,000	3.62%	26/5/2030	1,035,305	0.03%
Romanian Government International Bond	€390,000	1.75%	13/7/2030	348,266	0.01%
Romanian Government International Bond	\$88,000	3.00%	14/2/2031	74,828	0.00%
Romanian Government International Bond	€25,000	2.12%	16/7/2031	21,996	0.00%
Romanian Government International Bond	€45,000	2.00%	28/1/2032	38,419	0.00%
Romanian Government International Bond	\$126,000	3.63%	27/3/2032	108,655	0.00%
Romanian Government International Bond	\$100,000	7.13%	17/1/2033	107,798	0.00%
Romanian Government International Bond	€110,000	2.00%	14/4/2033	90,917	0.00%
Romanian Government International Bond	€200,000	3.75%	7/2/2034	189,900	0.01%
Romanian Government International Bond	\$50,000	6.00%	25/5/2034	50,281	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Romanian Government International Bond	€25,000	3.88%	29/10/2035	23,508	0.00%
Romanian Government International Bond	€140,000	2.63%	2/12/2040	103,915	0.00%
Romanian Government International Bond	€160,000	2.75%	14/4/2041	118,595	0.00%
Romanian Government International Bond	€100,000	2.88%	13/4/2042	74,848	0.00%
Romanian Government International Bond	\$50,000	6.13%	22/1/2044	49,115	0.00%
Romanian Government International Bond	\$100,000	5.13%	15/6/2048	85,539	0.00%
Romanian Government International Bond	€30,000	3.38%	28/1/2050	22,547	0.00%
Romanian Government International Bond	\$150,000	4.00%	14/2/2051	108,326	0.00%
Romanian Government International Bond	\$100,000	7.63%	17/1/2053	111,901	0.00%
				7,895,209	0.20%
Saudi Arabia 0.27% (30 June 2023: 0.27%)					
EIG Pearl Holdings Sarl	\$200,000	4.39%	30/11/2046	160,154	0.00%
Gaci First Investment Co.	\$200,000	4.75%	14/2/2030	199,724	0.01%
Gaci First Investment Co.	\$200,000	5.25%	13/10/2032	207,141	0.01%
Gaci First Investment Co.	\$200,000	5.38%	13/10/2122	178,386	0.00%
Greensaif Pipelines Bidco Sarl	\$200,000	6.13%	23/2/2038	209,009	0.01%
KSA Sukuk Ltd.	\$200,000	3.63%	20/4/2027	194,647	0.01%
KSA Sukuk Ltd.	\$200,000	4.27%	22/5/2029	198,439	0.01%
KSA Sukuk Ltd.	\$200,000	2.97%	29/10/2029	184,871	0.00%
KSA Sukuk Ltd.	\$225,000	2.25%	17/5/2031	193,377	0.01%
KSA Sukuk Ltd.	\$200,000	4.51%	22/5/2033	199,085	0.01%
Motiva Enterprises LLC	\$50,000	6.85%	15/1/2040	54,927	0.00%
Riyad Sukuk Ltd.	\$200,000	3.17%	25/2/2030	192,774	0.00%
SA Global Sukuk Ltd.	\$200,000	1.60%	17/6/2026	185,677	0.00%
SA Global Sukuk Ltd.	\$200,000	2.69%	17/6/2031	176,982	0.00%
Saudi Arabian Oil Co.	\$400,000	3.50%	16/4/2029	378,994	0.01%
Saudi Arabian Oil Co.	\$200,000	2.25%	24/11/2030	171,836	0.00%
Saudi Arabian Oil Co.	\$400,000	4.25%	16/4/2039	356,024	0.01%
Saudi Arabian Oil Co.	\$200,000	4.38%	16/4/2049	172,665	0.00%
Saudi Arabian Oil Co.	\$200,000	3.50%	24/11/2070	137,274	0.00%
Saudi Electricity Global Sukuk Co. 4	\$600,000	4.72%	27/9/2028	602,395	0.02%
Saudi Electricity Sukuk Programme Co.	\$200,000	5.68%	11/4/2053	204,177	0.01%
Saudi Government International Bond	\$600,000	4.00%	17/4/2025	591,060	0.02%
Saudi Government International Bond	\$200,000	2.90%	22/10/2025	193,136	0.01%
Saudi Government International Bond	\$200,000	3.25%	26/10/2026	193,017	0.00%
Saudi Government International Bond	\$725,000	4.75%	18/1/2028	732,930	0.02%
Saudi Government International Bond	\$400,000	4.38%	16/4/2029	398,563	0.01%
Saudi Government International Bond	€500,000	0.63%	3/3/2030	472,740	0.01%
Saudi Government International Bond	\$200,000	4.50%	17/4/2030	200,410	0.01%
Saudi Government International Bond	\$400,000	5.50%	25/10/2032	426,329	0.01%
Saudi Government International Bond	\$450,000	2.25%	2/2/2033	372,731	0.01%
Saudi Government International Bond	\$200,000	4.88%	18/7/2033	204,294	0.01%
Saudi Government International Bond	\$550,000	4.50%	26/10/2046	485,831	0.01%
Saudi Government International Bond	\$200,000	4.63%	4/10/2047	179,266	0.00%
Saudi Government International Bond	\$200,000	5.00%	17/4/2049	188,793	0.00%
Saudi Government International Bond	\$400,000	5.25%	16/1/2050	391,695	0.01%
Saudi Government International Bond	\$200,000	5.00%	18/1/2053	188,151	0.00%
Saudi Government International Bond	\$400,000	3.75%	21/1/2055	303,607	0.01%
Saudi Government International Bond	\$200,000	4.50%	22/4/2060	173,148	0.00%
TMS Issuer Sarl	\$200,000	5.78%	23/8/2032	208,524	0.01%
				10,462,783	0.27%
Singapore 0.29% (30 June 2023: 0.31%)					
Clifford Capital Pte Ltd.	AUD300,000	4.75%	31/8/2028	208,760	0.01%
DBS Bank Ltd.	AUD300,000	4.68%	24/2/2026	205,536	0.01%
DBS Group Holdings Ltd.	\$200,000	1.19%	15/3/2027	180,280	0.00%
Housing & Development Board	SGD500,000	2.04%	16/9/2026	368,539	0.01%
Housing & Development Board	SGD250,000	2.68%	22/1/2029	187,682	0.00%
Housing & Development Board	SGD250,000	2.60%	30/10/2029	186,539	0.00%
Housing & Development Board	SGD250,000	4.00%	6/12/2029	200,956	0.01%
Housing & Development Board	SGD500,000	1.87%	21/7/2033	345,337	0.01%
Singapore Government Bond	SGD1,300,000	2.38%	1/6/2025	970,805	0.03%
Singapore Government Bond	SGD680,000	2.13%	1/6/2026	504,159	0.01%
Singapore Government Bond	SGD150,000	1.25%	1/11/2026	108,539	0.00%
Singapore Government Bond	SGD500,000	3.50%	1/3/2027	386,013	0.01%
Singapore Government Bond	SGD1,000,000	2.88%	1/9/2027	762,166	0.02%
Singapore Government Bond	SGD740,000	2.63%	1/5/2028	560,003	0.01%
Singapore Government Bond	SGD990,000	2.88%	1/7/2029	755,918	0.02%
Singapore Government Bond	SGD420,000	2.88%	1/9/2030	320,906	0.01%
Singapore Government Bond	SGD360,000	1.63%	1/7/2031	252,681	0.01%
Singapore Government Bond	SGD1,000,000	2.63%	1/8/2032	752,561	0.02%
Singapore Government Bond	SGD450,000	3.38%	1/9/2033	360,509	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Singapore Government Bond	SGD420,000	2.25%	1/8/2036	302,108	0.01%
Singapore Government Bond	SGD265,000	2.38%	1/7/2039	191,051	0.00%
Singapore Government Bond	SGD600,000	2.75%	1/4/2042	454,257	0.01%
Singapore Government Bond	SGD600,000	2.75%	1/3/2046	453,314	0.01%
Singapore Government Bond	SGD800,000	1.88%	1/3/2050	509,479	0.01%
Singapore Government Bond	SGD550,000	1.88%	1/10/2051	349,591	0.01%
Singapore Government Bond	SGD276,000	3.00%	1/8/2072	223,960	0.01%
Temasek Financial I Ltd.	SGD500,000	3.79%	5/3/2025	379,617	0.01%
Temasek Financial I Ltd.	\$300,000	3.63%	1/8/2028	293,817	0.01%
Temasek Financial I Ltd.	\$250,000	1.00%	6/10/2030	201,119	0.01%
United Overseas Bank Ltd.	\$200,000	2.00%	14/10/2031	182,366	0.00%
				11,158,568	0.29%
Slovakia 0.12% (30 June 2023: 0.13%)					
Slovakia Government Bond	€725,000	0.25%	14/5/2025	769,909	0.02%
Slovakia Government Bond	€500,000	0.63%	22/5/2026	524,149	0.01%
Slovakia Government Bond	€40,000	1.00%	12/6/2028	40,940	0.00%
Slovakia Government Bond	€175,000	0.75%	9/4/2030	169,199	0.01%
Slovakia Government Bond	€350,000	1.00%	14/5/2032	326,966	0.01%
Slovakia Government Bond	€350,000	3.63%	8/6/2033	399,655	0.01%
Slovakia Government Bond	€657,068	3.75%	23/2/2035	746,859	0.02%
Slovakia Government Bond	€490,000	0.38%	21/4/2036	372,398	0.01%
Slovakia Government Bond	€60,000	1.88%	9/3/2037	54,713	0.00%
Slovakia Government Bond	€221,000	4.00%	23/2/2043	253,675	0.01%
Slovakia Government Bond	€223,000	2.25%	12/6/2068	174,784	0.01%
Slovenska Sporitelna A.S.	€500,000	3.25%	12/1/2026	552,518	0.01%
SPP-Distribucia A.S.	€100,000	1.00%	9/6/2031	81,087	0.00%
				4,466,852	0.12%
Slovenia 0.04% (30 June 2023: 0.04%)					
Slovenia Government Bond	€200,000	1.19%	14/3/2029	204,816	0.00%
Slovenia Government Bond	€450,000	0.28%	14/1/2030	429,080	0.01%
Slovenia Government Bond	€340,000	0.00%	12/2/2031	308,257	0.01%
Slovenia Government Bond	€119,000	2.25%	3/3/2032	125,767	0.00%
Slovenia Government Bond	€190,000	3.63%	11/3/2033	221,983	0.01%
Slovenia Government Bond	€470,000	0.49%	20/10/2050	269,235	0.01%
Slovenia Government Bond	€80,000	0.69%	3/3/2081	43,469	0.00%
				1,602,607	0.04%
South Africa 0.01% (30 June 2023: 0.02%)					
Anglo American Capital plc	\$200,000	4.75%	10/4/2027	197,475	0.01%
Anglo American Capital plc	\$200,000	2.63%	10/9/2030	170,185	0.00%
Anglo American Capital plc	\$200,000	4.75%	16/3/2052	172,240	0.00%
				539,900	0.01%
South Korea 1.82% (30 June 2023: 1.71%)					
Export-Import Bank of Korea	\$400,000	4.88%	11/1/2026	400,768	0.01%
Export-Import Bank of Korea	\$500,000	2.63%	26/5/2026	475,781	0.01%
Export-Import Bank of Korea	€265,000	3.50%	7/6/2026	295,613	0.01%
Export-Import Bank of Korea	\$400,000	4.25%	15/9/2027	396,093	0.01%
Export-Import Bank of Korea	\$200,000	5.00%	11/1/2028	203,721	0.01%
Export-Import Bank of Korea	\$200,000	1.25%	21/9/2030	161,739	0.00%
Export-Import Bank of Korea	\$200,000	5.13%	11/1/2033	207,513	0.01%
Hana Bank	€839,000	3.75%	4/5/2026	937,677	0.02%
Hyundai Capital America	\$10,000	2.65%	10/2/2025	9,704	0.00%
Hyundai Capital America	\$100,000	5.80%	26/6/2025	100,578	0.00%
Hyundai Capital America	\$100,000	1.30%	8/1/2026	92,323	0.00%
Hyundai Capital America	\$125,000	5.50%	30/3/2026	125,657	0.00%
Hyundai Capital America	\$100,000	5.65%	26/6/2026	100,758	0.00%
Hyundai Capital America	\$100,000	1.65%	17/9/2026	90,938	0.00%
Hyundai Capital America	\$205,000	3.50%	2/11/2026	195,390	0.01%
Hyundai Capital America	\$200,000	3.00%	10/2/2027	186,958	0.00%
Hyundai Capital America	\$200,000	1.80%	10/1/2028	175,433	0.00%
Hyundai Capital America	\$100,000	2.00%	15/6/2028	87,358	0.00%
Hyundai Capital America	\$100,000	5.68%	26/6/2028	101,956	0.00%
Hyundai Capital America	\$100,000	6.38%	8/4/2030	105,734	0.00%
Hyundai Capital America	\$100,000	5.70%	26/6/2030	102,292	0.00%
Industrial Bank of Korea	\$200,000	5.38%	4/10/2028	207,015	0.01%
Kookmin Bank	€200,000	0.05%	15/7/2025	210,003	0.01%
Kookmin Bank	€1,020,000	4.00%	13/4/2027	1,158,867	0.03%
Kookmin Bank	\$200,000	2.50%	4/11/2030	165,954	0.00%
Korea Development Bank	\$400,000	3.38%	16/9/2025	390,499	0.01%
Korea Development Bank	\$200,000	2.00%	12/9/2026	186,240	0.00%
Korea Development Bank	\$200,000	1.63%	19/1/2031	164,738	0.00%
Korea Development Bank	\$200,000	2.00%	25/10/2031	166,320	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Korea East-West Power Co., Ltd.	\$200,000	1.75%	6/5/2025	191,433	0.00%
Korea Electric Power Corp.	\$200,000	5.38%	31/7/2026	202,271	0.01%
Korea Gas Corp.	\$200,000	2.25%	18/7/2026	187,677	0.00%
Korea Housing Finance Corp.	€500,000	0.01%	5/2/2025	530,690	0.01%
Korea Housing Finance Corp.	€200,000	0.01%	7/7/2025	209,856	0.01%
Korea Housing Finance Corp.	\$200,000	5.38%	15/11/2026	203,594	0.01%
Korea Housing Finance Corp.	€1,330,000	4.08%	25/9/2027	1,517,808	0.04%
Korea Housing Finance Corp.	\$200,000	4.63%	24/2/2033	195,566	0.01%
Korea Hydro & Nuclear Power Co., Ltd.	\$200,000	5.00%	18/7/2028	202,169	0.01%
Korea International Bond	€100,000	0.00%	16/9/2025	104,502	0.00%
Korea International Bond	\$250,000	5.63%	3/11/2025	253,393	0.01%
Korea International Bond	\$200,000	2.50%	19/6/2029	184,199	0.00%
Korea International Bond	\$200,000	1.00%	16/9/2030	163,233	0.00%
Korea National Housing Bond I	KRW500,000,000	1.00%	28/2/2025	392,737	0.01%
Korea National Oil Corp.	\$250,000	1.25%	7/4/2026	230,639	0.01%
Korea National Oil Corp.	\$200,000	2.63%	14/4/2026	190,257	0.00%
Korea Treasury Bond	KRW5,100,000,000	3.38%	10/3/2025	4,001,628	0.10%
Korea Treasury Bond	KRW2,450,000,000	1.50%	10/3/2025	1,870,511	0.05%
Korea Treasury Bond	KRW2,010,000,000	1.13%	10/9/2025	1,511,244	0.04%
Korea Treasury Bond	KRW3,250,000,000	4.25%	10/12/2025	2,578,066	0.07%
Korea Treasury Bond	KRW1,000,000,000	1.25%	10/3/2026	747,199	0.02%
Korea Treasury Bond	KRW1,600,000,000	1.88%	10/6/2026	1,204,875	0.03%
Korea Treasury Bond	KRW800,000,000	1.75%	10/9/2026	601,660	0.02%
Korea Treasury Bond	KRW1,800,000,000	3.88%	10/12/2026	1,429,403	0.04%
Korea Treasury Bond	KRW800,000,000	1.50%	10/12/2026	592,267	0.02%
Korea Treasury Bond	KRW2,500,000,000	2.38%	10/3/2027	1,908,150	0.05%
Korea Treasury Bond	KRW500,000,000	2.13%	10/6/2027	375,268	0.01%
Korea Treasury Bond	KRW775,000,000	3.13%	10/9/2027	605,600	0.02%
Korea Treasury Bond	KRW320,000,000	2.38%	10/12/2027	241,448	0.01%
Korea Treasury Bond	KRW5,200,000,000	3.25%	10/3/2028	4,086,430	0.11%
Korea Treasury Bond	KRW900,000,000	2.63%	10/6/2028	684,186	0.02%
Korea Treasury Bond	KRW2,000,000,000	3.50%	10/9/2028	1,592,898	0.04%
Korea Treasury Bond	KRW770,000,000	2.38%	10/12/2028	577,118	0.01%
Korea Treasury Bond	KRW874,000,000	1.88%	10/6/2029	635,337	0.02%
Korea Treasury Bond	KRW1,200,000,000	1.38%	10/12/2029	843,333	0.02%
Korea Treasury Bond	KRW150,000,000	5.50%	10/12/2029	131,355	0.00%
Korea Treasury Bond	KRW1,760,000,000	1.38%	10/6/2030	1,223,578	0.03%
Korea Treasury Bond	KRW2,020,000,000	1.50%	10/12/2030	1,404,819	0.04%
Korea Treasury Bond	KRW2,301,790,000	2.00%	10/6/2031	1,648,137	0.04%
Korea Treasury Bond	KRW1,650,000,000	2.38%	10/12/2031	1,208,607	0.03%
Korea Treasury Bond	KRW1,400,000,000	3.38%	10/6/2032	1,100,560	0.03%
Korea Treasury Bond	KRW2,730,000,000	4.25%	10/12/2032	2,293,282	0.06%
Korea Treasury Bond	KRW590,000,000	3.25%	10/6/2033	460,849	0.01%
Korea Treasury Bond	KRW650,000,000	3.75%	10/12/2033	529,585	0.01%
Korea Treasury Bond	KRW300,000,000	4.13%	10/12/2033	251,639	0.01%
Korea Treasury Bond	KRW490,000,000	2.63%	10/9/2035	363,074	0.01%
Korea Treasury Bond	KRW400,000,000	1.50%	10/9/2036	257,887	0.01%
Korea Treasury Bond	KRW825,730,000	2.38%	10/9/2038	586,978	0.02%
Korea Treasury Bond	KRW1,525,920,000	1.13%	10/9/2039	888,889	0.02%
Korea Treasury Bond	KRW630,000,000	1.50%	10/9/2040	390,595	0.01%
Korea Treasury Bond	KRW1,000,000,000	1.88%	10/9/2041	645,886	0.02%
Korea Treasury Bond	KRW2,350,000,000	3.25%	10/9/2042	1,870,590	0.05%
Korea Treasury Bond	KRW350,000,000	3.00%	10/12/2042	266,375	0.01%
Korea Treasury Bond	KRW330,000,000	3.88%	10/9/2043	288,324	0.01%
Korea Treasury Bond	KRW410,000,000	2.75%	10/12/2044	301,825	0.01%
Korea Treasury Bond	KRW820,000,000	2.00%	10/3/2046	527,999	0.01%
Korea Treasury Bond	KRW905,000,000	2.13%	10/3/2047	594,824	0.02%
Korea Treasury Bond	KRW1,502,710,000	2.63%	10/3/2048	1,082,211	0.03%
Korea Treasury Bond	KRW1,895,500,000	2.00%	10/3/2049	1,201,289	0.03%
Korea Treasury Bond	KRW2,420,000,000	1.50%	10/3/2050	1,356,855	0.03%
Korea Treasury Bond	KRW2,787,290,000	1.88%	10/3/2051	1,704,569	0.04%
Korea Treasury Bond	KRW2,726,590,000	2.50%	10/3/2052	1,891,966	0.05%
Korea Treasury Bond	KRW1,700,000,000	3.13%	10/9/2052	1,335,481	0.03%
Korea Treasury Bond	KRW3,145,000,000	3.25%	10/3/2053	2,532,219	0.07%
Korea Treasury Bond	KRW1,000,000,000	3.63%	10/9/2053	867,892	0.02%
Korea Treasury Bond	KRW210,000,000	2.00%	10/9/2068	121,733	0.00%
Korea Treasury Bond	KRW550,000,000	1.63%	10/9/2070	276,499	0.01%
Korea Treasury Bond	KRW740,000,000	3.50%	10/9/2072	642,695	0.02%
KT Corp.	\$200,000	2.50%	18/7/2026	188,310	0.00%
LG Chem Ltd.	\$200,000	3.63%	15/4/2029	187,980	0.00%
POSCO	\$200,000	5.75%	17/1/2028	205,207	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Shinhan Bank Co., Ltd.	\$200,000	3.88%	24/3/2026	193,044	0.00%
Shinhan Financial Group Co., Ltd.	\$200,000	5.00%	24/7/2028	199,979	0.01%
Shinhan Financial Group Co., Ltd.	\$200,000	3.34%	5/2/2030	194,545	0.01%
SK Battery America, Inc.	\$200,000	2.13%	26/1/2026	184,776	0.00%
SK Hynix, Inc.	\$200,000	1.50%	19/1/2026	184,252	0.00%
SK Hynix, Inc.	\$200,000	6.38%	17/1/2028	206,582	0.01%
Woori Bank	\$200,000	4.88%	26/1/2028	200,972	0.01%
				70,444,978	1.82%
Spain 2.77% (30 June 2023: 2.67%)					
Abertis Infraestructuras SA	€100,000	2.38%	27/9/2027	107,606	0.00%
Abertis Infraestructuras SA	€300,000	4.13%	31/1/2028	340,870	0.01%
Abertis Infraestructuras SA	€100,000	1.13%	26/3/2028	101,191	0.00%
Abertis Infraestructuras SA	€100,000	4.13%	7/8/2029	113,463	0.00%
Adif Alta Velocidad	€500,000	3.50%	30/7/2028	565,248	0.01%
Adif Alta Velocidad	€200,000	0.55%	31/10/2031	180,282	0.00%
Adif Alta Velocidad	€200,000	3.90%	30/4/2033	231,244	0.01%
Autonomous Community of Andalusia Spain	€500,000	0.50%	30/4/2031	459,008	0.01%
Autonomous Community of Madrid Spain	€52,000	1.77%	30/4/2028	55,072	0.00%
Autonomous Community of Madrid Spain	€200,000	1.72%	30/4/2032	198,644	0.01%
AYT Cedula Cajas Global FTA	€100,000	4.75%	25/5/2027	116,451	0.00%
Banco Bilbao Vizcaya Argentaria SA	€600,000	3.13%	17/7/2027	669,576	0.02%
Banco Bilbao Vizcaya Argentaria SA	€400,000	3.38%	20/9/2027	446,042	0.01%
Banco de Sabadell SA	€100,000	0.88%	22/7/2025	106,312	0.00%
Banco de Sabadell SA	€200,000	3.50%	28/8/2026	223,927	0.01%
Banco de Sabadell SA	€200,000	5.13%	10/11/2028	232,243	0.01%
Banco Santander SA	€100,000	0.01%	27/2/2025	106,283	0.00%
Banco Santander SA	\$100,000	2.75%	28/5/2025	96,530	0.00%
Banco Santander SA	\$400,000	5.15%	18/8/2025	397,882	0.01%
Banco Santander SA	\$50,000	5.18%	19/11/2025	49,562	0.00%
Banco Santander SA	€500,000	3.75%	16/1/2026	557,005	0.01%
Banco Santander SA	\$200,000	1.85%	25/3/2026	185,260	0.00%
Banco Santander SA	€400,000	3.13%	19/1/2027	438,142	0.01%
Banco Santander SA	€100,000	0.50%	4/2/2027	101,357	0.00%
Banco Santander SA	\$100,000	4.25%	11/4/2027	96,895	0.00%
Banco Santander SA	\$200,000	5.29%	18/8/2027	200,494	0.01%
Banco Santander SA	\$600,000	1.72%	14/9/2027	543,073	0.01%
Banco Santander SA	€100,000	0.20%	11/2/2028	97,693	0.00%
Banco Santander SA	€2,100,000	3.25%	14/2/2028	2,355,534	0.06%
Banco Santander SA	\$200,000	4.38%	12/4/2028	194,220	0.00%
Banco Santander SA	CHF300,000	0.31%	9/6/2028	335,552	0.01%
Banco Santander SA	\$200,000	5.59%	8/8/2028	204,124	0.01%
Banco Santander SA	€400,000	3.38%	11/1/2030	451,573	0.01%
Banco Santander SA	\$175,000	3.49%	28/5/2030	157,614	0.00%
Banco Santander SA	€100,000	1.63%	22/10/2030	95,147	0.00%
Banco Santander SA	\$50,000	2.96%	25/3/2031	43,008	0.00%
Banco Santander SA	€500,000	4.88%	18/10/2031	588,123	0.02%
Banco Santander SA	€100,000	0.10%	27/2/2032	87,479	0.00%
Banco Santander SA	\$200,000	6.92%	8/8/2033	213,350	0.01%
Banco Santander SA	\$40,000	6.94%	7/11/2033	44,496	0.00%
Bankinter SA	€300,000	4.38%	3/5/2030	343,706	0.01%
Basque Government	€100,000	0.45%	30/4/2032	90,052	0.00%
Basque Government	€190,000	3.50%	30/4/2033	216,863	0.01%
Basque Government	€250,000	1.88%	30/7/2033	247,467	0.01%
CaixaBank SA	€200,000	0.38%	3/2/2025	213,312	0.01%
CaixaBank SA	€300,000	5.00%	19/7/2029	346,486	0.01%
CaixaBank SA	€200,000	2.25%	17/4/2030	213,303	0.01%
CaixaBank SA	€400,000	5.38%	14/11/2030	476,747	0.01%
CaixaBank SA	€100,000	6.88%	25/10/2033	130,156	0.00%
CaixaBank SA	€500,000	4.38%	29/11/2033	580,391	0.01%
CaixaBank SA	€200,000	6.13%	30/5/2034	233,704	0.01%
CaixaBank SA	\$200,000	6.84%	13/9/2034	211,082	0.01%
Caja Rural de Navarra SCC	€700,000	3.00%	26/4/2027	774,825	0.02%
Criteria Caixa SA	€200,000	0.88%	28/10/2027	201,780	0.01%
Deutsche Bank SA Espanola	€300,000	0.88%	16/1/2025	322,437	0.01%
Fondo de Titulizacion Del Deficit Del Sistema Electrico FTA	€100,000	0.01%	17/9/2025	105,074	0.00%
Iberdrola Finanzas SA	€200,000	1.58%	Perpetual	196,795	0.01%
Iberdrola Finanzas SA	€100,000	1.00%	7/3/2025	107,369	0.00%
Iberdrola Finanzas SA	€300,000	3.13%	22/11/2028	335,680	0.01%
Iberdrola Finanzas SA	€200,000	1.38%	11/3/2032	195,978	0.00%
Iberdrola Finanzas SA	€500,000	3.38%	22/11/2032	563,418	0.01%
Iberdrola International BV	€100,000	1.87%	Perpetual	103,964	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Iberdrola International BV	€100,000	1.45%	Perpetual	100,551	0.00%
Iberdrola International BV	\$30,000	6.75%	15/7/2036	34,853	0.00%
Instituto de Credito Oficial	€200,000	0.00%	30/4/2026	207,123	0.01%
Merlin Properties Socimi SA	€200,000	2.38%	13/7/2027	212,652	0.01%
Merlin Properties Socimi SA	€100,000	1.38%	1/6/2030	93,653	0.00%
NorteGas Energia Distribucion SA	€100,000	0.91%	22/1/2031	88,074	0.00%
Programa Cedulas TDA Fondo de Titulizacion de Activos	€100,000	4.25%	28/3/2027	115,051	0.00%
Red Electrica Financiaciones SAU	€100,000	1.25%	13/3/2027	105,383	0.00%
Santander Consumer Finance SA	€200,000	0.50%	14/1/2027	203,231	0.01%
Santander Consumer Finance SA	€200,000	4.13%	5/5/2028	228,232	0.01%
Spain Government Bond	€6,200,000	0.00%	31/1/2025	6,627,852	0.17%
Spain Government Bond	€265,000	1.60%	30/4/2025	287,544	0.01%
Spain Government Bond	€2,841,000	0.00%	31/1/2026	2,970,655	0.08%
Spain Government Bond	€183,000	1.95%	30/4/2026	199,093	0.01%
Spain Government Bond	€523,000	2.80%	31/5/2026	580,063	0.01%
Spain Government Bond	€2,300,000	1.30%	31/10/2026	2,455,582	0.06%
Spain Government Bond	€1,199,000	0.00%	31/1/2027	1,225,725	0.03%
Spain Government Bond	€1,305,000	1.50%	30/4/2027	1,394,438	0.04%
Spain Government Bond	€3,844,000	0.80%	30/7/2027	3,997,963	0.10%
Spain Government Bond	€13,143,000	0.00%	31/1/2028	13,114,929	0.34%
Spain Government Bond	€2,800,000	1.40%	30/4/2028	2,951,284	0.08%
Spain Government Bond	€1,600,000	1.40%	30/7/2028	1,681,850	0.04%
Spain Government Bond	€900,000	5.15%	31/10/2028	1,110,734	0.03%
Spain Government Bond	€887,185	6.00%	31/1/2029	1,138,855	0.03%
Spain Government Bond	€445,000	1.45%	30/4/2029	464,382	0.01%
Spain Government Bond	€7,545,000	0.80%	30/7/2029	7,558,494	0.19%
Spain Government Bond	€1,500,000	0.50%	30/4/2030	1,451,093	0.04%
Spain Government Bond	€1,490,000	1.95%	30/7/2030	1,574,221	0.04%
Spain Government Bond	€284,000	1.25%	31/10/2030	285,468	0.01%
Spain Government Bond	€1,700,000	0.10%	30/4/2031	1,552,370	0.04%
Spain Government Bond	€831,000	0.50%	31/10/2031	771,996	0.02%
Spain Government Bond	€2,034,000	0.70%	30/4/2032	1,895,722	0.05%
Spain Government Bond	€2,000,000	5.75%	30/7/2032	2,696,248	0.07%
Spain Government Bond	€1,867,000	2.55%	31/10/2032	2,010,410	0.05%
Spain Government Bond	€1,727,000	3.15%	30/4/2033	1,939,291	0.05%
Spain Government Bond	€1,000,000	2.35%	30/7/2033	1,050,274	0.03%
Spain Government Bond	€3,371,000	3.55%	31/10/2033	3,899,593	0.10%
Spain Government Bond	€1,786,000	1.85%	30/7/2035	1,733,707	0.04%
Spain Government Bond	€942,000	4.20%	31/1/2037	1,150,927	0.03%
Spain Government Bond	€903,000	0.85%	30/7/2037	735,044	0.02%
Spain Government Bond	€2,355,000	3.90%	30/7/2039	2,756,487	0.07%
Spain Government Bond	€745,000	4.90%	30/7/2040	974,727	0.03%
Spain Government Bond	€1,049,000	1.20%	31/10/2040	830,722	0.02%
Spain Government Bond	€1,323,000	4.70%	30/7/2041	1,709,406	0.04%
Spain Government Bond	€400,000	1.00%	30/7/2042	295,659	0.01%
Spain Government Bond	€1,282,000	3.45%	30/7/2043	1,403,396	0.04%
Spain Government Bond	€1,018,000	5.15%	31/10/2044	1,399,196	0.04%
Spain Government Bond	€1,697,000	2.90%	31/10/2046	1,694,113	0.04%
Spain Government Bond	€1,344,000	2.70%	31/10/2048	1,276,732	0.03%
Spain Government Bond	€379,000	1.00%	31/10/2050	235,661	0.01%
Spain Government Bond	€1,209,000	1.90%	31/10/2052	924,280	0.02%
Spain Government Bond	€1,477,000	3.45%	30/7/2066	1,527,156	0.04%
Spain Government Bond	€729,000	1.45%	31/10/2071	405,870	0.01%
Telefonica Emisiones SA	\$300,000	4.10%	8/3/2027	294,066	0.01%
Telefonica Emisiones SA	£200,000	5.45%	8/10/2029	263,667	0.01%
Telefonica Emisiones SA	€100,000	0.66%	3/2/2030	95,455	0.00%
Telefonica Emisiones SA	€200,000	2.59%	25/5/2031	212,284	0.01%
Telefonica Emisiones SA	€300,000	4.18%	21/11/2033	348,235	0.01%
Telefonica Emisiones SA	€100,000	1.96%	1/7/2039	88,570	0.00%
Telefonica Emisiones SA	\$225,000	5.21%	8/3/2047	209,322	0.01%
Telefonica Emisiones SA	\$225,000	5.52%	1/3/2049	217,739	0.01%
Xunta de Galicia	€200,000	3.71%	30/7/2029	230,046	0.01%
				107,285,563	2.77%
Supranational 2.70% (30 June 2023: 2.74%)					
African Development Bank	€100,000	0.13%	7/10/2026	103,451	0.00%
African Development Bank	\$100,000	4.63%	4/1/2027	101,443	0.00%
African Development Bank	€800,000	0.50%	22/3/2027	829,689	0.02%
African Development Bank	\$125,000	4.38%	3/11/2027	126,375	0.00%
African Development Bank	\$425,000	4.38%	14/3/2028	430,354	0.01%
African Export-Import Bank	\$200,000	3.99%	21/9/2029	178,132	0.01%
Asian Development Bank	CAD200,000	1.63%	28/1/2025	146,821	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Asian Development Bank	\$500,000	0.63%	29/4/2025	474,607	0.01%
Asian Development Bank	\$200,000	2.88%	6/5/2025	195,484	0.01%
Asian Development Bank	\$100,000	4.63%	13/6/2025	100,111	0.00%
Asian Development Bank	£801,000	6.13%	15/8/2025	1,044,119	0.03%
Asian Development Bank	\$400,000	0.38%	3/9/2025	373,863	0.01%
Asian Development Bank	\$170,000	4.25%	9/1/2026	169,895	0.01%
Asian Development Bank	\$700,000	0.50%	4/2/2026	647,483	0.02%
Asian Development Bank	\$100,000	1.00%	14/4/2026	93,011	0.00%
Asian Development Bank	\$25,000	2.00%	24/4/2026	23,773	0.00%
Asian Development Bank	CAD200,000	4.40%	13/7/2026	153,650	0.00%
Asian Development Bank	£100,000	0.63%	15/9/2026	116,602	0.00%
Asian Development Bank	\$150,000	1.50%	20/1/2027	138,866	0.00%
Asian Development Bank	\$1,000,000	3.13%	20/8/2027	968,886	0.03%
Asian Development Bank	\$25,000	2.50%	2/11/2027	23,635	0.00%
Asian Development Bank	\$250,000	3.75%	25/4/2028	247,272	0.01%
Asian Development Bank	\$80,000	1.25%	9/6/2028	71,038	0.00%
Asian Development Bank	\$250,000	4.50%	25/8/2028	255,128	0.01%
Asian Development Bank	\$10,000	1.75%	19/9/2029	8,865	0.00%
Asian Development Bank	€50,000	0.00%	24/10/2029	48,078	0.00%
Asian Development Bank	\$25,000	1.88%	24/1/2030	22,103	0.00%
Asian Development Bank	€150,000	0.03%	31/1/2030	142,947	0.00%
Asian Development Bank	\$100,000	1.50%	4/3/2031	84,428	0.00%
Asian Development Bank	\$200,000	3.13%	27/4/2032	187,173	0.01%
Asian Development Bank	€565,000	1.95%	22/7/2032	592,167	0.02%
Asian Development Bank	\$90,000	4.00%	12/1/2033	89,706	0.00%
Asian Development Bank	\$150,000	3.88%	14/6/2033	147,905	0.00%
Asian Infrastructure Investment Bank	\$200,000	0.50%	28/5/2025	188,779	0.01%
Asian Infrastructure Investment Bank	\$200,000	3.38%	29/6/2025	196,343	0.01%
Asian Infrastructure Investment Bank	\$120,000	0.50%	27/1/2026	110,882	0.00%
Asian Infrastructure Investment Bank	\$120,000	4.88%	14/9/2026	122,000	0.00%
Asian Infrastructure Investment Bank	£200,000	1.13%	15/9/2026	236,235	0.01%
Asian Infrastructure Investment Bank	\$300,000	3.75%	14/9/2027	296,175	0.01%
Asian Infrastructure Investment Bank	\$90,000	4.00%	18/1/2028	89,525	0.00%
Asian Infrastructure Investment Bank	€100,000	3.00%	14/2/2028	112,204	0.00%
Banque Ouest Africaine de Developpement	\$200,000	5.00%	27/7/2027	185,441	0.01%
Concentrix Corp.	\$50,000	6.65%	2/8/2026	51,245	0.00%
Corp. Andina de Fomento	€200,000	1.63%	3/6/2025	214,655	0.01%
Corp. Andina de Fomento	\$200,000	1.63%	23/9/2025	188,536	0.01%
Corp. Andina de Fomento	\$160,000	5.25%	21/11/2025	160,231	0.00%
Corp. Andina de Fomento	€710,000	0.25%	4/2/2026	732,731	0.02%
Corp. Andina de Fomento	CHF100,000	0.50%	26/2/2026	114,994	0.00%
Corp. Andina de Fomento	\$50,000	4.75%	1/4/2026	49,651	0.00%
Corp. Andina de Fomento	\$80,000	2.25%	8/2/2027	73,818	0.00%
Corp. Andina de Fomento	\$80,000	6.00%	26/4/2027	82,768	0.00%
Corp. Andina de Fomento	€740,000	4.50%	7/3/2028	852,686	0.02%
Council Of Europe Development Bank	\$25,000	1.38%	27/2/2025	24,057	0.00%
Council Of Europe Development Bank	\$300,000	3.00%	16/6/2025	293,150	0.01%
Council Of Europe Development Bank	£200,000	0.38%	15/12/2025	236,705	0.01%
Council Of Europe Development Bank	€100,000	0.00%	9/4/2027	101,988	0.00%
Council Of Europe Development Bank	\$60,000	3.63%	26/1/2028	59,064	0.00%
Council Of Europe Development Bank	€50,000	0.63%	30/1/2029	50,558	0.00%
Council Of Europe Development Bank	€597,000	2.88%	17/1/2033	673,969	0.02%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	CAD4,000	4.55%	30/3/2027	3,089	0.00%
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial	€100,000	0.15%	10/10/2034	84,162	0.00%
European Bank for Reconstruction & Development	\$35,000	1.50%	13/2/2025	33,769	0.00%
European Bank for Reconstruction & Development	\$225,000	0.50%	19/5/2025	212,626	0.01%
European Bank for Reconstruction & Development	\$100,000	0.50%	28/1/2026	92,540	0.00%
European Bank for Reconstruction & Development	\$450,000	4.38%	9/3/2028	456,365	0.01%
European Financial Stability Facility	€50,000	0.40%	17/2/2025	53,664	0.00%
European Financial Stability Facility	€125,000	0.50%	11/7/2025	133,437	0.00%
European Financial Stability Facility	€450,000	1.50%	15/12/2025	486,604	0.01%
European Financial Stability Facility	€300,000	0.40%	26/1/2026	317,235	0.01%
European Financial Stability Facility	€1,300,000	0.00%	20/7/2026	1,348,432	0.04%
European Financial Stability Facility	€992,000	2.75%	17/8/2026	1,102,579	0.03%
European Financial Stability Facility	€100,000	0.75%	3/5/2027	104,770	0.00%
European Financial Stability Facility	€1,008,000	0.00%	13/10/2027	1,017,136	0.03%
European Financial Stability Facility	€218,000	3.00%	15/12/2028	246,886	0.01%
European Financial Stability Facility	€2,160,000	3.50%	11/4/2029	2,504,397	0.07%
European Financial Stability Facility	€218,000	3.00%	10/7/2030	247,677	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
European Financial Stability Facility	€539,000	0.00%	20/1/2031	499,121	0.01%
European Financial Stability Facility	€73,000	2.88%	16/2/2033	82,305	0.00%
European Financial Stability Facility	€100,000	1.25%	24/5/2033	97,885	0.00%
European Financial Stability Facility	€565,000	0.88%	10/4/2035	511,267	0.01%
European Financial Stability Facility	€500,000	3.38%	3/4/2037	582,910	0.02%
European Financial Stability Facility	€656,000	3.38%	30/8/2038	757,838	0.02%
European Financial Stability Facility	€175,000	2.35%	29/7/2044	174,912	0.01%
European Financial Stability Facility	€350,000	1.20%	17/2/2045	281,033	0.01%
European Financial Stability Facility	€575,000	1.38%	31/5/2047	467,326	0.01%
European Financial Stability Facility	€100,000	1.80%	10/7/2048	87,207	0.00%
European Financial Stability Facility	€55,000	0.70%	20/1/2050	35,810	0.00%
European Financial Stability Facility	€160,000	0.05%	18/1/2052	78,400	0.00%
European Financial Stability Facility	€675,000	0.70%	17/1/2053	413,167	0.01%
European Financial Stability Facility	€65,000	1.75%	17/7/2053	53,769	0.00%
European Financial Stability Facility	€500,000	2.00%	28/2/2056	433,939	0.01%
European Investment Bank	£700,000	1.38%	7/3/2025	859,423	0.02%
European Investment Bank	\$200,000	1.63%	14/3/2025	193,004	0.01%
European Investment Bank	€1,310,000	0.00%	25/3/2025	1,396,451	0.04%
European Investment Bank	€300,000	0.38%	16/7/2025	319,816	0.01%
European Investment Bank	\$500,000	0.63%	25/7/2025	471,104	0.01%
European Investment Bank	\$200,000	2.75%	15/8/2025	194,677	0.01%
European Investment Bank	€50,000	2.75%	15/9/2025	55,334	0.00%
European Investment Bank	\$300,000	0.38%	15/12/2025	278,000	0.01%
European Investment Bank	\$2,176,000	0.38%	26/3/2026	2,000,269	0.05%
European Investment Bank	\$50,000	2.13%	13/4/2026	47,752	0.00%
European Investment Bank	£100,000	0.88%	15/5/2026	118,336	0.00%
European Investment Bank	€250,000	0.10%	15/10/2026	259,463	0.01%
European Investment Bank	£400,000	0.13%	14/12/2026	458,432	0.01%
European Investment Bank	€150,000	0.50%	15/1/2027	156,873	0.00%
European Investment Bank	AUD1,000,000	1.80%	19/1/2027	637,110	0.02%
European Investment Bank	\$175,000	1.38%	15/3/2027	161,015	0.00%
European Investment Bank	€1,000,000	0.00%	17/6/2027	1,018,420	0.03%
European Investment Bank	€1,400,000	0.38%	15/9/2027	1,438,470	0.04%
European Investment Bank	\$400,000	0.63%	21/10/2027	352,574	0.01%
European Investment Bank	€400,000	0.00%	15/11/2027	404,374	0.01%
European Investment Bank	\$100,000	3.25%	15/11/2027	97,283	0.00%
European Investment Bank	€50,000	0.88%	14/1/2028	52,081	0.00%
European Investment Bank	AUD150,000	3.30%	3/2/2028	99,023	0.00%
European Investment Bank	\$500,000	3.88%	15/3/2028	497,944	0.01%
European Investment Bank	€500,000	2.75%	28/7/2028	561,509	0.02%
European Investment Bank	\$250,000	4.50%	16/10/2028	255,594	0.01%
European Investment Bank	£75,000	0.00%	7/12/2028	79,593	0.00%
European Investment Bank	€80,000	0.63%	22/1/2029	80,964	0.00%
European Investment Bank	€500,000	0.13%	20/6/2029	488,939	0.01%
European Investment Bank	€600,000	0.25%	14/9/2029	587,827	0.02%
European Investment Bank	€450,000	0.05%	15/11/2029	433,866	0.01%
European Investment Bank	€73,000	0.05%	16/1/2030	70,096	0.00%
European Investment Bank	€715,000	2.25%	15/3/2030	781,685	0.02%
European Investment Bank	\$400,000	3.63%	15/7/2030	391,519	0.01%
European Investment Bank	€1,342,000	2.75%	30/7/2030	1,507,027	0.04%
European Investment Bank	\$200,000	0.75%	23/9/2030	162,554	0.00%
European Investment Bank	£290,000	4.88%	16/12/2030	396,237	0.01%
European Investment Bank	€285,000	0.00%	14/1/2031	264,778	0.01%
European Investment Bank	€50,000	1.00%	14/3/2031	49,896	0.00%
European Investment Bank	€700,000	1.50%	15/6/2032	712,678	0.02%
European Investment Bank	€80,000	1.13%	15/11/2032	78,492	0.00%
European Investment Bank	€650,000	2.88%	12/1/2033	733,765	0.02%
European Investment Bank	\$100,000	3.75%	14/2/2033	98,162	0.00%
European Investment Bank	€100,000	1.13%	13/4/2033	97,246	0.00%
European Investment Bank	€1,567,000	3.00%	15/7/2033	1,785,447	0.05%
European Investment Bank	€150,000	0.01%	15/11/2035	120,239	0.00%
European Investment Bank	\$420,000	4.88%	15/2/2036	449,597	0.01%
European Investment Bank	€200,000	0.20%	17/3/2036	162,502	0.00%
European Investment Bank	€50,000	1.13%	15/9/2036	45,559	0.00%
European Investment Bank	£200,000	3.88%	8/6/2037	251,403	0.01%
European Investment Bank	€500,000	4.00%	15/10/2037	626,022	0.02%
European Investment Bank	€50,000	0.50%	13/11/2037	40,732	0.00%
European Investment Bank	€100,000	2.75%	15/3/2040	108,568	0.00%
European Investment Bank	€550,000	0.25%	15/6/2040	398,378	0.01%
European Investment Bank	€50,000	0.01%	15/5/2041	33,593	0.00%
European Investment Bank	€320,000	1.00%	14/11/2042	254,100	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
European Investment Bank	£20,000	4.50%	7/3/2044	26,240	0.00%
European Investment Bank	€250,000	1.75%	15/9/2045	223,616	0.01%
European Investment Bank	£15,000	4.63%	12/10/2054	20,216	0.00%
European Stability Mechanism	€175,000	0.00%	14/3/2025	186,696	0.01%
European Stability Mechanism	€200,000	0.38%	10/9/2025	186,827	0.01%
European Stability Mechanism	€424,000	1.00%	23/9/2025	455,325	0.01%
European Stability Mechanism	€150,000	0.50%	2/3/2026	158,774	0.00%
European Stability Mechanism	€420,000	0.00%	15/12/2026	432,203	0.01%
European Stability Mechanism	€330,000	1.00%	23/6/2027	347,302	0.01%
European Stability Mechanism	€100,000	0.75%	5/9/2028	102,402	0.00%
European Stability Mechanism	€600,000	0.01%	4/3/2030	570,681	0.02%
European Stability Mechanism	€404,000	3.00%	23/8/2033	461,273	0.01%
European Stability Mechanism	€50,000	1.63%	17/11/2036	48,122	0.00%
European Stability Mechanism	€100,000	1.75%	20/10/2045	88,852	0.00%
European Stability Mechanism	€1,000,000	1.80%	2/11/2046	895,208	0.02%
European Union	€50,000	0.50%	4/4/2025	53,659	0.00%
European Union	€1,754,031	0.80%	4/7/2025	1,879,932	0.05%
European Union	€170,000	0.00%	4/11/2025	179,442	0.01%
European Union	€3,955,878	2.75%	5/10/2026	4,403,642	0.11%
European Union	€1,039,991	2.00%	4/10/2027	1,131,899	0.03%
European Union	€137,000	3.13%	5/12/2028	155,964	0.00%
European Union	€319,000	0.00%	4/7/2029	309,174	0.01%
European Union	€100,000	1.38%	4/10/2029	104,135	0.00%
European Union	€1,538,000	1.63%	4/12/2029	1,621,586	0.04%
European Union	€55,000	0.00%	4/10/2030	51,621	0.00%
European Union	€1,000,000	3.13%	4/12/2030	1,146,144	0.03%
European Union	€490,000	0.75%	4/4/2031	478,663	0.01%
European Union	€1,083,000	0.00%	4/7/2031	992,244	0.03%
European Union	€1,500,000	1.00%	6/7/2032	1,458,974	0.04%
European Union	€1,520,000	2.75%	4/2/2033	1,700,993	0.04%
European Union	€250,000	1.25%	4/4/2033	245,991	0.01%
European Union	€450,000	3.25%	4/7/2034	520,989	0.01%
European Union	€275,000	0.00%	4/7/2035	221,610	0.01%
European Union	€100,000	1.13%	4/4/2036	91,568	0.00%
European Union	€280,000	0.25%	22/4/2036	227,877	0.01%
European Union	€1,100,000	0.20%	4/6/2036	884,989	0.02%
European Union	€159,365	0.40%	4/2/2037	130,316	0.00%
European Union	€15,000	1.13%	4/6/2037	13,338	0.00%
European Union	€145,000	2.75%	4/12/2037	157,276	0.00%
European Union	€1,804,000	3.38%	4/10/2038	2,094,016	0.05%
European Union	€491,000	0.10%	4/10/2040	341,517	0.01%
European Union	€748,599	0.45%	4/7/2041	542,453	0.01%
European Union	€710,351	3.38%	4/11/2042	818,952	0.02%
European Union	€1,561,339	1.25%	4/2/2043	1,292,508	0.03%
European Union	€188,000	4.00%	4/4/2044	235,479	0.01%
European Union	€100,000	0.45%	2/5/2046	65,452	0.00%
European Union	€250,000	0.75%	4/1/2047	174,838	0.01%
European Union	€1,318,298	2.63%	4/2/2048	1,356,566	0.04%
European Union	€253,000	0.30%	4/11/2050	143,247	0.00%
European Union	€68,208	0.70%	6/7/2051	42,971	0.00%
European Union	€1,255,681	2.50%	4/10/2052	1,232,653	0.03%
European Union	€2,513,960	3.00%	4/3/2053	2,726,869	0.07%
Inter-American Development Bank	\$200,000	2.13%	15/1/2025	194,698	0.01%
Inter-American Development Bank	\$50,000	1.75%	14/3/2025	48,303	0.00%
Inter-American Development Bank	\$500,000	0.88%	3/4/2025	477,056	0.01%
Inter-American Development Bank	\$400,000	7.00%	15/6/2025	412,291	0.01%
Inter-American Development Bank	\$450,000	0.63%	15/7/2025	424,173	0.01%
Inter-American Development Bank	AUD95,000	2.75%	30/10/2025	63,156	0.00%
Inter-American Development Bank	CAD10,000	4.40%	26/1/2026	7,632	0.00%
Inter-American Development Bank	\$300,000	0.88%	20/4/2026	278,217	0.01%
Inter-American Development Bank	\$175,000	4.50%	15/5/2026	176,166	0.01%
Inter-American Development Bank	\$5,000	2.00%	23/7/2026	4,736	0.00%
Inter-American Development Bank	£1,000,000	0.50%	15/9/2026	1,162,471	0.03%
Inter-American Development Bank	\$160,000	4.38%	1/2/2027	161,283	0.00%
Inter-American Development Bank	\$25,000	2.38%	7/7/2027	23,636	0.00%
Inter-American Development Bank	CAD25,000	0.88%	27/8/2027	17,183	0.00%
Inter-American Development Bank	\$250,000	0.63%	16/9/2027	221,080	0.01%
Inter-American Development Bank	\$210,000	4.00%	12/1/2028	209,729	0.01%
Inter-American Development Bank	AUD150,000	3.10%	22/2/2028	98,022	0.00%
Inter-American Development Bank	\$200,000	1.13%	20/7/2028	176,142	0.01%
Inter-American Development Bank	\$25,000	3.13%	18/9/2028	24,057	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Inter-American Development Bank	\$225,000	2.25%	18/6/2029	205,721	0.01%
Inter-American Development Bank	\$200,000	3.50%	14/9/2029	195,144	0.01%
Inter-American Development Bank	AUD200,000	4.70%	3/10/2030	138,109	0.00%
Inter-American Development Bank	\$150,000	1.13%	13/1/2031	123,808	0.00%
Inter-American Development Bank	\$150,000	3.50%	12/4/2033	143,559	0.00%
Inter-American Development Bank	\$200,000	4.50%	13/9/2033	206,887	0.01%
Inter-American Development Bank	\$25,000	3.88%	28/10/2041	23,100	0.00%
Inter-American Development Bank	\$25,000	3.20%	7/8/2042	20,978	0.00%
Inter-American Development Bank	\$25,000	4.38%	24/1/2044	24,643	0.00%
Inter-American Investment Corp.	\$50,000	4.13%	15/2/2028	49,912	0.00%
Inter-American Investment Corp.	\$100,000	4.75%	19/9/2028	102,527	0.00%
International Bank for Reconstruction & Development	\$225,000	1.63%	15/1/2025	217,935	0.01%
International Bank for Reconstruction & Development	CAD65,000	1.90%	16/1/2025	47,886	0.00%
International Bank for Reconstruction & Development	\$400,000	0.75%	11/3/2025	381,990	0.01%
International Bank for Reconstruction & Development	\$300,000	0.63%	22/4/2025	285,080	0.01%
International Bank for Reconstruction & Development	CAD30,000	0.75%	2/7/2025	21,609	0.00%
International Bank for Reconstruction & Development	\$500,000	0.38%	28/7/2025	468,940	0.01%
International Bank for Reconstruction & Development	\$70,000	2.50%	29/7/2025	67,896	0.00%
International Bank for Reconstruction & Development	\$400,000	0.50%	28/10/2025	372,878	0.01%
International Bank for Reconstruction & Development	\$495,000	0.88%	15/7/2026	456,116	0.01%
International Bank for Reconstruction & Development	£100,000	0.25%	22/7/2026	116,033	0.00%
International Bank for Reconstruction & Development	NZD500,000	2.88%	30/11/2026	302,228	0.01%
International Bank for Reconstruction & Development	€90,000	0.00%	15/1/2027	92,408	0.00%
International Bank for Reconstruction & Development	CAD350,000	1.80%	19/1/2027	250,793	0.01%
International Bank for Reconstruction & Development	\$400,000	3.13%	15/6/2027	387,892	0.01%
International Bank for Reconstruction & Development	NZD1,000,000	4.25%	29/7/2027	627,401	0.02%
International Bank for Reconstruction & Development	CAD80,000	0.88%	28/9/2027	54,885	0.00%
International Bank for Reconstruction & Development	€50,000	0.63%	22/11/2027	51,655	0.00%
International Bank for Reconstruction & Development	\$600,000	0.75%	24/11/2027	529,399	0.01%
International Bank for Reconstruction & Development	€450,000	0.01%	24/4/2028	448,521	0.01%
International Bank for Reconstruction & Development	\$500,000	3.50%	12/7/2028	489,729	0.01%
International Bank for Reconstruction & Development	\$300,000	4.63%	1/8/2028	307,751	0.01%
International Bank for Reconstruction & Development	\$200,000	1.13%	13/9/2028	175,544	0.01%
International Bank for Reconstruction & Development	£100,000	1.25%	13/12/2028	113,675	0.00%
International Bank for Reconstruction & Development	€300,000	0.25%	21/5/2029	295,398	0.01%
International Bank for Reconstruction & Development	CAD5,000	1.95%	20/9/2029	3,483	0.00%
International Bank for Reconstruction & Development	\$710,000	3.63%	21/9/2029	696,816	0.02%
International Bank for Reconstruction & Development	\$550,000	3.88%	14/2/2030	545,923	0.01%
International Bank for Reconstruction & Development	€400,000	0.50%	16/4/2030	391,662	0.01%
International Bank for Reconstruction & Development	\$200,000	0.88%	14/5/2030	164,705	0.00%
International Bank for Reconstruction & Development	\$250,000	4.00%	25/7/2030	249,701	0.01%
International Bank for Reconstruction & Development	\$300,000	0.75%	26/8/2030	242,902	0.01%
International Bank for Reconstruction & Development	\$200,000	1.25%	10/2/2031	166,277	0.00%
International Bank for Reconstruction & Development	\$350,000	1.63%	3/11/2031	294,873	0.01%
International Bank for Reconstruction & Development	\$200,000	2.50%	29/3/2032	179,028	0.01%
International Bank for Reconstruction & Development	€100,000	0.63%	12/1/2033	93,163	0.00%
International Bank for Reconstruction & Development	\$100,000	4.75%	14/11/2033	105,645	0.00%
International Bank for Reconstruction & Development	€475,000	3.10%	14/4/2038	539,387	0.01%
International Bank for Reconstruction & Development	€650,000	3.45%	13/9/2038	764,762	0.02%
International Development Association	£250,000	0.38%	22/9/2027	280,312	0.01%
International Development Association	\$150,000	4.88%	1/11/2028	155,506	0.00%
International Development Association	\$325,000	1.00%	3/12/2030	265,173	0.01%
International Development Association	€260,000	1.75%	5/5/2037	252,722	0.01%
International Development Association	€100,000	0.70%	17/1/2042	75,056	0.00%
International Finance Corp.	\$500,000	3.63%	15/9/2025	493,232	0.01%
International Finance Corp.	AUD1,000,000	3.20%	22/7/2026	666,717	0.02%
International Finance Corp.	CAD100,000	4.50%	21/8/2026	77,122	0.00%
International Finance Corp.	\$75,000	4.38%	15/1/2027	75,612	0.00%
International Finance Corp.	CAD125,000	1.85%	28/1/2027	89,707	0.00%
International Finance Corp.	\$75,000	4.50%	13/7/2028	76,602	0.00%
International Finance Corp.	\$175,000	0.75%	27/8/2030	141,893	0.00%
International Finance Corp.	AUD400,000	1.50%	15/4/2035	194,543	0.01%
Isdb Trust Services No 2 Sarl	\$500,000	4.60%	14/3/2028	505,650	0.01%
New Development Bank	\$425,000	0.63%	29/9/2025	392,681	0.01%
Nordic Investment Bank	\$200,000	0.50%	21/1/2026	185,196	0.01%
Nordic Investment Bank	€50,000	0.00%	25/9/2026	51,641	0.00%
Nordic Investment Bank	\$250,000	4.38%	14/3/2028	253,299	0.01%
Nordic Investment Bank	€170,000	0.25%	9/3/2029	168,533	0.00%
				104,764,371	2.70%
Sweden 0.77% (30 June 2023: 0.72%)					
Akelius Residential Property Financing BV	€100,000	1.00%	17/1/2028	95,054	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Akelius Residential Property Financing BV	€100,000	1.13%	11/1/2029	91,173	0.00%
Akelius Residential Property Financing BV	€100,000	0.75%	22/2/2030	85,674	0.00%
Alfa Laval Treasury International AB	€100,000	1.38%	18/2/2029	101,217	0.00%
Balder Finland OYJ	€200,000	1.00%	20/1/2029	168,654	0.00%
Castellum AB	€100,000	0.75%	4/9/2026	99,998	0.00%
Essity AB	€200,000	0.25%	8/2/2031	188,184	0.01%
Essity Capital BV	€320,000	3.00%	21/9/2026	352,525	0.01%
H&M Finance BV	€200,000	0.25%	25/8/2029	184,597	0.01%
Heimstaden Bostad Treasury BV	€100,000	0.25%	13/10/2024	103,960	0.00%
Heimstaden Bostad Treasury BV	€100,000	0.63%	24/7/2025	97,918	0.00%
Heimstaden Bostad Treasury BV	€300,000	1.00%	13/4/2028	237,312	0.01%
Investor AB	€200,000	2.75%	10/6/2032	214,603	0.01%
Kommuninvest I Sverige AB	\$200,000	2.75%	1/3/2025	195,347	0.01%
Kommuninvest I Sverige AB	\$500,000	4.75%	2/7/2025	500,658	0.01%
Kommuninvest I Sverige AB	SEK15,000,000	3.00%	1/9/2025	1,483,813	0.04%
Kommuninvest I Sverige AB	SEK700,000	1.00%	12/11/2026	66,103	0.00%
Kommuninvest I Sverige AB	SEK1,000,000	0.88%	16/5/2029	89,932	0.00%
Kommuninvest I Sverige AB	SEK8,000,000	3.25%	12/11/2029	815,447	0.02%
Lansforsakringar Hypotek AB	SEK1,000,000	1.50%	16/9/2026	95,653	0.00%
Lansforsakringar Hypotek AB	SEK4,600,000	1.00%	15/9/2027	427,212	0.01%
Lansforsakringar Hypotek AB	SEK10,000,000	3.00%	19/9/2029	994,703	0.03%
Nordea Hypotek AB	SEK10,000,000	1.00%	17/9/2025	956,765	0.02%
Nordea Hypotek AB	SEK16,000,000	1.00%	16/6/2027	1,492,058	0.04%
Nordea Hypotek AB	SEK10,000,000	3.50%	20/9/2028	1,018,440	0.03%
Sagax Euro Mtn NL BV	€100,000	1.00%	17/5/2029	90,307	0.00%
Sandvik AB	€300,000	3.75%	27/9/2029	342,695	0.01%
Securitas AB	€200,000	0.25%	22/2/2028	194,671	0.01%
Skandinaviska Enskilda Banken AB	\$200,000	1.20%	9/9/2026	181,704	0.01%
Skandinaviska Enskilda Banken AB	€300,000	1.75%	11/11/2026	318,253	0.01%
Skandinaviska Enskilda Banken AB	€600,000	0.75%	9/8/2027	602,927	0.02%
Skandinaviska Enskilda Banken AB	€200,000	3.75%	7/2/2028	223,365	0.01%
Skandinaviska Enskilda Banken AB	€403,000	3.25%	4/5/2028	454,060	0.01%
Skandinaviska Enskilda Banken AB	SEK10,000,000	1.00%	19/12/2029	884,867	0.02%
Stadshypotek AB	SEK10,000,000	0.50%	1/6/2026	937,016	0.02%
Stadshypotek AB	SEK10,000,000	2.50%	1/12/2027	979,565	0.03%
Stadshypotek AB	SEK1,000,000	2.00%	1/9/2028	95,442	0.00%
Stadshypotek AB	€1,000,000	0.01%	24/11/2028	965,909	0.03%
Svensk Exportkredit AB	\$200,000	0.50%	26/8/2025	186,991	0.01%
Svensk Exportkredit AB	\$49,000	4.63%	28/11/2025	49,033	0.00%
Svensk Exportkredit AB	£250,000	0.13%	15/12/2025	293,626	0.01%
Svensk Exportkredit AB	\$500,000	4.13%	14/6/2028	499,578	0.01%
Svenska Handelsbanken AB	€100,000	1.00%	15/4/2025	107,183	0.00%
Svenska Handelsbanken AB	\$400,000	3.65%	10/6/2025	392,453	0.01%
Svenska Handelsbanken AB	€300,000	3.75%	5/5/2026	335,599	0.01%
Svenska Handelsbanken AB	€100,000	0.05%	3/9/2026	101,600	0.00%
Svenska Handelsbanken AB	\$400,000	3.95%	10/6/2027	389,498	0.01%
Svenska Handelsbanken AB	AUD500,000	5.00%	2/3/2028	343,717	0.01%
Svenska Handelsbanken AB	\$500,000	5.50%	15/6/2028	508,038	0.01%
Svenska Handelsbanken AB	€100,000	0.05%	6/9/2028	96,131	0.00%
Svenska Handelsbanken AB	€100,000	1.38%	23/2/2029	100,884	0.00%
Svenska Handelsbanken AB	€100,000	2.63%	5/9/2029	107,897	0.00%
Svenska Handelsbanken AB	£100,000	4.63%	23/8/2032	122,333	0.00%
Sveriges Sakerstallda Obligationer AB	SEK8,000,000	0.50%	11/6/2025	762,850	0.02%
Sveriges Sakerstallda Obligationer AB	SEK30,000,000	3.50%	14/6/2028	3,053,307	0.08%
Sveriges Sakerstallda Obligationer AB	€100,000	0.38%	5/6/2029	96,827	0.00%
Swedbank AB	€300,000	0.75%	5/5/2025	319,473	0.01%
Swedbank AB	\$300,000	5.47%	15/6/2026	303,935	0.01%
Swedbank AB	€125,000	0.30%	20/5/2027	127,562	0.00%
Swedbank AB	€500,000	2.10%	25/5/2027	531,628	0.01%
Swedbank AB	\$200,000	5.34%	20/9/2027	200,466	0.01%
Swedbank AB	€200,000	3.63%	23/8/2032	215,976	0.01%
Swedbank AB	£100,000	7.27%	15/11/2032	131,585	0.00%
Sweden Government Bond	SEK3,500,000	2.50%	12/5/2025	345,494	0.01%
Sweden Government Bond	SEK5,000,000	1.00%	12/11/2026	478,941	0.01%
Sweden Government Bond	SEK15,000,000	0.75%	12/5/2028	1,408,394	0.04%
Sweden Government Bond	SEK2,500,000	0.75%	12/11/2029	231,185	0.01%
Sweden Government Bond	SEK3,000,000	0.13%	12/5/2031	260,521	0.01%
Sweden Government Bond	SEK3,600,000	0.50%	24/11/2045	250,723	0.01%
Sweden Government Bond	SEK3,910,000	1.38%	23/6/2071	263,911	0.01%
Tele2 AB	€160,000	3.75%	22/11/2029	181,392	0.00%
Telia Co. AB	€100,000	2.75%	30/6/2083	101,629	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Vattenfall AB	€143,000	3.75%	18/10/2026	160,651	0.00%
Vattenfall AB	£50,000	6.88%	15/4/2039	75,789	0.00%
Volvo Treasury AB	€100,000	1.63%	18/9/2025	107,335	0.00%
				29,671,916	0.77%
Switzerland 1.14% (30 June 2023: 1.03%)					
ABB Finance BV	€300,000	0.00%	19/1/2030	279,065	0.01%
Alcon Finance Corp.	\$200,000	2.60%	27/5/2030	173,361	0.00%
Alcon Finance Corp.	\$200,000	5.38%	6/12/2032	206,294	0.01%
Argentum Netherlands BV for Givaudan SA	€100,000	2.00%	17/9/2030	104,295	0.00%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.	€300,000	3.50%	1/10/2046	326,274	0.01%
Canton of Geneva Switzerland	CHF100,000	0.25%	29/11/2027	114,439	0.00%
Canton of Geneva Switzerland	CHF100,000	0.60%	4/7/2046	103,274	0.00%
Canton of Zurich	CHF360,000	0.00%	10/11/2033	379,202	0.01%
Canton of Zurich	CHF400,000	2.00%	29/7/2038	523,860	0.01%
Cloverie plc for Zurich Insurance Co., Ltd.	\$100,000	5.63%	24/6/2046	99,048	0.00%
Credit Suisse AG	\$250,000	3.70%	21/2/2025	244,857	0.01%
Credit Suisse AG	€100,000	0.25%	5/1/2026	103,657	0.00%
Credit Suisse AG	£400,000	7.75%	10/3/2026	536,662	0.01%
Credit Suisse AG	\$300,000	1.25%	7/8/2026	272,126	0.01%
Credit Suisse AG	€400,000	5.50%	20/8/2026	464,361	0.01%
Credit Suisse AG	\$200,000	7.50%	15/2/2028	219,214	0.01%
Credit Suisse USA, Inc.	\$50,000	7.13%	15/7/2032	57,004	0.00%
ELM BV for Swiss Reinsurance Co., Ltd.	€200,000	2.60%	Perpetual	213,376	0.01%
Firmenich Productions Participations SAS	€100,000	1.75%	30/4/2030	102,301	0.00%
Glencore Finance Canada Ltd.	\$50,000	6.90%	15/11/2037	55,181	0.00%
Glencore Finance Canada Ltd.	\$15,000	6.00%	15/11/2041	15,239	0.00%
Glencore Finance Canada Ltd.	\$45,000	5.55%	25/10/2042	43,756	0.00%
Glencore Funding LLC	\$25,000	4.88%	12/3/2029	24,969	0.00%
Helvetia Europe SA	€100,000	2.75%	30/9/2041	95,724	0.00%
Holcim Finance Luxembourg SA	€200,000	0.50%	29/11/2026	205,912	0.01%
Holcim Finance Luxembourg SA	€100,000	0.50%	23/4/2031	89,939	0.00%
Holcim Finance Luxembourg SA	€100,000	0.63%	19/1/2033	86,254	0.00%
Holcim Sterling Finance Netherlands BV	£300,000	3.00%	12/5/2032	332,098	0.01%
Holcim Sterling Finance Netherlands BV	€100,000	2.25%	4/4/2034	98,571	0.00%
Nestle Finance International Ltd.	€600,000	1.13%	1/4/2026	640,158	0.02%
Nestle Finance International Ltd.	€1,350,000	0.00%	14/6/2026	1,398,924	0.04%
Nestle Finance International Ltd.	€200,000	0.88%	29/3/2027	209,327	0.01%
Nestle Finance International Ltd.	€400,000	1.50%	29/3/2035	382,226	0.01%
Nestle Finance International Ltd.	€200,000	0.88%	14/6/2041	158,915	0.00%
Nestle SA	CHF425,000	2.25%	8/11/2029	531,803	0.01%
Nestle SA	CHF500,000	2.50%	14/7/2034	657,556	0.02%
Novartis Capital Corp.	\$90,000	1.75%	14/2/2025	87,126	0.00%
Novartis Capital Corp.	\$15,000	2.00%	14/2/2027	14,050	0.00%
Novartis Capital Corp.	\$201,000	3.10%	17/5/2027	193,451	0.00%
Novartis Capital Corp.	\$200,000	4.40%	6/5/2044	191,894	0.00%
Novartis Capital Corp.	\$100,000	4.00%	20/11/2045	90,143	0.00%
Novartis Capital Corp.	\$115,000	2.75%	14/8/2050	83,101	0.00%
Novartis Finance SA	€200,000	1.13%	30/9/2027	210,835	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF200,000	0.38%	15/10/2025	233,091	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF1,000,000	0.38%	26/1/2026	1,163,180	0.03%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF250,000	1.50%	21/1/2028	298,939	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF200,000	0.38%	10/7/2028	227,610	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF100,000	0.50%	22/1/2029	113,979	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF230,000	0.00%	26/10/2029	252,643	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF100,000	0.38%	21/1/2030	112,031	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF135,000	0.00%	26/2/2030	147,513	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF1,000,000	0.13%	10/12/2030	1,089,262	0.03%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF1,000,000	2.13%	18/10/2032	1,257,435	0.03%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF675,000	1.50%	6/9/2033	807,434	0.02%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF100,000	0.75%	28/11/2034	110,467	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF100,000	1.00%	25/1/2036	113,135	0.00%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF200,000	0.25%	14/10/2036	204,875	0.01%
Pfandbriefbank schweizerischer Hypothekarinstitute AG	CHF100,000	0.25%	6/10/2042	96,795	0.00%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF300,000	2.00%	30/10/2025	360,019	0.01%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF300,000	0.38%	7/12/2026	346,392	0.01%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF400,000	0.25%	26/5/2027	458,019	0.01%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF1,110,000	0.00%	21/6/2028	1,242,512	0.03%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF150,000	0.30%	9/4/2029	168,813	0.00%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF1,800,000	0.00%	19/7/2030	1,955,178	0.05%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF100,000	0.55%	29/1/2031	112,128	0.00%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF1,500,000	1.85%	5/5/2031	1,839,556	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF650,000	2.13%	21/9/2038	847,432	0.02%
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	CHF100,000	0.70%	4/3/2039	107,702	0.00%
Richemont International Holding SA	€200,000	0.75%	26/5/2028	202,754	0.01%
Richemont International Holding SA	€100,000	1.50%	26/3/2030	102,169	0.00%
Roche Holdings, Inc.	\$200,000	3.00%	10/11/2025	194,543	0.00%
Roche Holdings, Inc.	\$350,000	1.93%	13/12/2028	312,224	0.01%
Roche Holdings, Inc.	\$300,000	2.08%	13/12/2031	252,577	0.01%
Roche Holdings, Inc.	\$300,000	2.61%	13/12/2051	202,155	0.01%
Sika Capital BV	€200,000	3.75%	3/11/2026	224,588	0.01%
Swiss Confederation Government Bond	CHF2,200,000	1.25%	28/5/2026	2,631,483	0.07%
Swiss Confederation Government Bond	CHF200,000	3.25%	27/6/2027	257,154	0.01%
Swiss Confederation Government Bond	CHF200,000	0.00%	22/6/2029	228,353	0.01%
Swiss Confederation Government Bond	CHF1,250,000	0.50%	27/5/2030	1,465,671	0.04%
Swiss Confederation Government Bond	CHF753,000	0.00%	26/6/2034	832,100	0.02%
Swiss Confederation Government Bond	CHF136,000	0.25%	23/6/2035	153,786	0.00%
Swiss Confederation Government Bond	CHF400,000	0.00%	24/7/2039	428,754	0.01%
Swiss Confederation Government Bond	CHF750,000	0.50%	28/6/2045	866,938	0.02%
Swiss Confederation Government Bond	CHF165,000	4.00%	6/1/2049	349,371	0.01%
Swiss Confederation Government Bond	CHF90,000	0.50%	24/5/2055	105,094	0.00%
Swiss Confederation Government Bond	CHF100,000	2.00%	25/6/2064	186,951	0.00%
Swiss Re Finance Luxembourg SA	\$300,000	5.00%	2/4/2049	287,174	0.01%
Tyco Electronics Group SA	€200,000	0.00%	16/2/2029	190,919	0.00%
UBS AG	\$200,000	1.38%	13/1/2025	192,006	0.00%
UBS AG	€300,000	0.01%	31/3/2026	308,689	0.01%
UBS AG	AUD900,000	5.81%	24/11/2028	636,027	0.02%
UBS Group AG	£300,000	2.75%	8/8/2025	367,593	0.01%
UBS Group AG	£100,000	2.13%	12/9/2025	124,125	0.00%
UBS Group AG	\$275,000	4.13%	24/9/2025	268,902	0.01%
UBS Group AG	€200,000	0.25%	29/1/2026	211,736	0.01%
UBS Group AG	\$200,000	4.13%	15/4/2026	195,084	0.01%
UBS Group AG	\$238,000	4.55%	17/4/2026	234,785	0.01%
UBS Group AG	\$425,000	4.49%	12/5/2026	418,683	0.01%
UBS Group AG	\$100,000	2.19%	5/6/2026	95,155	0.00%
UBS Group AG	€300,000	2.13%	13/10/2026	321,974	0.01%
UBS Group AG	\$200,000	5.71%	12/1/2027	200,757	0.01%
UBS Group AG	\$250,000	1.31%	2/2/2027	229,064	0.01%
UBS Group AG	€500,000	1.00%	24/6/2027	518,517	0.01%
UBS Group AG	\$150,000	4.28%	9/1/2028	145,025	0.00%
UBS Group AG	\$300,000	6.44%	11/8/2028	311,226	0.01%
UBS Group AG	€200,000	0.25%	5/11/2028	194,404	0.00%
UBS Group AG	\$100,000	3.87%	12/1/2029	94,325	0.00%
UBS Group AG	€900,000	7.75%	1/3/2029	1,145,678	0.03%
UBS Group AG	€100,000	0.65%	10/9/2029	94,014	0.00%
UBS Group AG	\$275,000	3.13%	13/8/2030	245,454	0.01%
UBS Group AG	\$250,000	4.19%	1/4/2031	233,025	0.01%
UBS Group AG	€100,000	2.88%	2/4/2032	103,196	0.00%
UBS Group AG	\$400,000	2.75%	11/2/2033	327,525	0.01%
UBS Group AG	\$250,000	6.54%	12/8/2033	266,627	0.01%
UBS Group AG	£200,000	7.38%	7/9/2033	293,901	0.01%
UBS Group AG	\$250,000	9.02%	15/11/2033	307,491	0.01%
UBS Group AG	\$200,000	6.30%	22/9/2034	211,415	0.01%
UBS Group AG	\$200,000	3.18%	11/2/2043	147,851	0.00%
UBS Group AG	\$225,000	4.88%	15/5/2045	214,349	0.01%
Zuercher Kantonalbank	CHF1,300,000	2.75%	19/4/2028	1,589,045	0.04%
Zurich Finance Ireland Designated Activity Co.	€100,000	1.63%	17/6/2039	89,277	0.00%
Zurich Finance Ireland Designated Activity Co.	\$200,000	3.00%	19/4/2051	161,920	0.00%
Zurich Finance Ireland Designated Activity Co.	£200,000	5.13%	23/11/2052	245,810	0.01%
				44,305,375	1.14%
Taiwan 0.02% (30 June 2023: 0.03%)					
TSMC Arizona Corp.	\$200,000	3.13%	25/10/2041	161,609	0.00%
TSMC Arizona Corp.	\$200,000	4.50%	22/4/2052	197,735	0.01%
TSMC Global Ltd.	\$200,000	0.75%	28/9/2025	186,138	0.01%
TSMC Global Ltd.	\$200,000	1.75%	23/4/2028	178,054	0.00%
TSMC Global Ltd.	\$200,000	2.25%	23/4/2031	169,754	0.00%
				893,290	0.02%
Tanzania 0.00% (30 June 2023: 0.00%)					
AngloGold Ashanti Holdings plc	\$200,000	3.38%	1/11/2028	180,119	0.00%
				180,119	0.00%
Thailand 0.40% (30 June 2023: 0.38%)					
Bangkok Bank PCL	\$200,000	5.30%	21/9/2028	203,290	0.01%
Bangkok Bank PCL	\$200,000	3.47%	23/9/2036	167,915	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
GC Treasury Center Co., Ltd.	\$200,000	2.98%	18/3/2031	167,645	0.00%
PTT Treasury Center Co., Ltd.	\$200,000	4.50%	25/10/2042	178,815	0.00%
PTTEP Treasury Center Co., Ltd.	\$200,000	2.59%	10/6/2027	185,870	0.00%
Thailand Government Bond	THB50,000,000	0.95%	17/6/2025	1,436,179	0.04%
Thailand Government Bond	THB35,000,000	2.35%	17/6/2026	1,025,312	0.03%
Thailand Government Bond	THB40,500,000	2.25%	17/3/2027	1,181,501	0.03%
Thailand Government Bond	THB10,000,000	1.00%	17/6/2027	279,423	0.01%
Thailand Government Bond	THB10,000,000	3.58%	17/12/2027	305,727	0.01%
Thailand Government Bond	THB20,000,000	2.65%	17/6/2028	591,503	0.02%
Thailand Government Bond	THB13,800,000	2.88%	17/12/2028	412,090	0.01%
Thailand Government Bond	THB10,000,000	4.88%	22/6/2029	328,616	0.01%
Thailand Government Bond	THB30,500,000	1.60%	17/12/2029	849,117	0.02%
Thailand Government Bond	THB49,300,000	2.00%	17/12/2031	1,379,714	0.04%
Thailand Government Bond	THB34,000,000	3.35%	17/6/2033	1,050,473	0.03%
Thailand Government Bond	THB9,900,000	1.60%	17/6/2035	255,468	0.01%
Thailand Government Bond	THB10,300,000	1.59%	17/12/2035	266,727	0.01%
Thailand Government Bond	THB10,000,000	3.40%	17/6/2036	308,723	0.01%
Thailand Government Bond	THB18,000,000	3.39%	17/6/2037	558,195	0.01%
Thailand Government Bond	THB30,020,000	3.30%	17/6/2038	910,618	0.02%
Thailand Government Bond	THB20,000,000	2.00%	17/6/2042	496,273	0.01%
Thailand Government Bond	THB21,200,000	3.45%	17/6/2043	649,452	0.02%
Thailand Government Bond	THB3,100,000	2.88%	17/6/2046	83,342	0.00%
Thailand Government Bond	THB17,200,000	3.14%	17/6/2047	485,219	0.01%
Thailand Government Bond	THB24,000,000	1.88%	17/6/2049	512,782	0.01%
Thailand Government Bond	THB6,900,000	4.00%	17/6/2055	220,094	0.01%
Thailand Government Bond	THB3,000,000	4.85%	17/6/2061	106,198	0.00%
Thailand Government Bond	THB6,270,000	4.00%	17/6/2066	191,441	0.01%
Thailand Government Bond	THB5,860,000	3.60%	17/6/2067	162,852	0.00%
Thailand Government Bond	THB5,895,000	2.50%	17/6/2071	121,896	0.00%
Thailand Government Bond	THB10,250,000	4.00%	17/6/2072	310,078	0.01%
Thaioil Treasury Center Co., Ltd.	\$200,000	3.50%	17/10/2049	135,855	0.00%
				15,518,403	0.40%
United Arab Emirates 0.23% (30 June 2023: 0.21%)					
Abu Dhabi Crude Oil Pipeline LLC	\$200,000	4.60%	2/11/2047	183,522	0.00%
Abu Dhabi Government International Bond	\$400,000	2.50%	16/4/2025	387,986	0.01%
Abu Dhabi Government International Bond	\$200,000	3.13%	3/5/2026	194,003	0.01%
Abu Dhabi Government International Bond	\$500,000	3.13%	11/10/2027	479,728	0.01%
Abu Dhabi Government International Bond	\$200,000	1.63%	2/6/2028	179,527	0.00%
Abu Dhabi Government International Bond	\$200,000	3.13%	16/4/2030	188,467	0.01%
Abu Dhabi Government International Bond	\$200,000	1.70%	2/3/2031	169,251	0.00%
Abu Dhabi Government International Bond	\$200,000	3.13%	30/9/2049	146,783	0.00%
Abu Dhabi Government International Bond	\$400,000	3.88%	16/4/2050	335,348	0.01%
Abu Dhabi Government International Bond	\$200,000	2.70%	2/9/2070	126,714	0.00%
Abu Dhabi National Energy Co. PJSC	\$200,000	4.88%	23/4/2030	204,754	0.01%
Abu Dhabi National Energy Co. PJSC	\$200,000	3.40%	29/4/2051	149,592	0.00%
DAE Funding LLC	\$200,000	3.38%	20/3/2028	184,104	0.00%
DAE Sukuk Dific Ltd.	\$225,000	3.75%	15/2/2026	216,153	0.01%
DIB Sukuk Ltd.	\$200,000	2.95%	16/1/2026	191,420	0.01%
DIB Sukuk Ltd.	\$200,000	1.96%	22/6/2026	185,586	0.00%
DIB Sukuk Ltd.	\$200,000	2.74%	16/2/2027	186,548	0.00%
DP World Crescent Ltd.	\$200,000	3.88%	18/7/2029	189,661	0.01%
DP World Crescent Ltd.	\$200,000	3.75%	30/1/2030	187,930	0.00%
DP World Crescent Ltd.	\$200,000	5.50%	13/9/2033	204,378	0.01%
DP World Ltd.	\$200,000	5.63%	25/9/2048	191,498	0.01%
El Sukuk Co., Ltd.	\$200,000	1.83%	23/9/2025	187,734	0.00%
Emaar Sukuk Ltd.	\$200,000	3.88%	17/9/2029	183,836	0.00%
Emirates NBD Bank PJSC	\$200,000	5.63%	21/10/2027	203,237	0.01%
Emirates NBD Bank PJSC	AUD500,000	6.10%	21/2/2033	356,351	0.01%
Emirates Telecommunications Group Co. PJSC	€100,000	2.75%	18/6/2026	108,201	0.00%
Emirates Telecommunications Group Co. PJSC	€100,000	0.38%	17/5/2028	97,181	0.00%
Emirates Telecommunications Group Co. PJSC	€100,000	0.88%	17/5/2033	88,181	0.00%
First Abu Dhabi Bank PJSC	\$200,000	4.50%	Perpetual	191,144	0.01%
First Abu Dhabi Bank PJSC	\$200,000	4.77%	6/6/2028	198,874	0.01%
Galaxy Pipeline Assets Bidco Ltd.	\$169,888	2.16%	31/3/2034	147,675	0.00%
Galaxy Pipeline Assets Bidco Ltd.	\$400,000	2.63%	31/3/2036	330,442	0.01%
MAF Sukuk Ltd.	\$200,000	3.93%	28/2/2030	186,886	0.00%
Masdar Abu Dhabi Future Energy Co.	\$200,000	4.88%	25/7/2033	198,095	0.01%
Mashreqbank PSC	\$200,000	7.88%	24/2/2033	208,136	0.01%
MDGH GMTN RSC Ltd.	\$300,000	2.50%	21/5/2026	284,329	0.01%
MDGH GMTN RSC Ltd.	\$400,000	2.88%	21/5/2030	361,975	0.01%
MDGH GMTN RSC Ltd.	\$200,000	5.50%	28/4/2033	211,768	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
MDGH GMTN RSC Ltd.	\$200,000	5.88%	1/5/2034	218,378	0.01%
MDGH GMTN RSC Ltd.	\$200,000	3.95%	21/5/2050	165,920	0.00%
United Arab Emirates International Bond	\$200,000	2.00%	19/10/2031	170,096	0.00%
United Arab Emirates International Bond	\$200,000	4.92%	25/9/2033	210,500	0.01%
United Arab Emirates International Bond	\$200,000	2.88%	19/10/2041	152,182	0.00%
United Arab Emirates International Bond	\$200,000	3.25%	19/10/2061	144,562	0.00%
				9,088,636	0.23%
United Kingdom 3.85% (30 June 2023: 3.62%)					
abrdrn plc	\$200,000	4.25%	30/6/2028	175,326	0.00%
Anglian Water Services Financing plc	£300,000	4.50%	5/10/2027	378,900	0.01%
Anglian Water Services Financing plc	£100,000	6.00%	20/6/2039	137,679	0.00%
Annington Funding plc	£200,000	3.69%	12/7/2034	214,850	0.01%
Arqiva Financing plc	£63,337	4.88%	31/12/2032	78,712	0.00%
Ashtead Capital, Inc.	\$200,000	1.50%	12/8/2026	181,378	0.00%
Ashtead Capital, Inc.	\$200,000	5.95%	15/10/2033	203,753	0.01%
Aspire Defence Finance plc	£158,600	4.67%	31/3/2040	199,152	0.01%
Assura Financing plc	£200,000	3.00%	19/7/2028	236,110	0.01%
Aster Treasury plc	£200,000	5.41%	20/12/2032	272,427	0.01%
Astrazeneca Finance LLC	\$75,000	1.20%	28/5/2026	69,421	0.00%
Astrazeneca Finance LLC	\$50,000	1.75%	28/5/2028	44,787	0.00%
Astrazeneca Finance LLC	\$375,000	2.25%	28/5/2031	323,548	0.01%
Astrazeneca Finance LLC	\$100,000	4.88%	3/3/2033	103,412	0.00%
AstraZeneca plc	\$325,000	0.70%	8/4/2026	299,287	0.01%
AstraZeneca plc	\$25,000	3.13%	12/6/2027	24,033	0.00%
AstraZeneca plc	\$25,000	4.00%	17/1/2029	24,685	0.00%
AstraZeneca plc	€300,000	0.38%	3/6/2029	291,577	0.01%
AstraZeneca plc	\$500,000	1.38%	6/8/2030	415,683	0.01%
AstraZeneca plc	\$200,000	6.45%	15/9/2037	233,832	0.01%
AstraZeneca plc	\$150,000	4.00%	18/9/2042	136,251	0.00%
AstraZeneca plc	\$10,000	4.38%	17/8/2048	9,406	0.00%
AstraZeneca plc	\$100,000	2.13%	6/8/2050	64,006	0.00%
AstraZeneca plc	\$50,000	3.00%	28/5/2051	37,369	0.00%
Aviva plc	CAD20,000	4.00%	2/10/2030	13,799	0.00%
Babcock International Group plc	€100,000	1.38%	13/9/2027	101,676	0.00%
BAE Systems plc	\$125,000	1.90%	15/2/2031	102,801	0.00%
BAE Systems plc	\$175,000	3.00%	15/9/2050	123,922	0.00%
Barclays plc	\$100,000	4.38%	12/1/2026	98,725	0.00%
Barclays plc	€200,000	1.38%	24/1/2026	214,577	0.01%
Barclays plc	\$100,000	2.85%	7/5/2026	96,530	0.00%
Barclays plc	\$325,000	5.20%	12/5/2026	322,770	0.01%
Barclays plc	£100,000	1.70%	3/11/2026	119,275	0.00%
Barclays plc	€450,000	2.89%	31/1/2027	488,785	0.01%
Barclays plc	\$200,000	5.83%	9/5/2027	201,730	0.01%
Barclays plc	\$700,000	4.97%	16/5/2029	687,837	0.02%
Barclays plc	£171,000	7.09%	6/11/2029	232,273	0.01%
Barclays plc	€200,000	4.92%	8/8/2030	230,298	0.01%
Barclays plc	£250,000	6.37%	31/1/2031	330,608	0.01%
Barclays plc	€200,000	1.13%	22/3/2031	203,559	0.01%
Barclays plc	\$200,000	2.67%	10/3/2032	165,063	0.00%
Barclays plc	€100,000	1.11%	12/5/2032	90,062	0.00%
Barclays plc	£100,000	8.41%	14/11/2032	135,931	0.00%
Barclays plc	\$200,000	2.89%	24/11/2032	164,450	0.00%
Barclays plc	\$200,000	7.44%	2/11/2033	224,142	0.01%
Barclays plc	\$200,000	6.22%	9/5/2034	207,420	0.01%
Barclays plc	\$200,000	3.56%	23/9/2035	171,678	0.00%
Barclays plc	\$125,000	3.81%	10/3/2042	93,925	0.00%
Barclays plc	\$225,000	5.25%	17/8/2045	220,496	0.01%
BAT Capital Corp.	\$75,000	2.79%	6/9/2024	73,464	0.00%
BAT Capital Corp.	\$387,000	3.22%	6/9/2026	370,324	0.01%
BAT Capital Corp.	\$175,000	4.70%	2/4/2027	173,216	0.00%
BAT Capital Corp.	\$106,000	3.56%	15/8/2027	101,237	0.00%
BAT Capital Corp.	\$75,000	4.91%	2/4/2030	73,771	0.00%
BAT Capital Corp.	\$75,000	6.34%	2/8/2030	78,812	0.00%
BAT Capital Corp.	\$75,000	2.73%	25/3/2031	62,913	0.00%
BAT Capital Corp.	\$75,000	7.75%	19/10/2032	84,602	0.00%
BAT Capital Corp.	\$75,000	6.42%	2/8/2033	78,533	0.00%
BAT Capital Corp.	\$250,000	4.39%	15/8/2037	209,656	0.01%
BAT Capital Corp.	\$150,000	3.73%	25/9/2040	110,568	0.00%
BAT Capital Corp.	\$275,000	4.54%	15/8/2047	211,506	0.01%
BAT Capital Corp.	\$125,000	4.76%	6/9/2049	99,214	0.00%
BAT Capital Corp.	\$175,000	7.08%	2/8/2053	187,248	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BAT International Finance plc	€100,000	2.75%	25/3/2025	108,993	0.00%
BAT International Finance plc	\$50,000	1.67%	25/3/2026	46,437	0.00%
BAT International Finance plc	\$100,000	4.45%	16/3/2028	98,454	0.00%
BAT International Finance plc	€100,000	2.25%	26/6/2028	113,554	0.00%
BAT International Finance plc	\$75,000	5.93%	2/2/2029	77,954	0.00%
BAT International Finance plc	€200,000	2.25%	16/1/2030	196,606	0.01%
BG Energy Capital plc	€100,000	2.25%	21/11/2029	104,890	0.00%
Blend Funding plc	€100,000	3.46%	21/9/2047	101,147	0.00%
BP Capital Markets BV	€200,000	4.32%	12/5/2035	234,285	0.01%
BP Capital Markets BV	€344,000	1.47%	21/9/2041	268,877	0.01%
BP Capital Markets plc	€300,000	3.63%	Perpetual	310,229	0.01%
BP Capital Markets plc	€200,000	3.25%	Perpetual	213,325	0.01%
BP Capital Markets plc	CAD10,000	3.47%	15/5/2025	7,456	0.00%
BP Capital Markets plc	€200,000	1.57%	16/2/2027	210,913	0.01%
BP Capital Markets plc	\$25,000	3.72%	28/11/2028	24,267	0.00%
BP Capital Markets plc	€200,000	4.25%	Perpetual	239,629	0.01%
British Airways 2019-1 Class AA Pass Through Trust	\$8,366	3.30%	15/12/2032	7,402	0.00%
British Telecommunications plc	\$200,000	5.13%	4/12/2028	203,120	0.01%
British Telecommunications plc	\$200,000	3.25%	8/11/2029	182,728	0.00%
BUPA Finance plc	€100,000	5.00%	8/12/2026	125,331	0.00%
Cadent Finance plc	€200,000	2.25%	10/10/2035	189,726	0.01%
Cadent Finance plc	€225,000	3.13%	21/3/2040	218,500	0.01%
CCEP Finance Ireland DAC	€800,000	0.00%	6/9/2025	835,804	0.02%
CCEP Finance Ireland DAC	€300,000	0.50%	6/9/2029	287,005	0.01%
CCEP Finance Ireland DAC	€100,000	0.88%	6/5/2033	89,244	0.00%
Centrica plc	\$350,000	5.38%	16/10/2043	317,507	0.01%
Centrica plc	€150,000	4.25%	12/9/2044	166,847	0.00%
Church Commissioners for England	€100,000	3.63%	14/7/2052	106,493	0.00%
CK Hutchison Group Telecom Finance SA	€200,000	2.00%	17/10/2027	229,268	0.01%
CK Hutchison International 19 II Ltd.	\$100,000	2.75%	6/9/2029	89,920	0.00%
CK Hutchison International 19 Ltd.	\$425,000	3.63%	11/4/2029	402,103	0.01%
CK Hutchison International 20 Ltd.	\$200,000	2.50%	8/5/2030	174,495	0.00%
CK Hutchison International 21 Ltd.	\$200,000	2.50%	15/4/2031	171,113	0.00%
CK Hutchison International 23 Ltd.	\$200,000	4.75%	21/4/2028	200,396	0.01%
CK Hutchison International 23 Ltd.	\$200,000	4.88%	21/4/2033	200,250	0.01%
Clarion Funding plc	€200,000	1.88%	22/1/2035	189,819	0.01%
Clarion Funding plc	€100,000	1.88%	7/9/2051	67,286	0.00%
Clydesdale Bank plc	€1,100,000	2.50%	22/6/2027	1,194,323	0.03%
Clydesdale Bank plc	€158,000	3.75%	22/8/2028	180,381	0.00%
CNH Industrial Finance Europe SA	€200,000	1.75%	25/3/2027	211,542	0.01%
Compass Group Finance Netherlands BV	€100,000	3.00%	8/3/2030	109,949	0.00%
CSL Finance plc	\$50,000	4.05%	27/4/2029	48,608	0.00%
Derwent London plc	€200,000	1.88%	17/11/2031	202,921	0.01%
Diageo Capital BV	€500,000	1.88%	8/6/2034	490,232	0.01%
Diageo Capital plc	\$200,000	3.88%	18/5/2028	195,773	0.01%
Diageo Capital plc	\$200,000	2.00%	29/4/2030	173,088	0.00%
Diageo Capital plc	\$200,000	5.50%	24/1/2033	212,902	0.01%
Diageo Capital plc	\$25,000	5.88%	30/9/2036	27,566	0.00%
easyJet FinCo BV	€216,000	1.88%	3/3/2028	223,018	0.01%
ENW Finance plc	€200,000	4.89%	24/11/2032	261,603	0.01%
Futures Treasury plc	€100,000	3.38%	8/2/2044	101,610	0.00%
Gatwick Funding Ltd.	€200,000	6.13%	2/3/2026	260,662	0.01%
Gatwick Funding Ltd.	€130,000	2.50%	15/4/2030	145,657	0.00%
GlaxoSmithKline Capital plc	\$25,000	3.38%	1/6/2029	24,088	0.00%
GlaxoSmithKline Capital plc	€900,000	1.63%	12/5/2035	876,724	0.02%
GlaxoSmithKline Capital, Inc.	\$200,000	6.38%	15/5/2038	232,570	0.01%
GlaxoSmithKline Capital, Inc.	\$50,000	4.20%	18/3/2043	46,688	0.00%
Grainger plc	€100,000	3.38%	24/4/2028	117,589	0.00%
GSK Capital BV	€152,000	3.00%	28/11/2027	169,253	0.00%
Guinness Partnership Ltd.	€100,000	4.00%	24/10/2044	111,032	0.00%
Haleon Netherlands Capital BV	€200,000	1.25%	29/3/2026	211,950	0.01%
Haleon UK Capital plc	€200,000	2.88%	29/10/2028	240,370	0.01%
Heathrow Funding Ltd.	€300,000	1.50%	12/10/2025	321,006	0.01%
Heathrow Funding Ltd.	€200,000	6.75%	3/12/2026	268,045	0.01%
Heathrow Funding Ltd.	CAD10,000	3.40%	8/3/2028	7,272	0.00%
Heathrow Funding Ltd.	€188,000	2.63%	16/3/2028	213,094	0.01%
Heathrow Funding Ltd.	€200,000	2.75%	13/10/2029	230,989	0.01%
Heathrow Funding Ltd.	€300,000	1.50%	11/2/2030	295,104	0.01%
Heathrow Funding Ltd.	CAD10,000	3.78%	4/9/2030	7,129	0.00%
Heathrow Funding Ltd.	€500,000	1.13%	8/10/2030	472,480	0.01%
Heathrow Funding Ltd.	CAD150,000	3.66%	13/1/2031	105,631	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Heathrow Funding Ltd.	£100,000	6.45%	10/12/2031	141,281	0.00%
Heathrow Funding Ltd.	€200,000	4.50%	11/7/2033	235,072	0.01%
HSBC Bank Capital Funding Sterling 1 LP	£10,000	5.84%	Perpetual	13,311	0.00%
HSBC Holdings plc	\$200,000	4.18%	9/12/2025	197,303	0.01%
HSBC Holdings plc	\$500,000	3.00%	10/3/2026	485,025	0.01%
HSBC Holdings plc	\$350,000	1.65%	18/4/2026	332,646	0.01%
HSBC Holdings plc	\$650,000	2.10%	4/6/2026	618,865	0.02%
HSBC Holdings plc	\$50,000	7.34%	3/11/2026	51,924	0.00%
HSBC Holdings plc	€200,000	0.31%	13/11/2026	208,163	0.01%
HSBC Holdings plc	\$200,000	4.38%	23/11/2026	195,422	0.01%
HSBC Holdings plc	£300,000	1.75%	24/7/2027	351,256	0.01%
HSBC Holdings plc	\$200,000	5.89%	14/8/2027	202,825	0.01%
HSBC Holdings plc	\$270,000	2.25%	22/11/2027	247,877	0.01%
HSBC Holdings plc	£100,000	5.75%	20/12/2027	132,446	0.00%
HSBC Holdings plc	€100,000	4.75%	10/3/2028	114,570	0.00%
HSBC Holdings plc	\$125,000	4.04%	13/3/2028	120,456	0.00%
HSBC Holdings plc	\$200,000	4.76%	9/6/2028	197,191	0.01%
HSBC Holdings plc	£100,000	3.00%	22/7/2028	118,669	0.00%
HSBC Holdings plc	\$300,000	2.01%	22/9/2028	267,059	0.01%
HSBC Holdings plc	\$450,000	7.39%	3/11/2028	482,162	0.01%
HSBC Holdings plc	\$400,000	4.58%	19/6/2029	388,136	0.01%
HSBC Holdings plc	\$200,000	2.21%	17/8/2029	174,599	0.00%
HSBC Holdings plc	€200,000	0.64%	24/9/2029	193,825	0.01%
HSBC Holdings plc	\$200,000	4.95%	31/3/2030	198,261	0.01%
HSBC Holdings plc	\$200,000	3.97%	22/5/2030	186,896	0.01%
HSBC Holdings plc	€100,000	4.79%	10/3/2032	116,794	0.00%
HSBC Holdings plc	\$250,000	2.80%	24/5/2032	208,649	0.01%
HSBC Holdings plc	€400,000	6.36%	16/11/2032	475,462	0.01%
HSBC Holdings plc	€200,000	4.86%	23/5/2033	234,221	0.01%
HSBC Holdings plc	\$300,000	5.40%	11/8/2033	301,431	0.01%
HSBC Holdings plc	\$50,000	8.11%	3/11/2033	57,604	0.00%
HSBC Holdings plc	\$200,000	6.25%	9/3/2034	211,874	0.01%
HSBC Holdings plc	\$375,000	6.50%	2/5/2036	393,339	0.01%
HSBC Holdings plc	\$350,000	6.50%	15/9/2037	370,135	0.01%
HSBC Holdings plc	£200,000	7.00%	7/4/2038	280,241	0.01%
HSBC Holdings plc	\$200,000	6.33%	9/3/2044	216,065	0.01%
HSBC Holdings plc	\$200,000	5.25%	14/3/2044	195,314	0.01%
Hyde Housing Association Ltd.	£300,000	1.75%	18/8/2055	194,425	0.01%
IHG Finance LLC	€300,000	4.38%	28/11/2029	343,536	0.01%
Imperial Brands Finance Netherlands BV	€200,000	5.25%	15/2/2031	228,664	0.01%
Imperial Brands Finance plc	\$200,000	3.88%	26/7/2029	186,642	0.00%
Imperial Brands Finance plc	£100,000	4.88%	7/6/2032	117,629	0.00%
Incommunities Treasury plc	£100,000	3.25%	21/3/2049	98,411	0.00%
InterContinental Hotels Group plc	£300,000	3.75%	14/8/2025	372,706	0.01%
InterContinental Hotels Group plc	€500,000	2.13%	15/5/2027	532,456	0.01%
Investec plc	£120,000	1.88%	16/7/2028	131,102	0.00%
Juturna European Loan Conduit No 16 plc	£33,445	5.06%	10/8/2033	43,258	0.00%
Karbon Homes Ltd.	£100,000	3.38%	15/11/2047	102,206	0.00%
Legal & General Group plc	\$200,000	5.25%	21/3/2047	192,507	0.01%
Legal & General Group plc	£100,000	5.50%	27/6/2064	125,930	0.00%
Linde Finance BV	€200,000	0.55%	19/5/2032	182,974	0.00%
Lloyds Banking Group plc	\$100,000	4.58%	10/12/2025	97,955	0.00%
Lloyds Banking Group plc	\$257,000	4.65%	24/3/2026	252,543	0.01%
Lloyds Banking Group plc	\$700,000	3.57%	7/11/2028	658,653	0.02%
Lloyds Banking Group plc	€200,000	4.50%	18/3/2030	220,360	0.01%
Lloyds Banking Group plc	€200,000	3.13%	24/8/2030	215,029	0.01%
Lloyds Banking Group plc	€224,000	4.75%	21/9/2031	261,437	0.01%
Lloyds Banking Group plc	€200,000	1.99%	15/12/2031	228,889	0.01%
Lloyds Banking Group plc	AUD500,000	7.09%	31/8/2033	356,337	0.01%
Lloyds Banking Group plc	\$200,000	7.95%	15/11/2033	229,432	0.01%
Lloyds Banking Group plc	\$200,000	4.34%	9/1/2048	160,822	0.00%
Logicor 2019-1 UK plc	£400,000	1.88%	17/11/2026	469,009	0.01%
London & Quadrant Housing Trust	£100,000	2.00%	20/10/2038	87,030	0.00%
London & Quadrant Housing Trust	£100,000	5.50%	27/1/2040	132,193	0.00%
London Power Networks plc	£200,000	5.88%	15/11/2040	281,178	0.01%
London Stock Exchange Group plc	£300,000	1.63%	6/4/2030	330,934	0.01%
Lseg Netherlands BV	€100,000	0.00%	6/4/2025	105,883	0.00%
Lseg Netherlands BV	€100,000	0.75%	6/4/2033	88,813	0.00%
LSEGA Financing plc	\$450,000	2.50%	6/4/2031	386,769	0.01%
M&G plc	£200,000	6.34%	19/12/2063	244,020	0.01%
Manchester Airport Group Funding plc	£100,000	2.88%	30/9/2044	90,449	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mead Johnson Nutrition Co.	\$75,000	4.13%	15/11/2025	73,985	0.00%
Mead Johnson Nutrition Co.	\$70,000	5.90%	1/11/2039	74,435	0.00%
Mead Johnson Nutrition Co.	\$50,000	4.60%	1/6/2044	46,902	0.00%
Motability Operations Group plc	€100,000	0.38%	3/1/2026	104,495	0.00%
Motability Operations Group plc	€100,000	0.13%	20/7/2028	97,204	0.00%
Motability Operations Group plc	€100,000	1.75%	3/7/2029	112,205	0.00%
Motability Operations Group plc	€100,000	1.50%	20/1/2041	80,244	0.00%
Motability Operations Group plc	€100,000	4.88%	17/1/2043	128,488	0.00%
National Gas Transmission plc	€100,000	1.13%	14/1/2033	92,777	0.00%
National Gas Transmission plc	€170,000	1.63%	14/1/2043	123,625	0.00%
National Grid Electricity Distribution East Midlands plc	€100,000	3.53%	20/9/2028	112,196	0.00%
National Grid Electricity Distribution West Midlands plc	€100,000	5.75%	16/4/2032	135,767	0.00%
National Grid Electricity Transmission plc	€200,000	1.38%	16/9/2026	234,939	0.01%
National Grid Electricity Transmission plc	CAD65,000	5.22%	16/9/2031	50,696	0.00%
National Grid plc	€270,000	0.16%	20/1/2028	264,204	0.01%
National Grid plc	\$50,000	5.60%	12/6/2028	51,550	0.00%
National Grid plc	€200,000	0.25%	1/9/2028	192,918	0.01%
National Grid plc	\$50,000	5.81%	12/6/2033	52,563	0.00%
National Grid plc	€100,000	3.25%	30/3/2034	104,960	0.00%
National Grid plc	€100,000	4.28%	16/1/2035	114,324	0.00%
Nationwide Building Society	\$300,000	1.00%	28/8/2025	279,944	0.01%
Nationwide Building Society	£300,000	5.63%	28/1/2026	391,337	0.01%
Nationwide Building Society	€100,000	1.50%	8/3/2026	107,512	0.00%
Nationwide Building Society	\$100,000	4.00%	14/9/2026	95,905	0.00%
Nationwide Building Society	€795,000	4.50%	1/11/2026	905,804	0.02%
Nationwide Building Society	\$300,000	5.26%	10/11/2026	305,599	0.01%
Nationwide Building Society	€200,000	2.00%	28/4/2027	212,435	0.01%
Nationwide Building Society	€100,000	3.25%	20/1/2028	122,361	0.00%
Nationwide Building Society	\$250,000	2.97%	16/2/2028	232,416	0.01%
Nationwide Building Society	€200,000	0.25%	14/9/2028	192,816	0.01%
Nationwide Building Society	€100,000	3.25%	5/9/2029	110,278	0.00%
Nationwide Building Society	\$50,000	3.96%	18/7/2030	46,666	0.00%
NatWest Group plc	\$425,000	4.27%	22/3/2025	423,488	0.01%
NatWest Group plc	€100,000	1.75%	2/3/2026	107,561	0.00%
NatWest Group plc	€100,000	4.70%	14/3/2028	113,668	0.00%
NatWest Group plc	\$325,000	3.07%	22/5/2028	301,950	0.01%
NatWest Group plc	\$300,000	5.52%	30/9/2028	302,006	0.01%
NatWest Group plc	€100,000	2.06%	9/11/2028	113,746	0.00%
NatWest Group plc	€400,000	3.62%	29/3/2029	477,928	0.01%
NatWest Group plc	€500,000	0.67%	14/9/2029	479,668	0.01%
NatWest Group plc	\$200,000	5.08%	27/1/2030	197,325	0.01%
NatWest Group plc	€100,000	1.04%	14/9/2032	97,590	0.00%
NatWest Group plc	€100,000	7.42%	6/6/2033	133,195	0.00%
NatWest Group plc	\$125,000	3.03%	28/11/2035	103,999	0.00%
NatWest Markets plc	\$300,000	3.48%	22/3/2025	293,935	0.01%
NatWest Markets plc	\$200,000	1.60%	29/9/2026	182,788	0.00%
NatWest Markets plc	€200,000	6.38%	8/11/2027	268,709	0.01%
Network Rail Infrastructure Finance plc	£50,000	4.75%	29/11/2035	67,604	0.00%
New England Power Co.	\$55,000	3.80%	5/12/2047	43,391	0.00%
New England Power Co.	\$20,000	2.81%	6/10/2050	12,792	0.00%
Notting Hill Genesis	€100,000	3.25%	12/10/2048	93,560	0.00%
nVent Finance Sarl	\$50,000	2.75%	15/11/2031	41,045	0.00%
Paragon Treasury plc	€100,000	2.00%	7/5/2036	91,378	0.00%
Peabody Capital No 2 plc	€100,000	2.75%	2/3/2034	105,521	0.00%
Phoenix Group Holdings plc	€100,000	4.38%	24/1/2029	105,672	0.00%
Phoenix Group Holdings plc	€200,000	5.63%	28/4/2031	241,051	0.01%
Platform HG Financing plc	€200,000	1.93%	15/9/2041	172,707	0.00%
Prs Finance plc	€200,000	2.00%	23/1/2029	233,481	0.01%
Prudential Funding Asia plc	\$100,000	3.13%	14/4/2030	89,891	0.00%
Reckitt Benckiser Treasury Services Nederland BV	€200,000	0.38%	19/5/2026	208,355	0.01%
Reckitt Benckiser Treasury Services plc	\$200,000	3.00%	26/6/2027	189,824	0.01%
RELX Capital, Inc.	\$25,000	4.75%	20/5/2032	25,262	0.00%
RELX Finance BV	€200,000	0.50%	10/3/2028	200,354	0.01%
RELX Finance BV	€300,000	0.88%	10/3/2032	279,627	0.01%
Reynolds American, Inc.	\$31,000	4.45%	12/6/2025	30,643	0.00%
Reynolds American, Inc.	\$25,000	5.70%	15/8/2035	24,670	0.00%
Reynolds American, Inc.	\$250,000	5.85%	15/8/2045	235,519	0.01%
RI Finance Bonds No 3 plc	€100,000	6.13%	13/11/2028	130,240	0.00%
RMPA Services plc	£64,639	5.34%	30/9/2038	86,024	0.00%
Rothsay Life plc	€100,000	3.38%	12/7/2026	120,429	0.00%
Rothsay Life plc	€200,000	7.73%	16/5/2033	271,755	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Royalty Pharma plc	\$55,000	3.35%	2/9/2051	37,382	0.00%
Sage Group plc	€107,000	3.82%	15/2/2028	121,563	0.00%
Sage Group plc	£100,000	2.88%	8/2/2034	107,486	0.00%
Sanctuary Capital plc	£100,000	6.70%	23/3/2039	153,952	0.00%
Santander UK Group Holdings plc	£100,000	2.92%	8/5/2026	121,910	0.00%
Santander UK Group Holdings plc	€200,000	0.60%	13/9/2029	190,044	0.01%
Santander UK Group Holdings plc	\$100,000	2.90%	15/3/2032	85,869	0.00%
Santander UK plc	€100,000	0.05%	12/1/2027	101,394	0.00%
Santander UK plc	£180,000	5.25%	16/2/2029	242,009	0.01%
Santander UK plc	£100,000	3.88%	15/10/2029	123,195	0.00%
Scotland Gas Networks plc	£100,000	3.25%	8/3/2027	122,153	0.00%
Scottish Hydro Electric Transmission plc	£300,000	1.50%	24/3/2028	342,263	0.01%
Segro Capital Sarl	€100,000	1.25%	23/3/2026	105,629	0.00%
Severn Trent Utilities Finance plc	£100,000	4.63%	30/11/2034	124,758	0.00%
South Eastern Power Networks plc	£100,000	1.75%	30/9/2034	96,662	0.00%
Southern Electric Power Distribution plc	£300,000	4.63%	20/2/2037	372,686	0.01%
Southern Gas Networks plc	£100,000	2.50%	3/2/2025	123,695	0.00%
Southern Water Services Finance Ltd.	£600,000	2.38%	28/5/2028	669,648	0.02%
SSE plc	€100,000	4.00%	Perpetual	107,121	0.00%
SSE plc	€100,000	3.13%	Perpetual	104,722	0.00%
SSE plc	€100,000	1.38%	4/9/2027	104,398	0.00%
SSE plc	€100,000	1.75%	16/4/2030	101,316	0.00%
Standard Chartered plc	\$225,000	2.82%	30/1/2026	217,628	0.01%
Standard Chartered plc	\$200,000	6.17%	9/1/2027	203,059	0.01%
Standard Chartered plc	\$225,000	6.30%	9/1/2029	230,900	0.01%
Standard Chartered plc	\$200,000	2.68%	29/6/2032	162,564	0.00%
Standard Chartered plc	\$200,000	6.30%	6/7/2034	208,622	0.01%
Standard Chartered plc	\$450,000	3.27%	18/2/2036	369,223	0.01%
Standard Chartered plc	\$125,000	5.70%	26/3/2044	120,867	0.00%
Telereal Securitisation plc	£57,631	6.16%	10/12/2031	74,745	0.00%
Tesco Corporate Treasury Services plc	£161,000	1.88%	2/11/2028	180,887	0.00%
Tesco Property Finance 3 plc	£225,114	5.74%	13/4/2040	290,397	0.01%
Thames Water Utilities Finance plc	€200,000	0.88%	31/1/2028	188,669	0.01%
Thames Water Utilities Finance plc	£100,000	4.38%	3/7/2034	108,520	0.00%
Thames Water Utilities Finance plc	£200,000	2.38%	22/4/2040	156,324	0.00%
THFC Funding No 2 plc	£300,000	6.35%	8/7/2039	438,852	0.01%
UK Municipal Bonds Agency Finance Co. Designated Activity Co.	£100,000	1.63%	26/8/2060	56,153	0.00%
Unilever Capital Corp.	\$100,000	1.38%	14/9/2030	82,952	0.00%
Unilever Capital Corp.	\$50,000	5.90%	15/11/2032	55,731	0.00%
Unilever Capital Corp.	\$100,000	5.00%	8/12/2033	103,956	0.00%
Unilever Capital Corp.	\$100,000	2.63%	12/8/2051	68,804	0.00%
Unilever Finance Netherlands BV	€100,000	1.25%	25/3/2025	107,705	0.00%
UNITE USAF II plc	£100,000	3.92%	30/6/2025	124,096	0.00%
United Kingdom Gilt	£1,880,098	0.25%	31/1/2025	2,293,814	0.06%
United Kingdom Gilt	£2,300,000	0.63%	7/6/2025	2,793,849	0.07%
United Kingdom Gilt	£3,129,529	3.50%	22/10/2025	3,957,668	0.10%
United Kingdom Gilt	£117,000	0.38%	22/10/2026	136,739	0.00%
United Kingdom Gilt	£4,704,000	4.13%	29/1/2027	6,089,619	0.16%
United Kingdom Gilt	£500,000	4.25%	7/12/2027	657,298	0.02%
United Kingdom Gilt	£1,900,000	4.50%	7/6/2028	2,525,633	0.07%
United Kingdom Gilt	£5,754,000	0.50%	31/1/2029	6,368,694	0.16%
United Kingdom Gilt	£1,500,000	0.38%	22/10/2030	1,565,873	0.04%
United Kingdom Gilt	£1,860,000	4.75%	7/12/2030	2,565,588	0.07%
United Kingdom Gilt	£3,400,000	0.25%	31/7/2031	3,428,010	0.09%
United Kingdom Gilt	£4,371,000	1.00%	31/1/2032	4,618,930	0.12%
United Kingdom Gilt	£100,000	4.25%	7/6/2032	134,978	0.00%
United Kingdom Gilt	£640,000	3.25%	31/1/2033	798,224	0.02%
United Kingdom Gilt	£1,000,000	0.88%	31/7/2033	998,544	0.03%
United Kingdom Gilt	£700,000	4.63%	31/1/2034	968,685	0.03%
United Kingdom Gilt	£53,000	4.50%	7/9/2034	72,552	0.00%
United Kingdom Gilt	£4,463,000	0.63%	31/7/2035	4,046,660	0.10%
United Kingdom Gilt	£500,000	4.25%	7/3/2036	668,214	0.02%
United Kingdom Gilt	£1,316,407	1.75%	7/9/2037	1,302,488	0.03%
United Kingdom Gilt	£2,230,000	3.75%	29/1/2038	2,785,972	0.07%
United Kingdom Gilt	£466,000	1.13%	31/1/2039	404,073	0.01%
United Kingdom Gilt	£1,594,000	4.25%	7/9/2039	2,090,383	0.05%
United Kingdom Gilt	£431,634	4.25%	7/12/2040	564,221	0.01%
United Kingdom Gilt	£4,716,835	1.25%	22/10/2041	3,904,489	0.10%
United Kingdom Gilt	£830,000	4.50%	7/12/2042	1,115,862	0.03%
United Kingdom Gilt	£1,188,000	4.75%	22/10/2043	1,639,739	0.04%
United Kingdom Gilt	£1,162,550	3.25%	22/1/2044	1,305,946	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United Kingdom Gilt	£3,172,000	0.88%	31/1/2046	2,162,212	0.06%
United Kingdom Gilt	£400,000	4.25%	7/12/2046	516,819	0.01%
United Kingdom Gilt	£2,160,000	1.50%	22/7/2047	1,669,897	0.04%
United Kingdom Gilt	£784,000	1.75%	22/1/2049	632,218	0.02%
United Kingdom Gilt	£950,000	4.25%	7/12/2049	1,230,672	0.03%
United Kingdom Gilt	£2,501,998	0.63%	22/10/2050	1,408,095	0.04%
United Kingdom Gilt	£2,600,000	1.25%	31/7/2051	1,765,744	0.05%
United Kingdom Gilt	£405,642	3.75%	22/7/2052	485,634	0.01%
United Kingdom Gilt	£914,663	1.50%	31/7/2053	650,059	0.02%
United Kingdom Gilt	£2,529,000	3.75%	22/10/2053	3,011,797	0.08%
United Kingdom Gilt	£1,496,000	1.63%	22/10/2054	1,091,591	0.03%
United Kingdom Gilt	£751,700	4.25%	7/12/2055	982,570	0.03%
United Kingdom Gilt	£1,015,000	1.75%	22/7/2057	754,641	0.02%
United Kingdom Gilt	£817,136	4.00%	22/1/2060	1,027,517	0.03%
United Kingdom Gilt	£1,740,000	0.50%	22/10/2061	747,340	0.02%
United Kingdom Gilt	£1,322,000	4.00%	22/10/2063	1,663,989	0.04%
United Kingdom Gilt	£933,880	2.50%	22/7/2065	833,455	0.02%
United Kingdom Gilt	£990,000	3.50%	22/7/2068	1,133,310	0.03%
United Kingdom Gilt	£1,000,000	1.63%	22/10/2071	657,315	0.02%
United Kingdom Gilt	£1,180,000	1.13%	22/10/2073	629,703	0.02%
United Utilities Water Finance plc	£270,000	0.88%	28/10/2029	280,148	0.01%
United Utilities Water Finance plc	£200,000	5.13%	6/10/2038	260,368	0.01%
University of Liverpool	£100,000	3.38%	25/6/2055	101,799	0.00%
Virgin Money UK plc	€200,000	4.63%	29/10/2028	220,402	0.01%
Virgin Money UK plc	£100,000	5.13%	11/12/2030	122,322	0.00%
Virgin Money UK plc	£100,000	2.63%	19/8/2031	112,760	0.00%
Vodafone Group plc	€600,000	1.13%	20/11/2025	638,036	0.02%
Vodafone Group plc	€100,000	1.50%	24/7/2027	105,427	0.00%
Vodafone Group plc	€100,000	1.88%	20/11/2029	103,110	0.00%
Vodafone Group plc	€100,000	1.63%	24/11/2030	100,188	0.00%
Vodafone Group plc	€200,000	1.60%	29/7/2031	197,954	0.01%
Vodafone Group plc	£100,000	5.90%	26/11/2032	139,775	0.00%
Vodafone Group plc	\$250,000	6.15%	27/2/2037	270,680	0.01%
Vodafone Group plc	\$325,000	4.38%	19/2/2043	283,704	0.01%
Vodafone Group plc	\$125,000	4.88%	19/6/2049	113,406	0.00%
Vodafone Group plc	£100,000	3.38%	8/8/2049	92,052	0.00%
Vodafone Group plc	\$35,000	4.25%	17/9/2050	29,140	0.00%
Vodafone Group plc	\$35,000	5.13%	19/6/2059	31,947	0.00%
Wellcome Trust Finance plc	£100,000	4.63%	25/7/2036	132,290	0.00%
Wessex Water Services Finance plc	£100,000	1.25%	12/1/2036	82,476	0.00%
WPP Finance 2016	€200,000	1.38%	20/3/2025	214,779	0.01%
WPP Finance 2017	£100,000	3.75%	19/5/2032	116,096	0.00%
WPP Finance SA	€130,000	4.13%	30/5/2028	148,126	0.00%
Yorkshire Building Society	€300,000	0.63%	21/9/2025	314,611	0.01%
Yorkshire Building Society	€200,000	0.01%	13/10/2027	197,834	0.01%
Yorkshire Building Society	€400,000	0.01%	16/11/2028	383,412	0.01%
Yorkshire Housing Finance plc	£100,000	4.13%	31/10/2044	109,430	0.00%
				149,501,757	3.85%
United States 44.84% (30 June 2023: 44.88%)					
3M Co.	\$25,000	2.00%	14/2/2025	24,082	0.00%
3M Co.	\$125,000	2.65%	15/4/2025	121,163	0.00%
3M Co.	\$525,000	2.38%	26/8/2029	464,853	0.01%
3M Co.	\$225,000	3.05%	15/4/2030	203,093	0.01%
3M Co.	\$125,000	3.25%	26/8/2049	90,934	0.00%
7-Eleven, Inc.	\$100,000	0.95%	10/2/2026	92,421	0.00%
7-Eleven, Inc.	\$325,000	1.30%	10/2/2028	284,182	0.01%
7-Eleven, Inc.	\$100,000	1.80%	10/2/2031	81,265	0.00%
7-Eleven, Inc.	\$50,000	2.80%	10/2/2051	32,175	0.00%
Abbott Ireland Financing DAC	€100,000	0.38%	19/11/2027	101,174	0.00%
Abbott Laboratories	\$50,000	2.95%	15/3/2025	48,976	0.00%
Abbott Laboratories	\$50,000	3.75%	30/11/2026	49,335	0.00%
Abbott Laboratories	\$100,000	4.75%	30/11/2036	102,470	0.00%
Abbott Laboratories	\$50,000	4.75%	15/4/2043	50,774	0.00%
Abbott Laboratories	\$225,000	4.90%	30/11/2046	230,703	0.01%
AbbVie, Inc.	\$270,000	3.80%	15/3/2025	266,590	0.01%
AbbVie, Inc.	\$200,000	3.60%	14/5/2025	196,472	0.01%
AbbVie, Inc.	\$636,000	3.20%	14/5/2026	617,110	0.02%
AbbVie, Inc.	\$200,000	4.25%	14/11/2028	199,083	0.01%
AbbVie, Inc.	€100,000	2.63%	15/11/2028	108,633	0.00%
AbbVie, Inc.	\$375,000	3.20%	21/11/2029	350,376	0.01%
AbbVie, Inc.	\$25,000	4.55%	15/3/2035	24,540	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AbbVie, Inc.	\$225,000	4.50%	14/5/2035	220,059	0.01%
AbbVie, Inc.	\$100,000	4.05%	21/11/2039	90,438	0.00%
AbbVie, Inc.	\$50,000	4.63%	1/10/2042	47,426	0.00%
AbbVie, Inc.	\$125,000	4.40%	6/11/2042	116,084	0.00%
AbbVie, Inc.	\$150,000	4.85%	15/6/2044	146,129	0.01%
AbbVie, Inc.	\$165,000	4.75%	15/3/2045	158,672	0.01%
AbbVie, Inc.	\$50,000	4.70%	14/5/2045	47,723	0.00%
AbbVie, Inc.	\$275,000	4.45%	14/5/2046	252,875	0.01%
AbbVie, Inc.	\$100,000	4.88%	14/11/2048	97,790	0.00%
AbbVie, Inc.	\$575,000	4.25%	21/11/2049	513,176	0.01%
ACE Capital Trust II	\$100,000	9.70%	1/4/2030	118,019	0.00%
Adobe, Inc.	\$10,000	1.90%	1/2/2025	9,698	0.00%
Adobe, Inc.	\$215,000	2.15%	1/2/2027	201,686	0.01%
Adobe, Inc.	\$70,000	2.30%	1/2/2030	62,796	0.00%
AdventHealth Obligated Group	\$50,000	2.80%	15/11/2051	33,977	0.00%
Adventist Health System	\$25,000	2.95%	1/3/2029	22,588	0.00%
Adventist Health System	\$75,000	5.43%	1/3/2032	76,363	0.00%
Adventist Health System	\$20,000	3.63%	1/3/2049	14,809	0.00%
Advocate Health & Hospitals Corp.	\$50,000	3.39%	15/10/2049	38,225	0.00%
Advocate Health & Hospitals Corp.	\$50,000	3.01%	15/6/2050	35,648	0.00%
AEP Texas, Inc.	\$45,000	4.15%	1/5/2049	36,218	0.00%
AEP Texas, Inc.	\$10,000	3.45%	15/1/2050	7,246	0.00%
AEP Texas, Inc.	\$25,000	3.45%	15/5/2051	17,938	0.00%
AEP Texas, Inc.	\$100,000	5.25%	15/5/2052	96,867	0.00%
AEP Transmission Co. LLC	\$25,000	3.10%	1/12/2026	24,022	0.00%
AEP Transmission Co. LLC	\$25,000	4.00%	1/12/2046	21,066	0.00%
AEP Transmission Co. LLC	\$50,000	3.75%	1/12/2047	39,907	0.00%
AEP Transmission Co. LLC	\$25,000	4.25%	15/9/2048	21,592	0.00%
AEP Transmission Co. LLC	\$20,000	3.80%	15/6/2049	15,890	0.00%
AEP Transmission Co. LLC	\$20,000	3.15%	15/9/2049	14,326	0.00%
AEP Transmission Co. LLC	\$30,000	3.65%	1/4/2050	23,687	0.00%
AEP Transmission Co. LLC	\$100,000	2.75%	15/8/2051	64,908	0.00%
AEP Transmission Co. LLC	\$40,000	4.50%	15/6/2052	36,288	0.00%
AEP Transmission Co. LLC	\$45,000	5.40%	15/3/2053	46,879	0.00%
AES Corp.	\$100,000	3.30%	15/7/2025	96,412	0.00%
AES Corp.	\$45,000	3.95%	15/7/2030	41,476	0.00%
AES Corp.	\$100,000	2.45%	15/1/2031	84,045	0.00%
Aetna, Inc.	\$50,000	4.50%	15/5/2042	44,123	0.00%
Aetna, Inc.	\$50,000	4.75%	15/3/2044	44,989	0.00%
Aetna, Inc.	\$150,000	3.88%	15/8/2047	117,509	0.00%
Affiliated Managers Group, Inc.	\$25,000	3.50%	1/8/2025	24,241	0.00%
Affiliated Managers Group, Inc.	\$400,000	3.30%	15/6/2030	355,572	0.01%
Aflac, Inc.	\$110,000	3.60%	1/4/2030	103,948	0.00%
Aflac, Inc.	\$225,000	4.75%	15/1/2049	211,629	0.01%
Agilent Technologies, Inc.	\$100,000	2.30%	12/3/2031	86,687	0.00%
AHS Hospital Corp.	\$100,000	2.78%	1/7/2051	66,127	0.00%
Air Lease Corp.	\$150,000	3.38%	1/7/2025	145,278	0.01%
Air Lease Corp.	\$300,000	2.88%	15/1/2026	285,996	0.01%
Air Lease Corp.	\$100,000	2.20%	15/1/2027	91,638	0.00%
Air Lease Corp.	\$25,000	3.63%	1/12/2027	23,667	0.00%
Air Lease Corp.	\$100,000	3.00%	1/2/2030	88,688	0.00%
Air Lease Corp.	\$75,000	3.13%	1/12/2030	65,679	0.00%
Air Lease Corp.	\$100,000	2.88%	15/1/2032	84,772	0.00%
Air Products & Chemicals, Inc.	\$100,000	1.85%	15/5/2027	92,174	0.00%
Air Products & Chemicals, Inc.	€100,000	0.50%	5/5/2028	99,776	0.00%
Air Products & Chemicals, Inc.	\$95,000	2.05%	15/5/2030	83,052	0.00%
Air Products & Chemicals, Inc.	\$50,000	4.80%	3/3/2033	51,683	0.00%
Air Products & Chemicals, Inc.	€300,000	4.00%	3/3/2035	349,634	0.01%
Air Products & Chemicals, Inc.	\$150,000	2.80%	15/5/2050	107,454	0.00%
Aircastle Ltd.	\$150,000	2.85%	26/1/2028	133,602	0.00%
Aircastle Ltd.	\$300,000	6.50%	18/7/2028	306,105	0.01%
Alabama Power Co.	\$100,000	3.75%	1/9/2027	97,881	0.00%
Alabama Power Co.	\$100,000	1.45%	15/9/2030	81,009	0.00%
Alabama Power Co.	\$25,000	4.15%	15/8/2044	21,545	0.00%
Alabama Power Co.	\$30,000	3.75%	1/3/2045	24,468	0.00%
Alabama Power Co.	\$50,000	4.30%	2/1/2046	43,752	0.00%
Alabama Power Co.	\$50,000	3.70%	1/12/2047	39,766	0.00%
Alabama Power Co.	\$5,000	3.45%	1/10/2049	3,794	0.00%
Alabama Power Co.	\$200,000	3.13%	15/7/2051	142,987	0.01%
Alabama Power Co.	\$40,000	3.00%	15/3/2052	27,970	0.00%
Albemarle Corp.	\$50,000	4.65%	1/6/2027	49,142	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Albemarle Corp.	\$100,000	5.05%	1/6/2032	97,644	0.00%
Albemarle Corp.	\$50,000	5.65%	1/6/2052	46,490	0.00%
Alexandria Real Estate Equities, Inc.	\$24,000	3.80%	15/4/2026	23,367	0.00%
Alexandria Real Estate Equities, Inc.	\$210,000	3.95%	15/1/2028	201,334	0.01%
Alexandria Real Estate Equities, Inc.	\$25,000	3.38%	15/8/2031	22,555	0.00%
Alexandria Real Estate Equities, Inc.	\$100,000	1.88%	1/2/2033	77,931	0.00%
Alexandria Real Estate Equities, Inc.	\$100,000	2.95%	15/3/2034	83,444	0.00%
Alexandria Real Estate Equities, Inc.	\$50,000	4.75%	15/4/2035	48,530	0.00%
Alexandria Real Estate Equities, Inc.	\$10,000	4.00%	1/2/2050	7,918	0.00%
Alexandria Real Estate Equities, Inc.	\$100,000	3.55%	15/3/2052	73,058	0.00%
Alleghany Corp.	\$100,000	3.25%	15/8/2051	75,635	0.00%
Allegion plc	\$10,000	3.50%	1/10/2029	9,246	0.00%
Allegion US Holding Co., Inc.	\$50,000	3.55%	1/10/2027	47,465	0.00%
Allegion US Holding Co., Inc.	\$50,000	5.41%	1/7/2032	51,399	0.00%
Alliant Energy Finance LLC	\$50,000	3.60%	1/3/2032	43,964	0.00%
Allied World Assurance Co. Holdings Ltd.	\$10,000	4.35%	29/10/2025	9,745	0.00%
Allina Health System	\$25,000	3.89%	15/4/2049	20,770	0.00%
Allstate Corp.	\$100,000	1.45%	15/12/2030	80,889	0.00%
Allstate Corp.	\$100,000	5.25%	30/3/2033	102,155	0.00%
Allstate Corp.	\$300,000	5.55%	9/5/2035	311,654	0.01%
Allstate Corp.	\$75,000	5.95%	1/4/2036	80,176	0.00%
Allstate Corp.	\$75,000	4.20%	15/12/2046	63,690	0.00%
Allstate Corp.	\$15,000	6.50%	15/5/2057	14,911	0.00%
Ally Financial, Inc.	\$300,000	2.20%	2/11/2028	256,555	0.01%
Ally Financial, Inc.	\$50,000	6.99%	13/6/2029	51,719	0.00%
Ally Financial, Inc.	\$150,000	8.00%	1/11/2031	164,316	0.01%
Alphabet, Inc.	\$100,000	0.45%	15/8/2025	93,867	0.00%
Alphabet, Inc.	\$150,000	0.80%	15/8/2027	134,098	0.00%
Alphabet, Inc.	\$150,000	1.10%	15/8/2030	124,413	0.00%
Alphabet, Inc.	\$100,000	2.05%	15/8/2050	62,584	0.00%
Altria Group, Inc.	\$325,000	4.80%	14/2/2029	324,326	0.01%
Altria Group, Inc.	€100,000	3.13%	15/6/2031	100,304	0.00%
Altria Group, Inc.	\$100,000	2.45%	4/2/2032	81,695	0.00%
Altria Group, Inc.	\$20,000	5.80%	14/2/2039	20,423	0.00%
Altria Group, Inc.	\$50,000	4.50%	2/5/2043	41,690	0.00%
Altria Group, Inc.	\$150,000	5.38%	31/1/2044	148,131	0.01%
Altria Group, Inc.	\$25,000	3.88%	16/9/2046	18,802	0.00%
Altria Group, Inc.	\$50,000	5.95%	14/2/2049	50,895	0.00%
Altria Group, Inc.	\$100,000	4.45%	6/5/2050	79,462	0.00%
Altria Group, Inc.	\$100,000	3.70%	4/2/2051	70,616	0.00%
Altria Group, Inc.	\$4,000	6.20%	14/2/2059	4,234	0.00%
Altria Group, Inc.	\$225,000	4.00%	4/2/2061	164,442	0.01%
Amazon.com, Inc.	\$50,000	3.00%	13/4/2025	48,968	0.00%
Amazon.com, Inc.	\$350,000	4.60%	1/12/2025	351,260	0.01%
Amazon.com, Inc.	\$100,000	1.00%	12/5/2026	92,408	0.00%
Amazon.com, Inc.	\$425,000	3.30%	13/4/2027	412,720	0.01%
Amazon.com, Inc.	\$25,000	1.20%	3/6/2027	22,547	0.00%
Amazon.com, Inc.	\$25,000	3.15%	22/8/2027	24,025	0.00%
Amazon.com, Inc.	\$400,000	4.55%	1/12/2027	405,881	0.01%
Amazon.com, Inc.	\$75,000	3.45%	13/4/2029	72,664	0.00%
Amazon.com, Inc.	\$75,000	4.65%	1/12/2029	76,933	0.00%
Amazon.com, Inc.	\$255,000	1.50%	3/6/2030	216,021	0.01%
Amazon.com, Inc.	\$50,000	2.10%	12/5/2031	43,125	0.00%
Amazon.com, Inc.	\$175,000	3.60%	13/4/2032	166,588	0.01%
Amazon.com, Inc.	\$175,000	4.70%	1/12/2032	179,795	0.01%
Amazon.com, Inc.	\$120,000	4.80%	5/12/2034	124,191	0.00%
Amazon.com, Inc.	\$375,000	3.88%	22/8/2037	348,058	0.01%
Amazon.com, Inc.	\$200,000	2.88%	12/5/2041	157,089	0.01%
Amazon.com, Inc.	\$125,000	4.95%	5/12/2044	129,014	0.00%
Amazon.com, Inc.	\$225,000	4.05%	22/8/2047	202,923	0.01%
Amazon.com, Inc.	\$250,000	2.50%	3/6/2050	166,559	0.01%
Amazon.com, Inc.	\$250,000	3.10%	12/5/2051	186,856	0.01%
Amazon.com, Inc.	\$135,000	3.95%	13/4/2052	118,340	0.00%
Amazon.com, Inc.	\$150,000	4.25%	22/8/2057	138,327	0.00%
Amazon.com, Inc.	\$125,000	2.70%	3/6/2060	82,830	0.00%
Amazon.com, Inc.	\$200,000	3.25%	12/5/2061	147,193	0.01%
Amazon.com, Inc.	\$75,000	4.10%	13/4/2062	66,317	0.00%
Amcor Finance USA, Inc.	\$50,000	5.63%	26/5/2033	52,006	0.00%
Amcor Flexibles North America, Inc.	\$100,000	2.69%	25/5/2031	86,441	0.00%
Amdocs Ltd.	\$100,000	2.54%	15/6/2030	86,235	0.00%
Ameren Corp.	\$25,000	3.65%	15/2/2026	24,268	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ameren Corp.	\$50,000	5.70%	1/12/2026	51,161	0.00%
Ameren Corp.	\$50,000	5.00%	15/1/2029	50,287	0.00%
Ameren Corp.	\$85,000	3.50%	15/1/2031	77,503	0.00%
Ameren Illinois Co.	\$75,000	3.85%	1/9/2032	69,990	0.00%
Ameren Illinois Co.	\$50,000	4.95%	1/6/2033	50,604	0.00%
Ameren Illinois Co.	\$40,000	4.15%	15/3/2046	34,583	0.00%
Ameren Illinois Co.	\$100,000	3.70%	1/12/2047	81,773	0.00%
Ameren Illinois Co.	\$10,000	4.50%	15/3/2049	9,169	0.00%
American Airlines 2019-1 Class AA Pass Through Trust	\$20,254	3.15%	15/2/2032	17,814	0.00%
American Assets Trust LP	\$100,000	3.38%	1/2/2031	81,669	0.00%
American Electric Power Co., Inc.	\$60,000	5.70%	15/8/2025	60,447	0.00%
American Electric Power Co., Inc.	\$100,000	1.00%	1/11/2025	92,881	0.00%
American Electric Power Co., Inc.	\$375,000	3.20%	13/11/2027	357,191	0.01%
American Electric Power Co., Inc.	\$40,000	4.30%	1/12/2028	39,120	0.00%
American Electric Power Co., Inc.	\$50,000	5.20%	15/1/2029	50,732	0.00%
American Electric Power Co., Inc.	\$30,000	5.95%	1/11/2032	32,038	0.00%
American Electric Power Co., Inc.	\$50,000	5.63%	1/3/2033	52,085	0.00%
American Electric Power Co., Inc.	\$25,000	3.25%	1/3/2050	17,843	0.00%
American Electric Power Co., Inc.	\$50,000	3.88%	15/2/2062	42,276	0.00%
American Express Co.	\$50,000	3.63%	5/12/2024	49,174	0.00%
American Express Co.	\$100,000	2.25%	4/3/2025	96,765	0.00%
American Express Co.	\$150,000	3.13%	20/5/2026	144,731	0.01%
American Express Co.	\$50,000	6.34%	30/10/2026	51,006	0.00%
American Express Co.	\$200,000	1.65%	4/11/2026	184,600	0.01%
American Express Co.	\$400,000	2.55%	4/3/2027	374,740	0.01%
American Express Co.	\$70,000	5.39%	28/7/2027	70,821	0.00%
American Express Co.	\$300,000	4.05%	3/5/2029	297,191	0.01%
American Express Co.	\$70,000	5.28%	27/7/2029	71,404	0.00%
American Express Co.	\$70,000	6.49%	30/10/2031	75,894	0.00%
American Express Co.	\$200,000	5.04%	1/5/2034	199,720	0.01%
American Express Co.	\$50,000	5.63%	28/7/2034	51,749	0.00%
American Express Co.	\$50,000	4.05%	3/12/2042	45,195	0.00%
American Financial Group, Inc.	\$10,000	4.50%	15/6/2047	8,400	0.00%
American Homes 4 Rent LP	\$80,000	3.63%	15/4/2032	71,730	0.00%
American Homes 4 Rent LP	\$20,000	4.30%	15/4/2052	16,222	0.00%
American Honda Finance Corp.	\$75,000	4.60%	17/4/2025	74,785	0.00%
American Honda Finance Corp.	\$250,000	1.20%	8/7/2025	237,142	0.01%
American Honda Finance Corp.	\$50,000	5.25%	7/7/2026	50,893	0.00%
American Honda Finance Corp.	\$325,000	1.30%	9/9/2026	298,748	0.01%
American Honda Finance Corp.	\$25,000	2.35%	8/1/2027	23,481	0.00%
American Honda Finance Corp.	€470,000	3.75%	25/10/2027	532,588	0.02%
American Honda Finance Corp.	\$100,000	2.00%	24/3/2028	90,657	0.00%
American Honda Finance Corp.	\$50,000	5.13%	7/7/2028	51,584	0.00%
American Honda Finance Corp.	\$50,000	5.65%	15/11/2028	52,352	0.00%
American Honda Finance Corp.	\$75,000	5.85%	4/10/2030	80,117	0.00%
American Honda Finance Corp.	\$100,000	1.80%	13/1/2031	84,584	0.00%
American International Group, Inc.	€100,000	1.88%	21/6/2027	105,737	0.00%
American International Group, Inc.	\$125,000	3.88%	15/1/2035	113,143	0.00%
American International Group, Inc.	\$60,000	4.70%	10/7/2035	55,377	0.00%
American International Group, Inc.	\$100,000	6.25%	1/5/2036	106,399	0.00%
American International Group, Inc.	\$100,000	4.80%	10/7/2045	94,362	0.00%
American International Group, Inc.	\$60,000	5.75%	1/4/2048	59,309	0.00%
American Municipal Power, Inc.	\$25,000	6.45%	15/2/2044	28,341	0.00%
American Municipal Power, Inc.	\$125,000	8.08%	15/2/2050	168,460	0.01%
American National Group LLC	\$150,000	6.14%	13/6/2032	143,810	0.01%
American Tower Corp.	\$75,000	4.40%	15/2/2026	74,108	0.00%
American Tower Corp.	\$300,000	1.45%	15/9/2026	273,578	0.01%
American Tower Corp.	€150,000	0.40%	15/2/2027	151,001	0.01%
American Tower Corp.	€100,000	0.50%	15/1/2028	98,514	0.00%
American Tower Corp.	\$450,000	1.50%	31/1/2028	393,460	0.01%
American Tower Corp.	\$50,000	3.95%	15/3/2029	47,788	0.00%
American Tower Corp.	€200,000	0.88%	21/5/2029	192,592	0.01%
American Tower Corp.	\$10,000	2.90%	15/1/2030	8,933	0.00%
American Tower Corp.	\$350,000	5.65%	15/3/2033	363,941	0.01%
American Tower Corp.	\$5,000	3.70%	15/10/2049	3,798	0.00%
American Tower Corp.	\$300,000	3.10%	15/6/2050	205,428	0.01%
American Transmission Systems, Inc.	\$75,000	2.65%	15/1/2032	63,525	0.00%
American University	\$25,000	3.67%	1/4/2049	20,302	0.00%
American Water Capital Corp.	\$25,000	3.40%	1/3/2025	24,473	0.00%
American Water Capital Corp.	\$60,000	3.75%	1/9/2028	57,761	0.00%
American Water Capital Corp.	\$50,000	3.45%	1/6/2029	47,218	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American Water Capital Corp.	\$50,000	2.80%	1/5/2030	44,802	0.00%
American Water Capital Corp.	\$35,000	2.30%	1/6/2031	29,895	0.00%
American Water Capital Corp.	\$50,000	4.45%	1/6/2032	49,696	0.00%
American Water Capital Corp.	\$45,000	6.59%	15/10/2037	52,226	0.00%
American Water Capital Corp.	\$100,000	4.30%	1/12/2042	90,023	0.00%
American Water Capital Corp.	\$20,000	4.00%	1/12/2046	16,761	0.00%
American Water Capital Corp.	\$45,000	3.75%	1/9/2047	36,788	0.00%
American Water Capital Corp.	\$45,000	4.20%	1/9/2048	39,292	0.00%
American Water Capital Corp.	\$35,000	4.15%	1/6/2049	30,177	0.00%
American Water Capital Corp.	\$30,000	3.45%	1/5/2050	23,008	0.00%
American Water Capital Corp.	\$35,000	3.25%	1/6/2051	25,771	0.00%
Americo Life, Inc.	\$100,000	3.45%	15/4/2031	78,719	0.00%
Ameriprise Financial, Inc.	\$515,000	3.00%	2/4/2025	502,218	0.01%
Ameriprise Financial, Inc.	\$50,000	5.70%	15/12/2028	52,416	0.00%
Ameriprise Financial, Inc.	\$50,000	5.15%	15/5/2033	51,585	0.00%
AmFam Holdings, Inc.	\$100,000	2.81%	11/3/2031	76,779	0.00%
Amgen, Inc.	\$260,000	1.90%	21/2/2025	251,133	0.01%
Amgen, Inc.	\$50,000	5.25%	2/3/2025	50,117	0.00%
Amgen, Inc.	\$25,000	3.13%	1/5/2025	24,374	0.00%
Amgen, Inc.	\$50,000	5.51%	2/3/2026	50,022	0.00%
Amgen, Inc.	\$85,000	2.60%	19/8/2026	80,764	0.00%
Amgen, Inc.	\$140,000	2.20%	21/2/2027	130,163	0.00%
Amgen, Inc.	\$225,000	5.15%	2/3/2028	230,056	0.01%
Amgen, Inc.	\$50,000	1.65%	15/8/2028	44,215	0.00%
Amgen, Inc.	\$50,000	4.05%	18/8/2029	48,954	0.00%
Amgen, Inc.	£100,000	4.00%	13/9/2029	125,573	0.00%
Amgen, Inc.	\$195,000	2.45%	21/2/2030	172,910	0.01%
Amgen, Inc.	\$225,000	5.25%	2/3/2030	231,375	0.01%
Amgen, Inc.	\$100,000	2.30%	25/2/2031	85,503	0.00%
Amgen, Inc.	\$125,000	2.00%	15/1/2032	102,437	0.00%
Amgen, Inc.	\$50,000	4.20%	1/3/2033	47,574	0.00%
Amgen, Inc.	\$450,000	5.25%	2/3/2033	461,225	0.01%
Amgen, Inc.	\$15,000	3.15%	21/2/2040	11,686	0.00%
Amgen, Inc.	\$50,000	2.80%	15/8/2041	36,407	0.00%
Amgen, Inc.	\$75,000	4.95%	1/10/2041	71,970	0.00%
Amgen, Inc.	\$26,000	5.15%	15/11/2041	25,589	0.00%
Amgen, Inc.	\$350,000	5.60%	2/3/2043	361,933	0.01%
Amgen, Inc.	\$675,000	4.40%	1/5/2045	600,056	0.02%
Amgen, Inc.	\$25,000	4.56%	15/6/2048	22,567	0.00%
Amgen, Inc.	\$15,000	3.38%	21/2/2050	11,196	0.00%
Amgen, Inc.	\$220,000	4.66%	15/6/2051	200,511	0.01%
Amgen, Inc.	\$150,000	3.00%	15/1/2052	105,048	0.00%
Amgen, Inc.	\$75,000	4.20%	22/2/2052	63,447	0.00%
Amgen, Inc.	\$200,000	4.88%	1/3/2053	187,257	0.01%
Amgen, Inc.	\$300,000	5.65%	2/3/2053	316,254	0.01%
Amgen, Inc.	\$33,000	2.77%	1/9/2053	21,230	0.00%
Amgen, Inc.	\$200,000	4.40%	22/2/2062	169,108	0.01%
Amgen, Inc.	\$200,000	5.75%	2/3/2063	210,358	0.01%
Amphenol Corp.	\$10,000	2.05%	1/3/2025	9,657	0.00%
Amphenol Corp.	\$50,000	4.75%	30/3/2026	50,072	0.00%
Amphenol Corp.	\$5,000	2.80%	15/2/2030	4,556	0.00%
Amphenol Corp.	\$85,000	2.20%	15/9/2031	71,576	0.00%
Analog Devices, Inc.	\$425,000	2.80%	1/10/2041	317,551	0.01%
Analog Devices, Inc.	\$100,000	2.95%	1/10/2051	71,794	0.00%
Aon Corp.	\$575,000	4.50%	15/12/2028	568,233	0.02%
Aon Corp.	\$50,000	2.80%	15/5/2030	44,349	0.00%
Aon Corp./Aon Global Holdings plc	\$200,000	5.35%	28/2/2033	205,458	0.01%
Aon Corp./Aon Global Holdings plc	\$100,000	3.90%	28/2/2052	79,279	0.00%
Aon Global Ltd.	\$160,000	4.60%	14/6/2044	143,385	0.01%
Apache Corp.	\$65,000	4.25%	15/1/2030	61,186	0.00%
Apache Corp.	\$225,000	5.10%	1/9/2040	192,825	0.01%
Apollo Global Management, Inc.	\$50,000	6.38%	15/11/2033	53,839	0.00%
Apollo Management Holdings LP	\$25,000	4.87%	15/2/2029	24,560	0.00%
Apollo Management Holdings LP	\$150,000	2.65%	5/6/2030	129,329	0.00%
Apollo Management Holdings LP	\$10,000	4.95%	14/1/2050	9,419	0.00%
Appalachian Power Co.	\$75,000	2.70%	1/4/2031	64,248	0.00%
Appalachian Power Co.	\$95,000	7.00%	1/4/2038	109,886	0.00%
Appalachian Power Co.	\$50,000	4.50%	1/3/2049	42,415	0.00%
Apple, Inc.	\$175,000	2.75%	13/1/2025	171,460	0.01%
Apple, Inc.	\$175,000	2.50%	9/2/2025	170,697	0.01%
Apple, Inc.	\$900,000	1.13%	11/5/2025	858,261	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Apple, Inc.	€1,000,000	0.88%	24/5/2025	1,070,317	0.03%
Apple, Inc.	\$200,000	0.70%	8/2/2026	185,276	0.01%
Apple, Inc.	\$150,000	3.25%	23/2/2026	146,406	0.01%
Apple, Inc.	\$200,000	2.45%	4/8/2026	190,791	0.01%
Apple, Inc.	\$15,000	2.05%	11/9/2026	14,143	0.00%
Apple, Inc.	\$175,000	3.20%	11/5/2027	169,471	0.01%
Apple, Inc.	\$175,000	3.00%	13/11/2027	167,856	0.01%
Apple, Inc.	\$100,000	1.20%	8/2/2028	89,028	0.00%
Apple, Inc.	\$100,000	1.40%	5/8/2028	88,569	0.00%
Apple, Inc.	\$330,000	1.65%	11/5/2030	282,467	0.01%
Apple, Inc.	\$375,000	1.65%	8/2/2031	316,169	0.01%
Apple, Inc.	\$100,000	1.70%	5/8/2031	83,633	0.00%
Apple, Inc.	\$100,000	4.50%	23/2/2036	102,255	0.00%
Apple, Inc.	\$500,000	2.38%	8/2/2041	366,965	0.01%
Apple, Inc.	\$375,000	3.85%	4/5/2043	333,806	0.01%
Apple, Inc.	\$50,000	3.45%	9/2/2045	41,721	0.00%
Apple, Inc.	\$300,000	4.65%	23/2/2046	295,966	0.01%
Apple, Inc.	\$300,000	3.75%	12/9/2047	256,920	0.01%
Apple, Inc.	\$80,000	2.95%	11/9/2049	58,830	0.00%
Apple, Inc.	\$50,000	2.65%	11/5/2050	34,468	0.00%
Apple, Inc.	\$200,000	2.65%	8/2/2051	137,298	0.00%
Apple, Inc.	\$100,000	2.70%	5/8/2051	68,923	0.00%
Apple, Inc.	\$100,000	3.95%	8/8/2052	87,734	0.00%
Apple, Inc.	\$250,000	2.55%	20/8/2060	165,102	0.01%
Apple, Inc.	\$250,000	2.80%	8/2/2061	170,353	0.01%
Apple, Inc.	\$100,000	2.85%	5/8/2061	68,460	0.00%
Apple, Inc.	\$100,000	4.10%	8/8/2062	89,253	0.00%
Applied Materials, Inc.	\$100,000	3.90%	1/10/2025	98,653	0.00%
Applied Materials, Inc.	\$450,000	1.75%	1/6/2030	383,219	0.01%
Applied Materials, Inc.	\$50,000	5.10%	1/10/2035	52,541	0.00%
Aptiv plc	\$75,000	3.10%	1/12/2051	48,968	0.00%
Aptiv plc/Aptiv Corp.	\$75,000	2.40%	18/2/2025	72,534	0.00%
Aptiv plc/Aptiv Corp.	\$100,000	3.25%	1/3/2032	88,407	0.00%
Aptiv plc/Aptiv Corp.	\$100,000	4.15%	1/5/2052	79,257	0.00%
Arch Capital Group Ltd.	\$100,000	3.64%	30/6/2050	76,482	0.00%
Archer-Daniels-Midland Co.	\$75,000	2.50%	11/8/2026	71,419	0.00%
Archer-Daniels-Midland Co.	\$300,000	2.90%	1/3/2032	266,788	0.01%
Archer-Daniels-Midland Co.	\$15,000	5.38%	15/9/2035	16,067	0.00%
Archer-Daniels-Midland Co.	\$12,000	3.75%	15/9/2047	9,914	0.00%
Archer-Daniels-Midland Co.	\$50,000	2.70%	15/9/2051	33,806	0.00%
Ares Capital Corp.	\$175,000	4.25%	1/3/2025	170,884	0.01%
Ares Capital Corp.	\$35,000	3.25%	15/7/2025	33,530	0.00%
Ares Capital Corp.	\$100,000	3.88%	15/1/2026	96,126	0.00%
Ares Capital Corp.	\$100,000	2.88%	15/6/2028	88,607	0.00%
Ares Capital Corp.	\$50,000	3.20%	15/11/2031	41,847	0.00%
Arizona Public Service Co.	\$50,000	2.60%	15/8/2029	44,683	0.00%
Arizona Public Service Co.	\$25,000	2.20%	15/12/2031	20,344	0.00%
Arizona Public Service Co.	\$35,000	5.55%	1/8/2033	36,234	0.00%
Arizona Public Service Co.	\$10,000	5.05%	1/9/2041	9,476	0.00%
Arizona Public Service Co.	\$30,000	4.50%	1/4/2042	26,261	0.00%
Arizona Public Service Co.	\$30,000	4.35%	15/11/2045	25,273	0.00%
Arizona Public Service Co.	\$10,000	3.75%	15/5/2046	7,630	0.00%
Arizona Public Service Co.	\$20,000	4.20%	15/8/2048	16,214	0.00%
Arizona Public Service Co.	\$20,000	4.25%	1/3/2049	16,145	0.00%
Arizona Public Service Co.	\$40,000	3.35%	15/5/2050	28,550	0.00%
Arizona Public Service Co.	\$25,000	2.65%	15/9/2050	15,419	0.00%
Army Hawaii Family Housing Trust Certificates	\$89,996	5.52%	15/6/2050	91,023	0.00%
Arthur J Gallagher & Co.	\$150,000	6.50%	15/2/2034	164,170	0.01%
Arthur J Gallagher & Co.	\$100,000	3.50%	20/5/2051	74,136	0.00%
Arthur J Gallagher & Co.	\$50,000	5.75%	2/3/2053	51,218	0.00%
Ascension Health	\$25,000	2.53%	15/11/2029	22,355	0.00%
Ascension Health	\$25,000	3.11%	15/11/2039	19,666	0.00%
Ascension Health	\$100,000	3.95%	15/11/2046	86,146	0.00%
Ascension Health	\$25,000	4.85%	15/11/2053	24,206	0.00%
Ashtead Capital, Inc.	\$200,000	5.55%	30/5/2033	197,765	0.01%
Assurant, Inc.	\$15,000	3.70%	22/2/2030	13,512	0.00%
Assured Guaranty US Holdings, Inc.	\$25,000	6.13%	15/9/2028	26,211	0.00%
Assured Guaranty US Holdings, Inc.	\$100,000	3.15%	15/6/2031	88,397	0.00%
Astrazeneca Finance LLC	\$100,000	4.88%	3/3/2028	101,944	0.00%
Astrazeneca Finance LLC	\$100,000	4.90%	3/3/2030	102,946	0.00%
AT&T, Inc.	€1,150,000	3.55%	18/11/2025	1,277,286	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AT&T, Inc.	CAD225,000	4.00%	25/11/2025	168,010	0.01%
AT&T, Inc.	\$375,000	1.70%	25/3/2026	350,837	0.01%
AT&T, Inc.	£800,000	2.90%	4/12/2026	971,792	0.03%
AT&T, Inc.	\$40,000	2.30%	1/6/2027	37,146	0.00%
AT&T, Inc.	\$250,000	1.65%	1/2/2028	222,624	0.01%
AT&T, Inc.	\$37,000	4.10%	15/2/2028	36,177	0.00%
AT&T, Inc.	\$25,000	4.35%	1/3/2029	24,681	0.00%
AT&T, Inc.	\$125,000	4.30%	15/2/2030	122,360	0.00%
AT&T, Inc.	\$100,000	2.75%	1/6/2031	87,612	0.00%
AT&T, Inc.	€100,000	2.05%	19/5/2032	99,728	0.00%
AT&T, Inc.	\$294,000	2.55%	1/12/2033	239,860	0.01%
AT&T, Inc.	\$200,000	5.40%	15/2/2034	206,370	0.01%
AT&T, Inc.	€150,000	4.30%	18/11/2034	175,081	0.01%
AT&T, Inc.	\$230,000	4.50%	15/5/2035	218,158	0.01%
AT&T, Inc.	€100,000	3.15%	4/9/2036	102,881	0.00%
AT&T, Inc.	\$50,000	4.90%	15/8/2037	48,404	0.00%
AT&T, Inc.	€200,000	2.60%	19/5/2038	189,526	0.01%
AT&T, Inc.	\$200,000	6.55%	15/2/2039	220,813	0.01%
AT&T, Inc.	\$175,000	4.85%	1/3/2039	167,363	0.01%
AT&T, Inc.	\$40,000	3.50%	1/6/2041	31,791	0.00%
AT&T, Inc.	\$50,000	4.30%	15/12/2042	43,549	0.00%
AT&T, Inc.	£100,000	4.25%	1/6/2043	110,346	0.00%
AT&T, Inc.	\$75,000	4.65%	1/6/2044	66,766	0.00%
AT&T, Inc.	\$110,000	4.35%	15/6/2045	95,168	0.00%
AT&T, Inc.	\$450,000	4.75%	15/5/2046	407,993	0.01%
AT&T, Inc.	CAD35,000	4.85%	25/5/2047	24,723	0.00%
AT&T, Inc.	\$262,000	4.50%	9/3/2048	229,520	0.01%
AT&T, Inc.	CAD30,000	5.10%	25/11/2048	21,915	0.00%
AT&T, Inc.	\$75,000	4.55%	9/3/2049	65,748	0.00%
AT&T, Inc.	\$200,000	3.65%	1/6/2051	150,957	0.01%
AT&T, Inc.	\$75,000	3.30%	1/2/2052	53,653	0.00%
AT&T, Inc.	\$483,000	3.50%	15/9/2053	351,423	0.01%
AT&T, Inc.	\$667,000	3.55%	15/9/2055	480,892	0.01%
AT&T, Inc.	\$317,000	3.80%	1/12/2057	235,958	0.01%
AT&T, Inc.	\$503,000	3.65%	15/9/2059	361,267	0.01%
AT&T, Inc.	\$250,000	3.85%	1/6/2060	186,795	0.01%
Athene Global Funding	\$100,000	2.51%	8/3/2024	99,334	0.00%
Athene Global Funding	\$55,000	2.50%	14/1/2025	53,009	0.00%
Athene Global Funding	CAD75,000	2.10%	24/9/2025	53,816	0.00%
Athene Global Funding	\$5,000	2.95%	12/11/2026	4,657	0.00%
Athene Global Funding	£100,000	1.75%	24/11/2027	112,982	0.00%
Athene Global Funding	\$250,000	2.55%	19/11/2030	206,314	0.01%
Athene Global Funding	\$100,000	2.67%	7/6/2031	81,972	0.00%
Athene Holding Ltd.	\$350,000	4.13%	12/1/2028	334,707	0.01%
Athene Holding Ltd.	\$20,000	6.15%	3/4/2030	20,664	0.00%
Athene Holding Ltd.	\$200,000	3.50%	15/1/2031	176,152	0.01%
Athene Holding Ltd.	\$100,000	3.95%	25/5/2051	75,194	0.00%
Atmos Energy Corp.	\$50,000	3.00%	15/6/2027	47,667	0.00%
Atmos Energy Corp.	\$5,000	2.63%	15/9/2029	4,548	0.00%
Atmos Energy Corp.	\$25,000	4.15%	15/1/2043	22,471	0.00%
Atmos Energy Corp.	\$5,000	4.13%	15/10/2044	4,445	0.00%
Atmos Energy Corp.	\$100,000	4.13%	15/3/2049	86,627	0.00%
Atmos Energy Corp.	\$25,000	3.38%	15/9/2049	19,040	0.00%
Atmos Energy Corp.	\$150,000	2.85%	15/2/2052	102,222	0.00%
Autodesk, Inc.	\$100,000	4.38%	15/6/2025	99,266	0.00%
Autodesk, Inc.	\$50,000	2.40%	15/12/2031	42,801	0.00%
Automatic Data Processing, Inc.	\$50,000	1.70%	15/5/2028	45,119	0.00%
AutoNation, Inc.	\$25,000	4.50%	1/10/2025	24,493	0.00%
AutoNation, Inc.	\$50,000	1.95%	1/8/2028	43,020	0.00%
AutoNation, Inc.	\$75,000	2.40%	1/8/2031	60,418	0.00%
AutoZone, Inc.	\$50,000	5.05%	15/7/2026	50,270	0.00%
AutoZone, Inc.	\$50,000	3.75%	1/6/2027	48,566	0.00%
AutoZone, Inc.	\$50,000	4.50%	1/2/2028	49,726	0.00%
AutoZone, Inc.	\$50,000	6.25%	1/11/2028	53,144	0.00%
AutoZone, Inc.	\$100,000	4.00%	15/4/2030	96,132	0.00%
AutoZone, Inc.	\$100,000	1.65%	15/1/2031	81,286	0.00%
AutoZone, Inc.	\$125,000	4.75%	1/2/2033	123,247	0.00%
AutoZone, Inc.	\$50,000	5.20%	1/8/2033	50,896	0.00%
AvalonBay Communities, Inc.	\$250,000	2.05%	15/1/2032	209,103	0.01%
AvalonBay Communities, Inc.	\$100,000	5.00%	15/2/2033	101,947	0.00%
AvalonBay Communities, Inc.	\$23,000	3.90%	15/10/2046	18,814	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AvalonBay Communities, Inc.	\$50,000	4.35%	15/4/2048	42,420	0.00%
Avangrid, Inc.	\$60,000	3.80%	1/6/2029	56,479	0.00%
Avery Dennison Corp.	\$50,000	4.88%	6/12/2028	50,634	0.00%
Avery Dennison Corp.	\$25,000	2.65%	30/4/2030	22,107	0.00%
Avery Dennison Corp.	\$50,000	2.25%	15/2/2032	41,357	0.00%
Avery Dennison Corp.	\$50,000	5.75%	15/3/2033	52,928	0.00%
Aviation Capital Group LLC	\$100,000	5.50%	15/12/2024	99,441	0.00%
Aviation Capital Group LLC	\$50,000	4.13%	1/8/2025	48,527	0.00%
Aviation Capital Group LLC	\$100,000	1.95%	30/1/2026	92,640	0.00%
Aviation Capital Group LLC	\$35,000	6.75%	25/10/2028	36,467	0.00%
Aviation Capital Group LLC	\$100,000	6.38%	15/7/2030	102,970	0.00%
Avista Corp.	\$45,000	4.00%	1/4/2052	35,902	0.00%
Avnet, Inc.	\$125,000	3.00%	15/5/2031	105,755	0.00%
AXIS Specialty Finance LLC	\$5,000	4.90%	15/1/2040	4,160	0.00%
AXIS Specialty Finance plc	\$50,000	4.00%	6/12/2027	47,901	0.00%
Bacardi Ltd./Bacardi-Martini BV	\$100,000	5.40%	15/6/2033	100,756	0.00%
Bacardi Ltd./Bacardi-Martini BV	\$100,000	5.90%	15/6/2043	101,280	0.00%
Bain Capital Specialty Finance, Inc.	\$75,000	2.55%	13/10/2026	67,727	0.00%
Baker Hughes Holdings LLC	\$55,000	5.13%	15/9/2040	55,567	0.00%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$325,000	3.34%	15/12/2027	310,987	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$265,000	3.14%	7/11/2029	246,399	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	\$80,000	4.08%	15/12/2047	67,821	0.00%
Baltimore Gas & Electric Co.	\$50,000	3.50%	15/8/2046	38,523	0.00%
Baltimore Gas & Electric Co.	\$70,000	4.25%	15/9/2048	60,679	0.00%
Baltimore Gas & Electric Co.	\$5,000	3.20%	15/9/2049	3,646	0.00%
Baltimore Gas & Electric Co.	\$110,000	2.90%	15/6/2050	75,404	0.00%
Baltimore Gas & Electric Co.	\$50,000	4.55%	1/6/2052	45,875	0.00%
BANK 2017	\$25,000	3.78%	15/5/2050	22,897	0.00%
BANK 2017	\$30,000	4.09%	15/11/2050	19,824	0.00%
BANK 2017	\$17,423	3.31%	15/11/2050	16,851	0.00%
BANK 2017	\$11,105	3.28%	15/11/2054	10,543	0.00%
BANK 2017	\$25,000	3.52%	15/7/2060	23,658	0.00%
BANK 2017	\$25,000	3.25%	15/7/2060	23,520	0.00%
BANK 2017	\$325,000	3.18%	15/9/2060	302,786	0.01%
BANK 2017	\$50,000	3.44%	15/9/2060	47,045	0.00%
BANK 2018	\$475,000	3.97%	15/9/2060	450,599	0.01%
BANK 2018	\$95,553	4.23%	15/9/2060	92,137	0.00%
BANK 2018	\$25,000	3.69%	15/2/2061	23,678	0.00%
BANK 2018	\$25,000	4.05%	15/3/2061	23,933	0.00%
BANK 2018	\$25,000	4.26%	15/5/2061	24,129	0.00%
BANK 2018	\$110,000	4.22%	15/8/2061	105,189	0.00%
BANK 2018	\$100,000	3.95%	15/8/2061	94,891	0.00%
Bank of America Corp.	\$50,000	4.00%	22/1/2025	49,320	0.00%
Bank of America Corp.	\$100,000	3.88%	1/8/2025	98,597	0.00%
Bank of America Corp.	\$200,000	1.53%	6/12/2025	192,232	0.01%
Bank of America Corp.	CAD10,000	3.52%	24/3/2026	7,431	0.00%
Bank of America Corp.	\$300,000	3.38%	2/4/2026	291,988	0.01%
Bank of America Corp.	CHF1,000,000	0.25%	12/6/2026	1,147,511	0.03%
Bank of America Corp.	\$200,000	1.32%	19/6/2026	188,252	0.01%
Bank of America Corp.	\$50,000	4.83%	22/7/2026	49,629	0.00%
Bank of America Corp.	\$75,000	4.25%	22/10/2026	73,652	0.00%
Bank of America Corp.	\$200,000	1.20%	24/10/2026	185,763	0.01%
Bank of America Corp.	€140,000	1.95%	27/10/2026	150,149	0.01%
Bank of America Corp.	\$800,000	5.08%	20/1/2027	798,587	0.02%
Bank of America Corp.	\$500,000	1.66%	11/3/2027	462,551	0.01%
Bank of America Corp.	\$400,000	3.56%	23/4/2027	385,126	0.01%
Bank of America Corp.	\$150,000	1.73%	22/7/2027	137,396	0.00%
Bank of America Corp.	CAD70,000	1.98%	15/9/2027	49,486	0.00%
Bank of America Corp.	\$100,000	3.25%	21/10/2027	95,185	0.00%
Bank of America Corp.	\$275,000	4.18%	25/11/2027	267,446	0.01%
Bank of America Corp.	\$200,000	3.82%	20/1/2028	192,305	0.01%
Bank of America Corp.	\$300,000	2.55%	4/2/2028	277,980	0.01%
Bank of America Corp.	€400,000	1.66%	25/4/2028	417,581	0.01%
Bank of America Corp.	\$400,000	4.38%	27/4/2028	390,970	0.01%
Bank of America Corp.	\$50,000	4.95%	22/7/2028	49,957	0.00%
Bank of America Corp.	£200,000	7.00%	31/7/2028	281,436	0.01%
Bank of America Corp.	\$270,000	6.20%	10/11/2028	281,953	0.01%
Bank of America Corp.	\$425,000	3.42%	20/12/2028	400,122	0.01%
Bank of America Corp.	\$225,000	3.97%	5/3/2029	214,897	0.01%
Bank of America Corp.	CAD85,000	2.60%	4/4/2029	59,449	0.00%
Bank of America Corp.	\$200,000	5.20%	25/4/2029	201,221	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.	\$575,000	2.09%	14/6/2029	507,087	0.01%
Bank of America Corp.	\$175,000	4.27%	23/7/2029	168,874	0.01%
Bank of America Corp.	€500,000	0.58%	8/8/2029	484,855	0.01%
Bank of America Corp.	\$100,000	3.97%	7/2/2030	94,809	0.00%
Bank of America Corp.	\$700,000	3.19%	23/7/2030	634,821	0.02%
Bank of America Corp.	\$50,000	2.88%	22/10/2030	44,400	0.00%
Bank of America Corp.	\$65,000	2.50%	13/2/2031	55,864	0.00%
Bank of America Corp.	\$100,000	2.59%	29/4/2031	86,122	0.00%
Bank of America Corp.	\$300,000	1.90%	23/7/2031	245,037	0.01%
Bank of America Corp.	€300,000	0.65%	26/10/2031	271,427	0.01%
Bank of America Corp.	\$300,000	2.65%	11/3/2032	253,530	0.01%
Bank of America Corp.	\$600,000	2.69%	22/4/2032	506,625	0.01%
Bank of America Corp.	\$205,000	2.30%	21/7/2032	167,450	0.01%
Bank of America Corp.	\$200,000	2.57%	20/10/2032	165,916	0.01%
Bank of America Corp.	\$450,000	2.97%	4/2/2033	382,393	0.01%
Bank of America Corp.	\$250,000	4.57%	27/4/2033	238,465	0.01%
Bank of America Corp.	\$350,000	5.02%	22/7/2033	346,029	0.01%
Bank of America Corp.	\$450,000	5.29%	25/4/2034	451,266	0.01%
Bank of America Corp.	\$300,000	2.48%	21/9/2036	238,030	0.01%
Bank of America Corp.	\$225,000	6.11%	29/1/2037	240,425	0.01%
Bank of America Corp.	\$480,000	3.85%	8/3/2037	421,546	0.01%
Bank of America Corp.	\$50,000	7.75%	14/5/2038	60,781	0.00%
Bank of America Corp.	\$200,000	4.08%	23/4/2040	175,424	0.01%
Bank of America Corp.	\$300,000	2.68%	19/6/2041	215,118	0.01%
Bank of America Corp.	\$250,000	3.31%	22/4/2042	195,177	0.01%
Bank of America Corp.	\$50,000	5.00%	21/1/2044	49,230	0.00%
Bank of America Corp.	\$100,000	3.95%	23/1/2049	84,105	0.00%
Bank of America Corp.	\$5,000	4.33%	15/3/2050	4,388	0.00%
Bank of America Corp.	\$300,000	4.08%	20/3/2051	253,292	0.01%
Bank of America Corp.	\$200,000	2.83%	24/10/2051	135,732	0.00%
Bank of America Corp.	\$350,000	3.48%	13/3/2052	270,387	0.01%
Bank of America Corp.	\$340,000	2.97%	21/7/2052	239,909	0.01%
Bank of America Merrill Lynch Commercial Mortgage Trust 2017	\$49,478	3.31%	15/2/2050	46,748	0.00%
Bank of New York Mellon Corp.	\$125,000	1.60%	24/4/2025	119,999	0.00%
Bank of New York Mellon Corp.	\$350,000	2.80%	4/5/2026	335,205	0.01%
Bank of New York Mellon Corp.	\$100,000	4.41%	24/7/2026	98,942	0.00%
Bank of New York Mellon Corp.	\$50,000	4.95%	26/4/2027	49,990	0.00%
Bank of New York Mellon Corp.	\$100,000	5.80%	25/10/2028	103,680	0.00%
Bank of New York Mellon Corp.	\$100,000	4.54%	1/2/2029	99,368	0.00%
Bank of New York Mellon Corp.	\$125,000	3.30%	23/8/2029	117,039	0.00%
Bank of New York Mellon Corp.	\$70,000	6.32%	25/10/2029	74,294	0.00%
Bank of New York Mellon Corp.	\$50,000	2.50%	26/1/2032	42,750	0.00%
Bank of New York Mellon Corp.	\$680,000	4.29%	13/6/2033	648,587	0.02%
Bank of New York Mellon Corp.	\$100,000	4.71%	1/2/2034	97,776	0.00%
Bank of New York Mellon Corp.	\$50,000	4.97%	26/4/2034	49,807	0.00%
Banner Health	\$100,000	2.91%	1/1/2042	73,794	0.00%
Baptist Health South Florida Obligated Group	\$100,000	3.12%	15/11/2071	60,422	0.00%
Baptist Healthcare System Obligated Group	\$50,000	3.54%	15/8/2050	37,013	0.00%
Basin Electric Power Cooperative	\$25,000	4.75%	26/4/2047	21,836	0.00%
Baxalta, Inc.	\$20,000	5.25%	23/6/2045	19,974	0.00%
Baxter International, Inc.	\$50,000	1.92%	1/2/2027	45,826	0.00%
Baxter International, Inc.	\$50,000	2.27%	1/12/2028	44,808	0.00%
Baxter International, Inc.	\$50,000	3.95%	1/4/2030	47,440	0.00%
Baxter International, Inc.	\$300,000	1.73%	1/4/2031	243,882	0.01%
Baxter International, Inc.	\$125,000	2.54%	1/2/2032	104,882	0.00%
Baxter International, Inc.	\$305,000	3.13%	1/12/2051	210,318	0.01%
Bay Area Toll Authority	\$105,000	6.26%	1/4/2049	122,322	0.00%
Bay Area Toll Authority	\$25,000	7.04%	1/4/2050	31,654	0.00%
Bay Area Toll Authority	\$115,000	6.91%	1/10/2050	144,836	0.01%
BayCare Health System, Inc.	\$25,000	3.83%	15/11/2050	20,846	0.00%
Baylor Scott & White Holdings	\$100,000	1.78%	15/11/2030	82,911	0.00%
Baylor Scott & White Holdings	\$125,000	2.84%	15/11/2050	86,210	0.00%
BBCMS Mortgage Trust 2017	\$50,000	3.67%	15/2/2050	47,558	0.00%
BBCMS Mortgage Trust 2018	\$50,000	4.31%	15/12/2051	48,344	0.00%
Becton Dickinson & Co.	\$14,000	3.73%	15/12/2024	13,776	0.00%
Becton Dickinson & Co.	€200,000	0.03%	13/8/2025	209,214	0.01%
Becton Dickinson & Co.	\$200,000	3.70%	6/6/2027	193,827	0.01%
Becton Dickinson & Co.	\$50,000	4.69%	13/2/2028	50,234	0.00%
Becton Dickinson & Co.	\$150,000	2.82%	20/5/2030	134,088	0.00%
Becton Dickinson & Co.	\$75,000	1.96%	11/2/2031	62,521	0.00%
Becton Dickinson & Co.	\$100,000	4.67%	6/6/2047	93,271	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Becton Dickinson & Co.	\$59,000	3.79%	20/5/2050	48,125	0.00%
Becton Dickinson Euro Finance Sarl	€100,000	0.33%	13/8/2028	97,273	0.00%
Becton Dickinson Euro Finance Sarl	€110,000	1.21%	12/2/2036	94,010	0.00%
Becton Dickinson Euro Finance Sarl	€100,000	1.34%	13/8/2041	75,972	0.00%
Benchmark 2018-B2 Mortgage Trust	\$2,250,000	3.88%	15/2/2051	2,113,434	0.06%
Benchmark 2018-B4 Mortgage Trust	\$25,000	4.12%	15/7/2051	23,899	0.00%
Benchmark 2018-B5 Mortgage Trust	\$300,000	4.21%	15/7/2051	287,299	0.01%
Benchmark 2018-B6 Mortgage Trust	\$500,000	4.00%	10/10/2051	470,185	0.01%
Benchmark 2018-B7 Mortgage Trust	\$125,000	4.51%	15/5/2053	120,085	0.00%
Benchmark 2018-B8 Mortgage Trust	\$500,000	4.23%	15/1/2052	472,030	0.01%
Berkshire Hathaway Energy Co.	\$100,000	4.05%	15/4/2025	98,845	0.00%
Berkshire Hathaway Energy Co.	\$100,000	3.70%	15/7/2030	94,724	0.00%
Berkshire Hathaway Energy Co.	\$150,000	1.65%	15/5/2031	120,386	0.00%
Berkshire Hathaway Energy Co.	\$375,000	6.13%	1/4/2036	406,404	0.01%
Berkshire Hathaway Energy Co.	\$25,000	5.15%	15/11/2043	24,717	0.00%
Berkshire Hathaway Energy Co.	\$25,000	4.45%	15/1/2049	21,930	0.00%
Berkshire Hathaway Energy Co.	\$25,000	4.25%	15/10/2050	21,212	0.00%
Berkshire Hathaway Energy Co.	\$80,000	2.85%	15/5/2051	54,182	0.00%
Berkshire Hathaway Energy Co.	\$50,000	4.60%	1/5/2053	44,624	0.00%
Berkshire Hathaway Finance Corp.	\$100,000	1.85%	12/3/2030	87,097	0.00%
Berkshire Hathaway Finance Corp.	\$975,000	2.88%	15/3/2032	879,526	0.02%
Berkshire Hathaway Finance Corp.	€200,000	2.00%	18/3/2034	196,191	0.01%
Berkshire Hathaway Finance Corp.	\$200,000	4.40%	15/5/2042	193,070	0.01%
Berkshire Hathaway Finance Corp.	\$50,000	4.20%	15/8/2048	46,106	0.00%
Berkshire Hathaway Finance Corp.	\$75,000	4.25%	15/1/2049	70,081	0.00%
Berkshire Hathaway Finance Corp.	\$120,000	2.85%	15/10/2050	84,203	0.00%
Berkshire Hathaway Finance Corp.	\$75,000	2.50%	15/1/2051	49,007	0.00%
Berkshire Hathaway Finance Corp.	\$148,000	3.85%	15/3/2052	124,170	0.00%
Berkshire Hathaway, Inc.	\$727,000	3.13%	15/3/2026	706,685	0.02%
Berkshire Hathaway, Inc.	¥100,000,000	1.03%	8/12/2027	709,423	0.02%
Berkshire Hathaway, Inc.	€150,000	1.63%	16/3/2035	139,953	0.00%
Berkshire Hathaway, Inc.	\$25,000	4.50%	11/2/2043	24,334	0.00%
Berry Global, Inc.	\$275,000	1.57%	15/1/2026	255,729	0.01%
Berry Global, Inc.	\$50,000	1.65%	15/1/2027	45,068	0.00%
Beth Israel Lahey Health, Inc.	\$25,000	3.08%	1/7/2051	16,138	0.00%
Biogen, Inc.	\$100,000	2.25%	1/5/2030	85,371	0.00%
Biogen, Inc.	\$150,000	3.15%	1/5/2050	105,212	0.00%
Bio-Rad Laboratories, Inc.	\$25,000	3.30%	15/3/2027	23,747	0.00%
Black Hills Corp.	\$20,000	3.05%	15/10/2029	17,945	0.00%
Black Hills Corp.	\$90,000	4.35%	1/5/2033	83,157	0.00%
Black Hills Corp.	\$50,000	6.15%	15/5/2034	52,269	0.00%
Black Hills Corp.	\$15,000	4.20%	15/9/2046	12,059	0.00%
Black Hills Corp.	\$5,000	3.88%	15/10/2049	3,741	0.00%
BlackRock, Inc.	\$49,000	3.25%	30/4/2029	47,117	0.00%
BlackRock, Inc.	\$35,000	2.40%	30/4/2030	31,269	0.00%
BlackRock, Inc.	\$345,000	1.90%	28/1/2031	290,978	0.01%
BlackRock, Inc.	\$470,000	2.10%	25/2/2032	392,919	0.01%
BlackRock, Inc.	\$200,000	4.75%	25/5/2033	202,073	0.01%
Blackstone Holdings Finance Co. LLC	\$120,000	2.50%	10/1/2030	102,505	0.00%
Blackstone Holdings Finance Co. LLC	\$15,000	5.00%	15/6/2044	13,828	0.00%
Blackstone Holdings Finance Co. LLC	\$150,000	2.80%	30/9/2050	93,560	0.00%
Blackstone Holdings Finance Co. LLC	\$50,000	2.85%	5/8/2051	31,699	0.00%
Blackstone Holdings Finance Co. LLC	\$100,000	3.20%	30/1/2052	68,950	0.00%
Blackstone Private Credit Fund	\$350,000	2.63%	15/12/2026	317,142	0.01%
Blackstone Private Credit Fund	\$50,000	7.30%	27/11/2028	51,823	0.00%
Blackstone Secured Lending Fund	\$225,000	2.75%	16/9/2026	206,098	0.01%
Blackstone Secured Lending Fund	\$75,000	2.85%	30/9/2028	65,020	0.00%
Block Financial LLC	\$125,000	2.50%	15/7/2028	111,477	0.00%
Block Financial LLC	\$100,000	3.88%	15/8/2030	91,459	0.00%
Blue Owl Capital Corp.	\$5,000	4.00%	30/3/2025	4,859	0.00%
Blue Owl Capital Corp.	\$200,000	3.40%	15/7/2026	185,968	0.01%
Blue Owl Capital Corp.	\$125,000	2.88%	11/6/2028	109,799	0.00%
Blue Owl Capital Corp. III	\$125,000	3.13%	13/4/2027	110,885	0.00%
Blue Owl Credit Income Corp.	\$30,000	4.70%	8/2/2027	28,372	0.00%
Blue Owl Credit Income Corp.	\$40,000	7.75%	16/9/2027	41,329	0.00%
Blue Owl Credit Income Corp.	\$50,000	7.95%	13/6/2028	51,715	0.00%
Blue Owl Finance LLC	\$125,000	3.13%	10/6/2031	102,847	0.00%
Blue Owl Technology Finance Corp.	\$100,000	4.75%	15/12/2025	94,548	0.00%
BMW US Capital LLC	\$125,000	3.70%	1/4/2032	116,662	0.00%
Board of Regents of the University of Texas System	\$25,000	2.44%	15/8/2049	16,150	0.00%
Boardwalk Pipelines LP	\$95,000	3.60%	1/9/2032	84,372	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Boeing Co.	\$150,000	4.88%	1/5/2025	149,318	0.01%
Boeing Co.	\$50,000	2.60%	30/10/2025	47,796	0.00%
Boeing Co.	\$200,000	2.20%	4/2/2026	188,997	0.01%
Boeing Co.	\$25,000	3.10%	1/5/2026	24,033	0.00%
Boeing Co.	\$130,000	2.70%	1/2/2027	122,642	0.00%
Boeing Co.	\$321,000	5.04%	1/5/2027	323,971	0.01%
Boeing Co.	\$275,000	3.25%	1/2/2028	260,860	0.01%
Boeing Co.	\$100,000	3.25%	1/3/2028	93,986	0.00%
Boeing Co.	\$25,000	3.20%	1/3/2029	23,396	0.00%
Boeing Co.	\$155,000	2.95%	1/2/2030	139,885	0.00%
Boeing Co.	\$300,000	5.15%	1/5/2030	305,435	0.01%
Boeing Co.	\$15,000	6.13%	15/2/2033	16,169	0.00%
Boeing Co.	\$255,000	3.25%	1/2/2035	215,305	0.01%
Boeing Co.	\$30,000	3.50%	1/3/2039	23,878	0.00%
Boeing Co.	\$25,000	5.88%	15/2/2040	25,958	0.00%
Boeing Co.	\$275,000	5.71%	1/5/2040	285,024	0.01%
Boeing Co.	\$30,000	3.38%	15/6/2046	22,046	0.00%
Boeing Co.	\$150,000	3.90%	1/5/2049	118,580	0.00%
Boeing Co.	\$40,000	3.75%	1/2/2050	31,154	0.00%
Boeing Co.	\$575,000	5.81%	1/5/2050	596,375	0.02%
Boeing Co.	\$105,000	3.95%	1/8/2059	80,621	0.00%
Boeing Co.	\$150,000	5.93%	1/5/2060	155,726	0.01%
Booking Holdings, Inc.	€200,000	0.10%	8/3/2025	212,314	0.01%
Booking Holdings, Inc.	\$25,000	3.60%	1/6/2026	24,520	0.00%
Booking Holdings, Inc.	€100,000	3.63%	12/11/2028	113,500	0.00%
Booking Holdings, Inc.	\$100,000	4.63%	13/4/2030	100,734	0.00%
Booking Holdings, Inc.	€100,000	4.50%	15/11/2031	120,245	0.00%
Booking Holdings, Inc.	€200,000	4.13%	12/5/2033	235,761	0.01%
Booking Holdings, Inc.	€100,000	4.75%	15/11/2034	124,555	0.00%
Booz Allen Hamilton, Inc.	\$50,000	4.00%	1/7/2029	46,868	0.00%
BorgWarner, Inc.	\$50,000	2.65%	1/7/2027	46,356	0.00%
BorgWarner, Inc.	\$45,000	4.38%	15/3/2045	37,194	0.00%
Boston Gas Co.	\$140,000	3.00%	1/8/2029	125,379	0.00%
Boston Gas Co.	\$60,000	4.49%	15/2/2042	51,135	0.00%
Boston Properties LP	\$50,000	3.20%	15/1/2025	48,531	0.00%
Boston Properties LP	\$50,000	2.75%	1/10/2026	46,384	0.00%
Boston Properties LP	\$300,000	6.75%	1/12/2027	314,519	0.01%
Boston Properties LP	\$5,000	2.90%	15/3/2030	4,284	0.00%
Boston Properties LP	\$100,000	2.45%	1/10/2033	76,164	0.00%
Boston Scientific Corp.	\$150,000	1.90%	1/6/2025	143,647	0.01%
Boston Scientific Corp.	€100,000	0.63%	1/12/2027	100,945	0.00%
Boston Scientific Corp.	\$19,000	4.55%	1/3/2039	18,155	0.00%
Boston Scientific Corp.	\$227,000	4.70%	1/3/2049	218,495	0.01%
BP Capital Markets America, Inc.	\$315,000	3.80%	21/9/2025	310,753	0.01%
BP Capital Markets America, Inc.	\$150,000	3.41%	11/2/2026	146,528	0.01%
BP Capital Markets America, Inc.	\$540,000	3.02%	16/1/2027	517,234	0.01%
BP Capital Markets America, Inc.	\$120,000	4.23%	6/11/2028	119,348	0.00%
BP Capital Markets America, Inc.	\$100,000	3.63%	6/4/2030	95,820	0.00%
BP Capital Markets America, Inc.	\$145,000	1.75%	10/8/2030	122,885	0.00%
BP Capital Markets America, Inc.	\$195,000	2.72%	12/1/2032	170,118	0.01%
BP Capital Markets America, Inc.	\$135,000	4.81%	13/2/2033	136,235	0.00%
BP Capital Markets America, Inc.	\$100,000	4.89%	11/9/2033	101,794	0.00%
BP Capital Markets America, Inc.	\$195,000	3.06%	17/6/2041	151,056	0.01%
BP Capital Markets America, Inc.	\$325,000	3.00%	24/2/2050	230,312	0.01%
BP Capital Markets America, Inc.	\$90,000	2.77%	10/11/2050	60,302	0.00%
BP Capital Markets America, Inc.	\$205,000	2.94%	4/6/2051	142,125	0.01%
BP Capital Markets America, Inc.	\$75,000	3.00%	17/3/2052	52,726	0.00%
BP Capital Markets America, Inc.	\$125,000	3.38%	8/2/2061	90,550	0.00%
Brighthouse Financial Global Funding	\$300,000	1.75%	13/1/2025	286,746	0.01%
Brighthouse Financial, Inc.	\$65,000	5.63%	15/5/2030	65,853	0.00%
Brighthouse Financial, Inc.	\$9,000	4.70%	22/6/2047	7,152	0.00%
Brighthouse Financial, Inc.	\$50,000	3.85%	22/12/2051	33,039	0.00%
Bristol-Myers Squibb Co.	\$500,000	0.75%	13/11/2025	466,688	0.01%
Bristol-Myers Squibb Co.	\$83,000	3.20%	15/6/2026	80,558	0.00%
Bristol-Myers Squibb Co.	\$47,000	3.40%	26/7/2029	44,567	0.00%
Bristol-Myers Squibb Co.	\$150,000	1.45%	13/11/2030	123,256	0.00%
Bristol-Myers Squibb Co.	\$350,000	2.95%	15/3/2032	311,117	0.01%
Bristol-Myers Squibb Co.	\$75,000	5.90%	15/11/2033	81,746	0.00%
Bristol-Myers Squibb Co.	\$125,000	4.13%	15/6/2039	112,736	0.00%
Bristol-Myers Squibb Co.	\$75,000	3.55%	15/3/2042	61,362	0.00%
Bristol-Myers Squibb Co.	\$25,000	3.25%	1/8/2042	19,389	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bristol-Myers Squibb Co.	\$35,000	4.35%	15/11/2047	30,824	0.00%
Bristol-Myers Squibb Co.	\$225,000	4.25%	26/10/2049	195,237	0.01%
Bristol-Myers Squibb Co.	\$400,000	2.55%	13/11/2050	253,510	0.01%
Bristol-Myers Squibb Co.	\$200,000	3.70%	15/3/2052	157,160	0.01%
Bristol-Myers Squibb Co.	\$75,000	6.25%	15/11/2053	85,919	0.00%
Bristol-Myers Squibb Co.	\$200,000	3.90%	15/3/2062	155,936	0.01%
Bristol-Myers Squibb Co.	\$75,000	6.40%	15/11/2063	87,133	0.00%
Brixmor Operating Partnership LP	\$100,000	4.13%	15/6/2026	96,809	0.00%
Brixmor Operating Partnership LP	\$250,000	4.13%	15/5/2029	238,006	0.01%
Brixmor Operating Partnership LP	\$200,000	4.05%	1/7/2030	187,703	0.01%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$100,000	3.88%	15/1/2027	97,590	0.00%
Broadcom Corp./Broadcom Cayman Finance Ltd.	\$40,000	3.50%	15/1/2028	38,364	0.00%
Broadcom, Inc.	\$154,000	3.46%	15/9/2026	148,819	0.01%
Broadcom, Inc.	\$400,000	1.95%	15/2/2028	359,381	0.01%
Broadcom, Inc.	\$10,000	4.11%	15/9/2028	9,773	0.00%
Broadcom, Inc.	\$275,000	4.75%	15/4/2029	275,586	0.01%
Broadcom, Inc.	\$275,000	5.00%	15/4/2030	279,281	0.01%
Broadcom, Inc.	\$300,000	2.45%	15/2/2031	256,667	0.01%
Broadcom, Inc.	\$150,000	2.60%	15/2/2033	123,496	0.00%
Broadcom, Inc.	\$50,000	3.42%	15/4/2033	43,923	0.00%
Broadcom, Inc.	\$540,000	3.47%	15/4/2034	470,021	0.01%
Broadcom, Inc.	\$225,000	3.14%	15/11/2035	184,790	0.01%
Broadcom, Inc.	\$590,000	3.19%	15/11/2036	478,813	0.01%
Broadcom, Inc.	\$75,000	4.93%	15/5/2037	72,550	0.00%
Broadcom, Inc.	\$300,000	3.50%	15/2/2041	238,092	0.01%
Broadcom, Inc.	\$100,000	3.75%	15/2/2051	78,788	0.00%
Broadridge Financial Solutions, Inc.	\$20,000	2.90%	1/12/2029	17,943	0.00%
Brooklyn Union Gas Co.	\$50,000	3.87%	4/3/2029	46,157	0.00%
Brooklyn Union Gas Co.	\$20,000	6.39%	15/9/2033	20,875	0.00%
Brooklyn Union Gas Co.	\$115,000	4.27%	15/3/2048	89,230	0.00%
Brown & Brown, Inc.	\$200,000	4.95%	17/3/2052	177,537	0.01%
Brown University	\$100,000	2.92%	1/9/2050	72,589	0.00%
Brown-Forman Corp.	\$100,000	4.75%	15/4/2033	101,899	0.00%
Brunswick Corp.	\$75,000	4.40%	15/9/2032	68,329	0.00%
Brunswick Corp.	\$50,000	5.10%	1/4/2052	39,116	0.00%
Bunge Ltd. Finance Corp.	\$100,000	2.75%	14/5/2031	87,022	0.00%
Burlington Northern Santa Fe LLC	\$100,000	3.65%	1/9/2025	98,256	0.00%
Burlington Northern Santa Fe LLC	\$375,000	3.25%	15/6/2027	361,692	0.01%
Burlington Northern Santa Fe LLC	\$200,000	5.05%	1/3/2041	200,496	0.01%
Burlington Northern Santa Fe LLC	\$600,000	4.40%	15/3/2042	554,897	0.02%
Burlington Northern Santa Fe LLC	\$75,000	4.15%	1/4/2045	66,663	0.00%
Burlington Northern Santa Fe LLC	\$120,000	4.13%	15/6/2047	105,340	0.00%
Burlington Northern Santa Fe LLC	\$150,000	4.05%	15/6/2048	130,183	0.00%
Burlington Northern Santa Fe LLC	\$5,000	3.55%	15/2/2050	4,028	0.00%
Burlington Northern Santa Fe LLC	\$100,000	3.30%	15/9/2051	76,041	0.00%
Burlington Northern Santa Fe LLC	\$150,000	4.45%	15/1/2053	141,301	0.00%
Burlington Northern Santa Fe LLC	\$200,000	5.20%	15/4/2054	208,629	0.01%
Burlington Resources LLC	\$25,000	7.40%	1/12/2031	29,209	0.00%
Cabot Corp.	\$40,000	5.00%	30/6/2032	39,495	0.00%
California Earthquake Authority	\$50,000	5.60%	1/7/2027	50,416	0.00%
California Institute of Technology	\$50,000	4.32%	1/8/2045	46,136	0.00%
California Institute of Technology	\$10,000	4.70%	1/11/2111	8,968	0.00%
California Institute of Technology	\$30,000	3.65%	1/9/2119	21,333	0.00%
California State University	\$100,000	2.90%	1/11/2051	73,124	0.00%
California State University	\$10,000	2.98%	1/11/2051	7,112	0.00%
Camden Property Trust	\$96,000	3.15%	1/7/2029	88,789	0.00%
Cameron LNG LLC	\$125,000	3.30%	15/1/2035	106,555	0.00%
Cameron LNG LLC	\$25,000	3.70%	15/1/2039	21,214	0.00%
Campbell Soup Co.	\$25,000	4.15%	15/3/2028	24,496	0.00%
Campbell Soup Co.	\$100,000	4.80%	15/3/2048	91,358	0.00%
Cantor Fitzgerald LP	\$200,000	7.20%	12/12/2028	205,058	0.01%
Capital One Financial Corp.	\$350,000	2.64%	3/3/2026	335,405	0.01%
Capital One Financial Corp.	\$541,000	3.75%	28/7/2026	518,217	0.01%
Capital One Financial Corp.	\$100,000	3.75%	9/3/2027	95,550	0.00%
Capital One Financial Corp.	\$70,000	7.15%	29/10/2027	72,688	0.00%
Capital One Financial Corp.	\$425,000	3.80%	31/1/2028	403,769	0.01%
Capital One Financial Corp.	\$100,000	5.25%	26/7/2030	98,272	0.00%
Capital One Financial Corp.	\$70,000	7.62%	30/10/2031	76,800	0.00%
Capital One Financial Corp.	\$50,000	2.36%	29/7/2032	37,964	0.00%
Capital One Financial Corp.	\$85,000	5.27%	10/5/2033	83,408	0.00%
Capital One Financial Corp.	\$250,000	5.82%	1/2/2034	248,992	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cardinal Health, Inc.	\$25,000	3.75%	15/9/2025	24,431	0.00%
Cargill, Inc.	\$25,000	3.50%	22/4/2025	24,571	0.00%
Cargill, Inc.	\$100,000	0.75%	2/2/2026	92,411	0.00%
Cargill, Inc.	\$50,000	4.50%	24/6/2026	49,875	0.00%
Cargill, Inc.	\$25,000	3.25%	23/5/2029	23,752	0.00%
Cargill, Inc.	€110,000	3.88%	24/4/2030	126,082	0.00%
Cargill, Inc.	\$50,000	1.70%	2/2/2031	41,019	0.00%
Cargill, Inc.	\$100,000	2.13%	10/11/2031	83,404	0.00%
Cargill, Inc.	\$100,000	4.75%	24/4/2033	100,411	0.00%
Cargill, Inc.	\$100,000	3.13%	25/5/2051	73,013	0.00%
Cargill, Inc.	\$25,000	4.38%	22/4/2052	22,890	0.00%
Carlisle Cos, Inc.	\$50,000	2.75%	1/3/2030	44,365	0.00%
Carlyle Finance LLC	\$50,000	5.65%	15/9/2048	46,200	0.00%
Carlyle Holdings II Finance LLC	\$10,000	5.63%	30/3/2043	9,732	0.00%
Carrier Global Corp.	\$410,000	2.24%	15/2/2025	396,677	0.01%
Carrier Global Corp.	\$75,000	5.80%	30/11/2025	76,039	0.00%
Carrier Global Corp.	\$20,000	2.49%	15/2/2027	18,823	0.00%
Carrier Global Corp.	\$110,000	2.72%	15/2/2030	98,483	0.00%
Carrier Global Corp.	\$50,000	5.90%	15/3/2034	54,118	0.00%
Carrier Global Corp.	\$175,000	3.38%	5/4/2040	140,972	0.00%
Carrier Global Corp.	\$335,000	3.58%	5/4/2050	262,566	0.01%
Carrier Global Corp.	\$75,000	6.20%	15/3/2054	86,959	0.00%
Case Western Reserve University	\$25,000	5.41%	1/6/2122	25,000	0.00%
Caterpillar Financial Services Corp.	\$50,000	4.90%	17/1/2025	50,015	0.00%
Caterpillar Financial Services Corp.	\$100,000	1.45%	15/5/2025	95,626	0.00%
Caterpillar Financial Services Corp.	\$50,000	5.15%	11/8/2025	50,372	0.00%
Caterpillar Financial Services Corp.	\$50,000	3.65%	12/8/2025	49,201	0.00%
Caterpillar Financial Services Corp.	\$100,000	0.90%	2/3/2026	92,706	0.00%
Caterpillar Financial Services Corp.	\$50,000	4.35%	15/5/2026	49,898	0.00%
Caterpillar Financial Services Corp.	\$100,000	1.70%	8/1/2027	92,473	0.00%
Caterpillar Financial Services Corp.	\$50,000	3.60%	12/8/2027	48,850	0.00%
Caterpillar Financial Services Corp.	\$200,000	1.10%	14/9/2027	178,825	0.01%
Caterpillar, Inc.	\$55,000	2.60%	19/9/2029	50,622	0.00%
Caterpillar, Inc.	\$25,000	3.25%	19/9/2049	19,798	0.00%
Caterpillar, Inc.	\$150,000	3.25%	9/4/2050	118,865	0.00%
Caterpillar, Inc.	\$125,000	4.75%	15/5/2064	121,232	0.00%
Catholic Health Services of Long Island Obligated Group	\$25,000	3.37%	1/7/2050	17,458	0.00%
Cboe Global Markets, Inc.	\$100,000	1.63%	15/12/2030	82,313	0.00%
CBRE Services, Inc.	\$50,000	4.88%	1/3/2026	49,967	0.00%
CBRE Services, Inc.	\$100,000	2.50%	1/4/2031	84,504	0.00%
CBRE Services, Inc.	\$50,000	5.95%	15/8/2034	52,615	0.00%
CCRE22 Commercial Mortgage Trust 2015	\$25,000	3.60%	10/3/2048	24,052	0.00%
CCRE24 Commercial Mortgage Trust 2015	\$15,414	3.43%	10/8/2048	14,976	0.00%
CCRE25 Commercial Mortgage Trust 2015	\$75,000	3.76%	10/8/2048	72,570	0.00%
CCRE25 Commercial Mortgage Trust 2015	\$6,557	3.51%	10/8/2048	6,363	0.00%
CCRE26 Commercial Mortgage Trust 2015	\$25,000	3.63%	10/10/2048	24,142	0.00%
CD 2017-CD3 Mortgage Trust	\$50,000	3.63%	10/2/2050	46,446	0.00%
CD 2017-CD6 Mortgage Trust	\$50,000	3.46%	13/11/2050	46,910	0.00%
CD 2018-CD7 Mortgage Trust	\$50,000	4.28%	15/8/2051	47,286	0.00%
CDW LLC/CDW Finance Corp.	\$100,000	4.13%	1/5/2025	98,054	0.00%
CDW LLC/CDW Finance Corp.	\$100,000	3.25%	15/2/2029	91,464	0.00%
Celanese US Holdings LLC	€100,000	4.78%	19/7/2026	112,368	0.00%
Celanese US Holdings LLC	\$50,000	1.40%	5/8/2026	45,584	0.00%
Celanese US Holdings LLC	\$75,000	6.17%	15/7/2027	76,934	0.00%
Celanese US Holdings LLC	\$75,000	6.35%	15/11/2028	78,642	0.00%
Celanese US Holdings LLC	€100,000	5.34%	19/1/2029	115,805	0.00%
Celanese US Holdings LLC	\$50,000	6.33%	15/7/2029	52,479	0.00%
Celanese US Holdings LLC	\$75,000	6.55%	15/11/2030	79,409	0.00%
Celanese US Holdings LLC	\$115,000	6.38%	15/7/2032	121,725	0.00%
Celanese US Holdings LLC	\$50,000	6.70%	15/11/2033	54,352	0.00%
Cencora, Inc.	\$25,000	3.45%	15/12/2027	24,088	0.00%
Cencora, Inc.	\$50,000	2.70%	15/3/2031	43,845	0.00%
Cencora, Inc.	\$250,000	4.25%	1/3/2045	221,191	0.01%
Centene Corp.	\$300,000	2.45%	15/7/2028	267,957	0.01%
Centene Corp.	\$300,000	4.63%	15/12/2029	288,234	0.01%
Centene Corp.	\$150,000	2.50%	1/3/2031	124,984	0.00%
Centene Corp.	\$250,000	2.63%	1/8/2031	208,470	0.01%
CenterPoint Energy Houston Electric LLC	\$285,000	2.40%	1/9/2026	268,483	0.01%
CenterPoint Energy Houston Electric LLC	\$100,000	2.35%	1/4/2031	85,604	0.00%
CenterPoint Energy Houston Electric LLC	\$50,000	3.00%	1/3/2032	44,236	0.00%
CenterPoint Energy Houston Electric LLC	\$35,000	4.95%	1/4/2033	35,684	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CenterPoint Energy Houston Electric LLC	\$30,000	3.55%	1/8/2042	24,325	0.00%
CenterPoint Energy Houston Electric LLC	\$25,000	4.50%	1/4/2044	22,997	0.00%
CenterPoint Energy Houston Electric LLC	\$25,000	3.95%	1/3/2048	21,271	0.00%
CenterPoint Energy Houston Electric LLC	\$80,000	4.25%	1/2/2049	70,624	0.00%
CenterPoint Energy Houston Electric LLC	\$150,000	3.35%	1/4/2051	114,131	0.00%
CenterPoint Energy Houston Electric LLC	\$50,000	3.60%	1/3/2052	39,714	0.00%
CenterPoint Energy Houston Electric LLC	\$145,000	4.85%	1/10/2052	141,803	0.01%
CenterPoint Energy Houston Electric LLC	\$20,000	5.30%	1/4/2053	20,960	0.00%
CenterPoint Energy Resources Corp.	\$65,000	5.40%	1/3/2033	67,813	0.00%
CenterPoint Energy Resources Corp.	\$55,000	5.85%	15/1/2041	57,939	0.00%
CenterPoint Energy, Inc.	\$45,000	3.70%	1/9/2049	33,948	0.00%
CF Industries, Inc.	\$45,000	5.15%	15/3/2034	44,605	0.00%
CF Industries, Inc.	\$100,000	4.95%	1/6/2043	91,698	0.00%
CF Industries, Inc.	\$15,000	5.38%	15/3/2044	14,368	0.00%
CFCRE Commercial Mortgage Trust 2016	\$200,000	3.22%	10/11/2049	187,908	0.01%
Charles Schwab Corp.	\$25,000	3.00%	10/3/2025	24,346	0.00%
Charles Schwab Corp.	\$200,000	4.20%	24/3/2025	197,709	0.01%
Charles Schwab Corp.	\$71,000	3.63%	1/4/2025	69,731	0.00%
Charles Schwab Corp.	\$300,000	1.15%	13/5/2026	275,107	0.01%
Charles Schwab Corp.	\$70,000	5.88%	24/8/2026	71,790	0.00%
Charles Schwab Corp.	\$100,000	2.45%	3/3/2027	93,095	0.00%
Charles Schwab Corp.	\$325,000	3.30%	1/4/2027	309,833	0.01%
Charles Schwab Corp.	\$50,000	4.00%	1/2/2029	48,565	0.00%
Charles Schwab Corp.	\$250,000	2.90%	3/3/2032	215,573	0.01%
Charles Schwab Corp.	\$125,000	5.85%	19/5/2034	128,854	0.00%
Charles Schwab Corp.	\$95,000	6.14%	24/8/2034	100,325	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$575,000	4.91%	23/7/2025	569,635	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$70,000	6.15%	10/11/2026	71,600	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$50,000	2.25%	15/1/2029	43,408	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$150,000	5.05%	30/3/2029	148,525	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$200,000	2.80%	1/4/2031	168,808	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$250,000	2.30%	1/2/2032	199,066	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$150,000	6.38%	23/10/2035	152,297	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$200,000	5.38%	1/4/2038	180,833	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$100,000	3.50%	1/6/2041	70,701	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$50,000	3.50%	1/3/2042	34,902	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$175,000	6.48%	23/10/2045	171,923	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$175,000	5.38%	1/5/2047	149,279	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$275,000	5.75%	1/4/2048	244,496	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$65,000	5.13%	1/7/2049	52,896	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$325,000	4.80%	1/3/2050	252,958	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$100,000	3.70%	1/4/2051	65,128	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$125,000	3.90%	1/6/2052	84,146	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$100,000	5.25%	1/4/2053	83,988	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$25,000	6.83%	23/10/2055	25,107	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$100,000	3.85%	1/4/2061	62,885	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$120,000	4.40%	1/12/2061	82,984	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$100,000	3.95%	30/6/2062	63,557	0.00%
Charter Communications Operating LLC/Charter Communications Operating Capital	\$50,000	5.50%	1/4/2063	41,817	0.00%
Cheniere Corpus Christi Holdings LLC	\$635,000	5.88%	31/3/2025	636,529	0.02%
Cheniere Corpus Christi Holdings LLC	\$20,000	3.70%	15/11/2029	18,915	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cheniere Corpus Christi Holdings LLC	\$50,000	2.74%	31/12/2039	39,863	0.00%
Cheniere Energy Partners LP	\$100,000	4.50%	1/10/2029	95,523	0.00%
Cheniere Energy Partners LP	\$220,000	4.00%	1/3/2031	200,108	0.01%
Cheniere Energy Partners LP	\$80,000	3.25%	31/1/2032	68,181	0.00%
Cheniere Energy Partners LP	\$280,000	5.95%	30/6/2033	287,420	0.01%
Cheniere Energy, Inc.	\$120,000	4.63%	15/10/2028	117,128	0.00%
Chevron Corp.	\$160,000	1.55%	11/5/2025	153,431	0.01%
Chevron Corp.	\$100,000	2.00%	11/5/2027	92,874	0.00%
Chevron Corp.	\$100,000	2.24%	11/5/2030	88,586	0.00%
Chevron Corp.	\$70,000	3.08%	11/5/2050	52,961	0.00%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$100,000	5.13%	1/4/2025	100,028	0.00%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	\$75,000	3.40%	1/12/2026	72,024	0.00%
Chevron USA, Inc.	\$400,000	1.02%	12/8/2027	356,118	0.01%
Chevron USA, Inc.	\$25,000	3.85%	15/1/2028	24,671	0.00%
Chevron USA, Inc.	\$5,000	3.25%	15/10/2029	4,751	0.00%
Chevron USA, Inc.	\$25,000	5.25%	15/11/2043	26,319	0.00%
Chevron USA, Inc.	\$80,000	2.34%	12/8/2050	51,261	0.00%
Chicago O'Hare International Airport	\$30,000	6.40%	1/1/2040	34,390	0.00%
Chicago O'Hare International Airport	\$50,000	4.57%	1/1/2054	47,773	0.00%
Chicago Transit Authority Sales & Transfer Tax Receipts Revenue	\$92,179	6.90%	1/12/2040	104,623	0.00%
Children's Hospital	\$50,000	2.93%	15/7/2050	32,476	0.00%
Children's Hospital Corp.	\$25,000	4.12%	1/1/2047	22,026	0.00%
Children's Hospital of Philadelphia	\$35,000	2.70%	1/7/2050	23,234	0.00%
Chubb Corp.	\$200,000	6.00%	11/5/2037	221,197	0.01%
Chubb INA Holdings, Inc.	\$110,000	3.15%	15/3/2025	107,611	0.00%
Chubb INA Holdings, Inc.	\$210,000	3.35%	3/5/2026	204,376	0.01%
Chubb INA Holdings, Inc.	€100,000	0.88%	15/6/2027	103,447	0.00%
Chubb INA Holdings, Inc.	€100,000	0.88%	15/12/2029	97,829	0.00%
Chubb INA Holdings, Inc.	\$175,000	4.15%	13/3/2043	158,760	0.01%
Chubb INA Holdings, Inc.	\$137,000	4.35%	3/11/2045	128,758	0.00%
Church & Dwight Co., Inc.	\$75,000	2.30%	15/12/2031	63,684	0.00%
Church & Dwight Co., Inc.	\$50,000	5.00%	15/6/2052	50,101	0.00%
Cigna Group	\$750,000	0.61%	15/3/2024	742,513	0.02%
Cigna Group	\$325,000	3.25%	15/4/2025	317,206	0.01%
Cigna Group	\$100,000	4.13%	15/11/2025	98,756	0.00%
Cigna Group	\$100,000	1.25%	15/3/2026	92,699	0.00%
Cigna Group	\$25,000	3.05%	15/10/2027	23,720	0.00%
Cigna Group	\$125,000	4.38%	15/10/2028	124,016	0.00%
Cigna Group	\$225,000	2.40%	15/3/2030	197,128	0.01%
Cigna Group	\$100,000	2.38%	15/3/2031	85,341	0.00%
Cigna Group	\$50,000	5.40%	15/3/2033	52,008	0.00%
Cigna Group	\$200,000	4.80%	15/8/2038	193,738	0.01%
Cigna Group	\$50,000	3.20%	15/3/2040	39,114	0.00%
Cigna Group	\$10,000	6.13%	15/11/2041	10,963	0.00%
Cigna Group	\$10,000	4.80%	15/7/2046	9,408	0.00%
Cigna Group	\$75,000	3.88%	15/10/2047	61,039	0.00%
Cigna Group	\$170,000	4.90%	15/12/2048	161,842	0.01%
Cigna Group	\$190,000	3.40%	15/3/2050	140,495	0.00%
Cigna Group	\$160,000	3.40%	15/3/2051	118,438	0.00%
Cintas Corp. No 2	\$125,000	3.70%	1/4/2027	122,363	0.00%
Cisco Systems, Inc.	\$200,000	2.95%	28/2/2026	193,672	0.01%
Cisco Systems, Inc.	\$100,000	5.50%	15/1/2040	106,548	0.00%
Citibank Credit Card Issuance Trust	\$100,000	3.96%	13/10/2030	97,585	0.00%
Citibank Credit Card Issuance Trust	\$100,000	6.15%	15/6/2039	109,945	0.00%
Citibank NA	\$250,000	5.86%	29/9/2025	254,225	0.01%
Citibank NA	\$250,000	5.49%	4/12/2026	254,643	0.01%
Citibank NA	\$250,000	5.80%	29/9/2028	261,034	0.01%
Citigroup Commercial Mortgage Trust 2014	\$25,000	3.64%	10/10/2047	24,555	0.00%
Citigroup Commercial Mortgage Trust 2015	\$91,260	3.52%	10/9/2058	88,246	0.00%
Citigroup Commercial Mortgage Trust 2016	\$25,000	3.35%	10/2/2049	23,935	0.00%
Citigroup Commercial Mortgage Trust 2016	\$25,000	3.62%	10/2/2049	23,824	0.00%
Citigroup Commercial Mortgage Trust 2016	\$25,000	3.31%	10/4/2049	23,808	0.00%
Citigroup Commercial Mortgage Trust 2016	\$25,000	2.65%	10/7/2049	23,446	0.00%
Citigroup Commercial Mortgage Trust 2017	\$100,000	3.47%	12/10/2050	92,723	0.00%
Citigroup Commercial Mortgage Trust 2018	\$325,000	4.01%	10/3/2051	309,305	0.01%
Citigroup Commercial Mortgage Trust 2018	\$250,000	3.74%	10/3/2051	236,109	0.01%
Citigroup Commercial Mortgage Trust 2018	\$100,000	4.23%	10/6/2051	96,043	0.00%
Citigroup Commercial Mortgage Trust 2018	\$68,108	3.96%	10/6/2051	64,592	0.00%
Citigroup Commercial Mortgage Trust 2018	\$25,000	4.41%	10/11/2051	23,357	0.00%
Citigroup, Inc.	CAD25,000	4.09%	9/6/2025	18,666	0.00%
Citigroup, Inc.	\$100,000	5.50%	13/9/2025	100,508	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Citigroup, Inc.	¥20,000,000	2.40%	31/10/2025	145,494	0.01%
Citigroup, Inc.	\$87,000	4.60%	9/3/2026	85,891	0.00%
Citigroup, Inc.	\$100,000	3.29%	17/3/2026	97,373	0.00%
Citigroup, Inc.	\$200,000	3.11%	8/4/2026	194,466	0.01%
Citigroup, Inc.	\$200,000	5.61%	29/9/2026	201,458	0.01%
Citigroup, Inc.	\$100,000	3.20%	21/10/2026	95,417	0.00%
Citigroup, Inc.	£100,000	1.75%	23/10/2026	117,979	0.00%
Citigroup, Inc.	\$125,000	4.30%	20/11/2026	122,499	0.00%
Citigroup, Inc.	\$250,000	1.12%	28/1/2027	229,787	0.01%
Citigroup, Inc.	\$1,000,000	1.46%	9/6/2027	915,191	0.02%
Citigroup, Inc.	\$600,000	4.45%	29/9/2027	586,134	0.02%
Citigroup, Inc.	€100,000	0.50%	8/10/2027	102,081	0.00%
Citigroup, Inc.	\$75,000	3.89%	10/1/2028	72,560	0.00%
Citigroup, Inc.	\$200,000	3.07%	24/2/2028	188,474	0.01%
Citigroup, Inc.	\$350,000	4.66%	24/5/2028	347,800	0.01%
Citigroup, Inc.	\$300,000	3.67%	24/7/2028	286,012	0.01%
Citigroup, Inc.	\$200,000	4.13%	25/7/2028	192,134	0.01%
Citigroup, Inc.	€200,000	3.71%	22/9/2028	224,163	0.01%
Citigroup, Inc.	\$175,000	3.52%	27/10/2028	165,443	0.01%
Citigroup, Inc.	\$200,000	4.08%	23/4/2029	192,660	0.01%
Citigroup, Inc.	\$100,000	3.98%	20/3/2030	94,874	0.00%
Citigroup, Inc.	\$275,000	2.98%	5/11/2030	245,141	0.01%
Citigroup, Inc.	\$350,000	2.67%	29/1/2031	303,811	0.01%
Citigroup, Inc.	\$150,000	2.57%	3/6/2031	128,139	0.00%
Citigroup, Inc.	\$300,000	2.56%	1/5/2032	250,414	0.01%
Citigroup, Inc.	\$200,000	3.06%	25/1/2033	170,688	0.01%
Citigroup, Inc.	\$200,000	3.79%	17/3/2033	179,942	0.01%
Citigroup, Inc.	\$275,000	4.91%	24/5/2033	269,293	0.01%
Citigroup, Inc.	\$150,000	6.27%	17/11/2033	160,553	0.01%
Citigroup, Inc.	\$200,000	6.17%	25/5/2034	207,433	0.01%
Citigroup, Inc.	\$100,000	6.13%	25/8/2036	107,000	0.00%
Citigroup, Inc.	\$300,000	3.88%	24/1/2039	259,016	0.01%
Citigroup, Inc.	\$125,000	8.13%	15/7/2039	161,350	0.01%
Citigroup, Inc.	\$150,000	5.88%	30/1/2042	159,737	0.01%
Citigroup, Inc.	\$60,000	6.68%	13/9/2043	67,379	0.00%
Citigroup, Inc.	\$90,000	5.30%	6/5/2044	86,549	0.00%
Citigroup, Inc.	\$115,000	4.75%	18/5/2046	103,138	0.00%
Citigroup, Inc.	\$150,000	4.65%	23/7/2048	138,781	0.00%
Citizens Financial Group, Inc.	\$265,000	2.85%	27/7/2026	246,613	0.01%
Citizens Financial Group, Inc.	\$50,000	2.50%	6/2/2030	41,984	0.00%
City of Houston TX	\$25,000	3.96%	1/3/2047	22,210	0.00%
City of New York NY	\$25,000	5.21%	1/10/2031	25,786	0.00%
City of New York NY	\$25,000	5.52%	1/10/2037	26,013	0.00%
City of New York NY	\$110,000	6.27%	1/12/2037	122,617	0.00%
City of New York NY	\$100,000	5.83%	1/10/2053	112,995	0.00%
City of Philadelphia PA Water & Wastewater Revenue	\$25,000	2.93%	1/7/2045	19,137	0.00%
City of Riverside CA	\$25,000	3.86%	1/6/2045	21,447	0.00%
City of San Antonio TX Electric & Gas Systems Revenue	\$10,000	5.81%	1/2/2041	10,866	0.00%
City of San Antonio TX Electric & Gas Systems Revenue	\$75,000	4.43%	1/2/2042	71,210	0.00%
City of Tucson AZ	\$25,000	2.86%	1/7/2047	18,458	0.00%
Claremont Mckenna College	\$125,000	3.78%	1/1/2122	86,018	0.00%
Cleco Corporate Holdings LLC	\$25,000	4.97%	1/5/2046	21,088	0.00%
Cleveland Electric Illuminating Co.	\$70,000	4.55%	15/11/2030	66,432	0.00%
Clorox Co.	\$50,000	3.10%	1/10/2027	47,258	0.00%
Clorox Co.	\$25,000	3.90%	15/5/2028	24,232	0.00%
Clorox Co.	\$100,000	1.80%	15/5/2030	83,504	0.00%
CME Group, Inc.	\$200,000	2.65%	15/3/2032	177,753	0.01%
CMS Energy Corp.	\$285,000	3.00%	15/5/2026	272,237	0.01%
CMS Energy Corp.	\$300,000	3.45%	15/8/2027	285,730	0.01%
CMS Energy Corp.	\$25,000	4.88%	1/3/2044	23,759	0.00%
CMS Energy Corp.	\$250,000	4.75%	1/6/2050	226,446	0.01%
CNA Financial Corp.	\$25,000	3.45%	15/8/2027	23,907	0.00%
CNH Industrial Capital LLC	\$50,000	5.45%	14/10/2025	50,286	0.00%
CNH Industrial Capital LLC	\$250,000	4.55%	10/4/2028	246,697	0.01%
Coca-Cola Co.	\$200,000	1.45%	1/6/2027	182,800	0.01%
Coca-Cola Co.	€200,000	0.13%	9/3/2029	192,455	0.01%
Coca-Cola Co.	\$500,000	2.13%	6/9/2029	451,725	0.01%
Coca-Cola Co.	\$175,000	2.00%	5/3/2031	151,072	0.01%
Coca-Cola Co.	\$200,000	1.38%	15/3/2031	165,034	0.01%
Coca-Cola Co.	€200,000	0.50%	9/3/2033	177,700	0.01%
Coca-Cola Co.	€100,000	0.38%	15/3/2033	87,906	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Coca-Cola Co.	€200,000	0.95%	6/5/2036	172,003	0.01%
Coca-Cola Co.	\$125,000	2.50%	1/6/2040	94,576	0.00%
Coca-Cola Co.	\$200,000	2.60%	1/6/2050	137,891	0.00%
Coca-Cola Co.	\$150,000	2.75%	1/6/2060	103,989	0.00%
Colgate-Palmolive Co.	\$75,000	3.10%	15/8/2025	73,410	0.00%
Colgate-Palmolive Co.	\$50,000	4.80%	2/3/2026	50,645	0.00%
Colgate-Palmolive Co.	\$50,000	3.10%	15/8/2027	48,267	0.00%
Colgate-Palmolive Co.	\$50,000	4.60%	1/3/2028	51,258	0.00%
Colgate-Palmolive Co.	\$50,000	3.25%	15/8/2032	46,445	0.00%
Colgate-Palmolive Co.	\$50,000	4.60%	1/3/2033	51,989	0.00%
Colgate-Palmolive Co.	\$65,000	3.70%	1/8/2047	56,794	0.00%
Colonial Enterprises, Inc.	\$35,000	3.25%	15/5/2030	31,784	0.00%
Colonial Pipeline Co.	\$35,000	4.25%	15/4/2048	29,383	0.00%
Columbia Pipeline Group, Inc.	\$355,000	4.50%	1/6/2025	350,702	0.01%
Columbia Pipeline Group, Inc.	\$10,000	5.80%	1/6/2045	9,987	0.00%
Columbia Pipelines Holding Co. LLC	\$95,000	6.04%	15/8/2028	98,137	0.00%
Columbia Pipelines Operating Co. LLC	\$50,000	5.93%	15/8/2030	51,740	0.00%
Columbia Pipelines Operating Co. LLC	\$105,000	6.04%	15/11/2033	110,075	0.00%
Columbia Pipelines Operating Co. LLC	\$40,000	6.50%	15/8/2043	42,914	0.00%
Columbia Pipelines Operating Co. LLC	\$85,000	6.54%	15/11/2053	93,419	0.00%
Columbia Pipelines Operating Co. LLC	\$35,000	6.71%	15/8/2063	38,668	0.00%
Comcast Corp.	\$475,000	3.95%	15/10/2025	468,877	0.01%
Comcast Corp.	€100,000	0.00%	14/9/2026	101,888	0.00%
Comcast Corp.	\$25,000	2.35%	15/1/2027	23,490	0.00%
Comcast Corp.	€300,000	0.25%	20/5/2027	303,813	0.01%
Comcast Corp.	\$500,000	3.15%	15/2/2028	476,768	0.01%
Comcast Corp.	\$200,000	4.15%	15/10/2028	197,232	0.01%
Comcast Corp.	£200,000	1.50%	20/2/2029	224,951	0.01%
Comcast Corp.	€100,000	0.25%	14/9/2029	95,503	0.00%
Comcast Corp.	\$25,000	2.65%	1/2/2030	22,494	0.00%
Comcast Corp.	\$425,000	1.95%	15/1/2031	358,498	0.01%
Comcast Corp.	\$600,000	1.50%	15/2/2031	489,109	0.01%
Comcast Corp.	€100,000	0.75%	20/2/2032	92,885	0.00%
Comcast Corp.	\$500,000	4.25%	15/1/2033	485,677	0.01%
Comcast Corp.	\$400,000	4.80%	15/5/2033	405,034	0.01%
Comcast Corp.	\$300,000	4.20%	15/8/2034	286,712	0.01%
Comcast Corp.	\$50,000	5.65%	15/6/2035	53,719	0.00%
Comcast Corp.	£200,000	1.88%	20/2/2036	192,331	0.01%
Comcast Corp.	\$75,000	3.90%	1/3/2038	67,103	0.00%
Comcast Corp.	\$400,000	4.60%	15/10/2038	387,457	0.01%
Comcast Corp.	\$25,000	3.25%	1/11/2039	20,308	0.00%
Comcast Corp.	\$200,000	3.75%	1/4/2040	172,076	0.01%
Comcast Corp.	\$75,000	4.65%	15/7/2042	70,599	0.00%
Comcast Corp.	\$200,000	3.97%	1/11/2047	168,118	0.01%
Comcast Corp.	\$38,000	4.70%	15/10/2048	36,307	0.00%
Comcast Corp.	\$50,000	4.00%	1/11/2049	41,842	0.00%
Comcast Corp.	\$100,000	3.45%	1/2/2050	76,887	0.00%
Comcast Corp.	\$450,000	2.89%	1/11/2051	304,744	0.01%
Comcast Corp.	\$100,000	4.05%	1/11/2052	84,433	0.00%
Comcast Corp.	\$140,000	2.94%	1/11/2056	92,284	0.00%
Comcast Corp.	\$350,000	2.65%	15/8/2062	215,360	0.01%
Comcast Corp.	\$200,000	2.99%	1/11/2063	129,232	0.00%
Comcast Corp.	\$225,000	5.50%	15/5/2064	237,172	0.01%
CommonSpirit Health	\$130,000	3.35%	1/10/2029	118,585	0.00%
CommonSpirit Health	\$150,000	3.91%	1/10/2050	118,127	0.00%
Commonwealth Edison Co.	\$50,000	2.95%	15/8/2027	47,225	0.00%
Commonwealth Edison Co.	\$125,000	4.35%	15/11/2045	109,593	0.00%
Commonwealth Edison Co.	\$200,000	3.65%	15/6/2046	158,284	0.01%
Commonwealth Edison Co.	\$75,000	4.00%	1/3/2048	63,676	0.00%
Commonwealth Edison Co.	\$30,000	3.20%	15/11/2049	21,568	0.00%
Commonwealth Edison Co.	\$10,000	3.00%	1/3/2050	6,972	0.00%
Commonwealth Edison Co.	\$100,000	3.85%	15/3/2052	81,047	0.00%
Commonwealth Edison Co.	\$95,000	5.30%	1/2/2053	96,785	0.00%
Commonwealth Financing Authority	\$25,000	3.86%	1/6/2038	22,764	0.00%
Commonwealth Financing Authority	\$15,000	3.81%	1/6/2041	13,116	0.00%
Commonwealth Financing Authority	\$35,000	2.99%	1/6/2042	27,222	0.00%
Commonwealth of Massachusetts	\$94,173	4.11%	15/7/2031	91,649	0.00%
Commonwealth of Massachusetts	\$50,000	2.51%	1/7/2041	37,439	0.00%
Commonwealth of Massachusetts	\$20,000	2.81%	1/9/2043	14,790	0.00%
Commonwealth of Massachusetts	\$80,000	2.90%	1/9/2049	57,415	0.00%
Community Health Network, Inc.	\$50,000	3.10%	1/5/2050	33,422	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Conagra Brands, Inc.	\$100,000	1.38%	1/11/2027	87,885	0.00%
Conagra Brands, Inc.	\$25,000	4.85%	1/11/2028	24,987	0.00%
Conagra Brands, Inc.	\$200,000	5.30%	1/11/2038	195,616	0.01%
Conagra Brands, Inc.	\$75,000	5.40%	1/11/2048	72,656	0.00%
Concentrix Corp.	\$50,000	6.60%	2/8/2028	51,554	0.00%
Concentrix Corp.	\$50,000	6.85%	2/8/2033	51,425	0.00%
Connecticut Light & Power Co.	\$150,000	0.75%	1/12/2025	139,024	0.00%
Connecticut Light & Power Co.	\$200,000	2.05%	1/7/2031	166,327	0.01%
Connecticut Light & Power Co.	\$45,000	4.90%	1/7/2033	45,490	0.00%
Connecticut Light & Power Co.	\$15,000	4.15%	1/6/2045	13,290	0.00%
Connecticut Light & Power Co.	\$25,000	4.00%	1/4/2048	21,336	0.00%
Connecticut Light & Power Co.	\$15,000	5.25%	15/1/2053	15,314	0.00%
Conoco Funding Co.	\$25,000	7.25%	15/10/2031	28,865	0.00%
ConocoPhillips	\$137,000	6.50%	1/2/2039	158,676	0.01%
ConocoPhillips	\$75,000	4.88%	1/10/2047	72,883	0.00%
ConocoPhillips Co.	\$11,000	2.40%	7/3/2025	10,688	0.00%
ConocoPhillips Co.	\$50,000	5.05%	15/9/2033	51,446	0.00%
ConocoPhillips Co.	\$100,000	3.76%	15/3/2042	84,611	0.00%
ConocoPhillips Co.	\$40,000	4.30%	15/11/2044	35,843	0.00%
ConocoPhillips Co.	\$65,000	3.80%	15/3/2052	52,597	0.00%
ConocoPhillips Co.	\$45,000	5.30%	15/5/2053	46,323	0.00%
ConocoPhillips Co.	\$70,000	5.55%	15/3/2054	74,511	0.00%
ConocoPhillips Co.	\$123,000	4.03%	15/3/2062	100,061	0.00%
ConocoPhillips Co.	\$60,000	5.70%	15/9/2063	64,914	0.00%
Consolidated Edison Co. of New York, Inc.	\$25,000	3.13%	15/11/2027	23,864	0.00%
Consolidated Edison Co. of New York, Inc.	\$20,000	3.80%	15/5/2028	19,330	0.00%
Consolidated Edison Co. of New York, Inc.	\$30,000	4.00%	1/12/2028	29,327	0.00%
Consolidated Edison Co. of New York, Inc.	\$60,000	2.40%	15/6/2031	51,858	0.00%
Consolidated Edison Co. of New York, Inc.	\$155,000	5.20%	1/3/2033	160,458	0.01%
Consolidated Edison Co. of New York, Inc.	\$50,000	5.50%	15/3/2034	52,555	0.00%
Consolidated Edison Co. of New York, Inc.	\$25,000	5.30%	1/3/2035	25,518	0.00%
Consolidated Edison Co. of New York, Inc.	\$25,000	5.85%	15/3/2036	26,404	0.00%
Consolidated Edison Co. of New York, Inc.	\$25,000	6.20%	15/6/2036	27,102	0.00%
Consolidated Edison Co. of New York, Inc.	\$30,000	6.30%	15/8/2037	32,874	0.00%
Consolidated Edison Co. of New York, Inc.	\$40,000	6.75%	1/4/2038	45,800	0.00%
Consolidated Edison Co. of New York, Inc.	\$35,000	5.50%	1/12/2039	35,344	0.00%
Consolidated Edison Co. of New York, Inc.	\$20,000	5.70%	15/6/2040	20,773	0.00%
Consolidated Edison Co. of New York, Inc.	\$25,000	4.20%	15/3/2042	21,643	0.00%
Consolidated Edison Co. of New York, Inc.	\$45,000	3.95%	1/3/2043	38,321	0.00%
Consolidated Edison Co. of New York, Inc.	\$50,000	4.45%	15/3/2044	44,889	0.00%
Consolidated Edison Co. of New York, Inc.	\$40,000	4.50%	1/12/2045	35,686	0.00%
Consolidated Edison Co. of New York, Inc.	\$125,000	3.85%	15/6/2046	101,970	0.00%
Consolidated Edison Co. of New York, Inc.	\$35,000	3.88%	15/6/2047	28,447	0.00%
Consolidated Edison Co. of New York, Inc.	\$35,000	4.65%	1/12/2048	31,906	0.00%
Consolidated Edison Co. of New York, Inc.	\$40,000	4.13%	15/5/2049	33,549	0.00%
Consolidated Edison Co. of New York, Inc.	\$165,000	3.95%	1/4/2050	138,099	0.00%
Consolidated Edison Co. of New York, Inc.	\$40,000	3.20%	1/12/2051	28,408	0.00%
Consolidated Edison Co. of New York, Inc.	\$50,000	6.15%	15/11/2052	56,832	0.00%
Consolidated Edison Co. of New York, Inc.	\$50,000	5.90%	15/11/2053	55,172	0.00%
Consolidated Edison Co. of New York, Inc.	\$50,000	4.63%	1/12/2054	45,104	0.00%
Consolidated Edison Co. of New York, Inc.	\$30,000	4.30%	1/12/2056	25,218	0.00%
Consolidated Edison Co. of New York, Inc.	\$40,000	4.50%	15/5/2058	34,788	0.00%
Consolidated Edison Co. of New York, Inc.	\$35,000	3.70%	15/11/2059	26,349	0.00%
Consolidated Edison Co. of New York, Inc.	\$35,000	3.00%	1/12/2060	22,818	0.00%
Consolidated Edison Co. of New York, Inc.	\$45,000	3.60%	15/6/2061	33,911	0.00%
Constellation Brands, Inc.	\$50,000	4.40%	15/11/2025	49,431	0.00%
Constellation Brands, Inc.	\$175,000	3.70%	6/12/2026	170,633	0.01%
Constellation Brands, Inc.	\$225,000	3.50%	9/5/2027	216,788	0.01%
Constellation Brands, Inc.	\$75,000	3.60%	15/2/2028	72,029	0.00%
Constellation Brands, Inc.	\$50,000	4.65%	15/11/2028	50,084	0.00%
Constellation Brands, Inc.	\$305,000	3.15%	1/8/2029	283,709	0.01%
Constellation Brands, Inc.	\$75,000	2.88%	1/5/2030	67,178	0.00%
Constellation Brands, Inc.	\$50,000	2.25%	1/8/2031	42,058	0.00%
Constellation Brands, Inc.	\$50,000	4.90%	1/5/2033	50,312	0.00%
Constellation Brands, Inc.	\$25,000	4.10%	15/2/2048	21,248	0.00%
Constellation Energy Generation LLC	\$100,000	3.25%	1/6/2025	97,130	0.00%
Constellation Energy Generation LLC	\$170,000	5.60%	1/3/2028	175,091	0.01%
Constellation Energy Generation LLC	\$50,000	5.80%	1/3/2033	52,659	0.00%
Constellation Energy Generation LLC	\$50,000	6.13%	15/1/2034	53,590	0.00%
Constellation Energy Generation LLC	\$125,000	5.60%	15/6/2042	125,060	0.00%
Constellation Energy Generation LLC	\$50,000	6.50%	1/10/2053	56,500	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Consumers Energy Co.	\$75,000	3.25%	15/8/2046	59,424	0.00%
Consumers Energy Co.	\$175,000	4.35%	15/4/2049	157,650	0.01%
Consumers Energy Co.	\$50,000	3.50%	1/8/2051	39,261	0.00%
Consumers Energy Co.	\$35,000	4.20%	1/9/2052	30,805	0.00%
Continental Resources, Inc.	\$100,000	2.27%	15/11/2026	92,068	0.00%
Continental Resources, Inc.	\$80,000	5.75%	15/1/2031	79,588	0.00%
Continental Resources, Inc.	\$100,000	2.88%	1/4/2032	81,132	0.00%
Continental Resources, Inc.	\$50,000	4.90%	1/6/2044	40,370	0.00%
COR3 Commercial Mortgage Trust 2018	\$325,000	4.23%	10/5/2051	304,873	0.01%
Corebridge Financial, Inc.	\$100,000	3.50%	4/4/2025	97,557	0.00%
Corebridge Financial, Inc.	\$250,000	6.05%	15/9/2033	260,980	0.01%
Corebridge Financial, Inc.	\$50,000	5.75%	15/1/2034	51,165	0.00%
Corebridge Financial, Inc.	\$200,000	4.35%	5/4/2042	169,437	0.01%
Corebridge Financial, Inc.	\$200,000	4.40%	5/4/2052	167,793	0.01%
Corewell Health Obligated Group	\$55,000	3.49%	15/7/2049	42,577	0.00%
Corning, Inc.	\$200,000	3.90%	15/11/2049	162,085	0.01%
Corning, Inc.	\$50,000	4.38%	15/11/2057	43,691	0.00%
Corning, Inc.	\$10,000	5.45%	15/11/2079	9,669	0.00%
Corporate Office Properties LP	\$175,000	2.00%	15/1/2029	145,323	0.01%
Corporate Office Properties LP	\$100,000	2.90%	1/12/2033	78,591	0.00%
CoStar Group, Inc.	\$100,000	2.80%	15/7/2030	85,570	0.00%
Costco Wholesale Corp.	\$388,000	3.00%	18/5/2027	373,617	0.01%
Costco Wholesale Corp.	\$450,000	1.38%	20/6/2027	408,619	0.01%
Costco Wholesale Corp.	\$200,000	1.60%	20/4/2030	171,379	0.01%
Costco Wholesale Corp.	\$225,000	1.75%	20/4/2032	187,149	0.01%
Coterra Energy, Inc.	\$25,000	3.90%	15/5/2027	24,170	0.00%
Coterra Energy, Inc.	\$400,000	4.38%	15/3/2029	388,764	0.01%
Cottage Health Obligated Group	\$25,000	3.30%	1/11/2049	18,635	0.00%
County of Miami-Dade FL Water & Sewer System Revenue	\$5,000	3.49%	1/10/2042	4,175	0.00%
Cox Communications, Inc.	\$50,000	3.85%	1/2/2025	49,083	0.00%
Cox Communications, Inc.	\$50,000	3.35%	15/9/2026	47,932	0.00%
Cox Communications, Inc.	\$100,000	1.80%	1/10/2030	81,367	0.00%
Cox Communications, Inc.	\$200,000	2.60%	15/6/2031	169,254	0.01%
Cox Communications, Inc.	\$25,000	4.80%	1/2/2035	23,493	0.00%
Cox Communications, Inc.	\$100,000	2.95%	1/10/2050	64,256	0.00%
Cox Communications, Inc.	\$100,000	3.60%	15/6/2051	72,704	0.00%
CR28 Commercial Mortgage Trust 2016	\$100,000	3.76%	10/2/2049	96,316	0.00%
Crown Castle, Inc.	\$100,000	1.05%	15/7/2026	90,298	0.00%
Crown Castle, Inc.	\$50,000	2.90%	15/3/2027	46,800	0.00%
Crown Castle, Inc.	\$175,000	3.65%	1/9/2027	166,488	0.01%
Crown Castle, Inc.	\$150,000	3.80%	15/2/2028	142,751	0.01%
Crown Castle, Inc.	\$125,000	4.30%	15/2/2029	120,431	0.00%
Crown Castle, Inc.	\$100,000	3.10%	15/11/2029	89,591	0.00%
Crown Castle, Inc.	\$15,000	3.30%	1/7/2030	13,459	0.00%
Crown Castle, Inc.	\$500,000	2.10%	1/4/2031	407,271	0.01%
Crown Castle, Inc.	\$50,000	2.50%	15/7/2031	41,706	0.00%
Crown Castle, Inc.	\$250,000	2.90%	1/4/2041	178,757	0.01%
Crown Castle, Inc.	\$10,000	4.00%	15/11/2049	7,909	0.00%
Crown Castle, Inc.	\$50,000	3.25%	15/1/2051	35,049	0.00%
CSAIL 2015-C2 Commercial Mortgage Trust	\$50,000	3.50%	15/6/2057	48,508	0.00%
CSAIL 2015-C3 Commercial Mortgage Trust	\$25,000	3.72%	15/8/2048	24,079	0.00%
CSAIL 2015-C4 Commercial Mortgage Trust	\$50,000	3.81%	15/11/2048	48,332	0.00%
CSAIL 2016-C7 Commercial Mortgage Trust	\$50,000	3.50%	15/11/2049	47,300	0.00%
CSAIL 2018-CX12 Commercial Mortgage Trust	\$275,000	4.22%	15/8/2051	263,647	0.01%
CSX Corp.	\$50,000	3.35%	1/11/2025	48,774	0.00%
CSX Corp.	\$50,000	2.60%	1/11/2026	47,603	0.00%
CSX Corp.	\$100,000	3.25%	1/6/2027	96,446	0.00%
CSX Corp.	\$100,000	3.80%	1/3/2028	98,263	0.00%
CSX Corp.	\$50,000	4.25%	15/3/2029	49,941	0.00%
CSX Corp.	\$50,000	2.40%	15/2/2030	44,284	0.00%
CSX Corp.	\$100,000	4.10%	15/11/2032	97,203	0.00%
CSX Corp.	\$50,000	4.75%	30/5/2042	47,808	0.00%
CSX Corp.	\$25,000	3.80%	1/11/2046	20,780	0.00%
CSX Corp.	\$50,000	4.75%	15/11/2048	47,632	0.00%
CSX Corp.	\$25,000	4.50%	15/3/2049	22,830	0.00%
CSX Corp.	\$400,000	3.80%	15/4/2050	326,609	0.01%
CSX Corp.	\$150,000	2.50%	15/5/2051	97,055	0.00%
CSX Corp.	\$50,000	4.50%	15/11/2052	46,535	0.00%
CubeSmart LP	\$150,000	4.38%	15/2/2029	145,604	0.01%
CubeSmart LP	\$5,000	3.00%	15/2/2030	4,435	0.00%
Cummins, Inc.	\$100,000	2.60%	1/9/2050	66,348	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CVS Health Corp.	\$310,000	3.88%	20/7/2025	304,471	0.01%
CVS Health Corp.	\$125,000	5.00%	20/2/2026	125,557	0.00%
CVS Health Corp.	\$300,000	2.88%	1/6/2026	286,673	0.01%
CVS Health Corp.	\$50,000	3.00%	15/8/2026	47,819	0.00%
CVS Health Corp.	\$550,000	4.30%	25/3/2028	540,626	0.02%
CVS Health Corp.	\$75,000	5.00%	30/1/2029	76,292	0.00%
CVS Health Corp.	\$100,000	5.13%	21/2/2030	101,581	0.00%
CVS Health Corp.	\$200,000	3.75%	1/4/2030	188,552	0.01%
CVS Health Corp.	\$75,000	5.25%	30/1/2031	76,974	0.00%
CVS Health Corp.	\$150,000	1.88%	28/2/2031	123,427	0.00%
CVS Health Corp.	\$100,000	5.25%	21/2/2033	102,234	0.00%
CVS Health Corp.	\$75,000	5.30%	1/6/2033	76,984	0.00%
CVS Health Corp.	\$360,000	4.78%	25/3/2038	340,313	0.01%
CVS Health Corp.	\$75,000	4.13%	1/4/2040	64,509	0.00%
CVS Health Corp.	\$40,000	2.70%	21/8/2040	28,586	0.00%
CVS Health Corp.	\$125,000	5.30%	5/12/2043	121,104	0.00%
CVS Health Corp.	\$690,000	5.13%	20/7/2045	653,944	0.02%
CVS Health Corp.	\$585,000	5.05%	25/3/2048	548,930	0.02%
CVS Health Corp.	\$100,000	5.63%	21/2/2053	101,494	0.00%
CVS Health Corp.	\$100,000	5.88%	1/6/2053	105,361	0.00%
CVS Health Corp.	\$125,000	6.00%	1/6/2063	133,134	0.00%
Daimler Truck Finance North America LLC	\$150,000	5.20%	17/1/2025	149,934	0.01%
Daimler Truck Finance North America LLC	\$150,000	2.00%	14/12/2026	138,070	0.00%
Dallas Area Rapid Transit	\$50,000	6.00%	1/12/2044	56,329	0.00%
Dallas Convention Center Hotel Development Corp.	\$20,000	7.09%	1/1/2042	22,864	0.00%
Dallas Fort Worth International Airport	\$60,000	2.99%	1/11/2038	50,437	0.00%
Dallas Fort Worth International Airport	\$100,000	3.09%	1/11/2040	81,214	0.00%
Danaher Corp.	\$75,000	2.60%	1/10/2050	50,241	0.00%
Danaher Corp.	\$75,000	2.80%	10/12/2051	52,059	0.00%
Darden Restaurants, Inc.	\$25,000	6.30%	10/10/2033	26,885	0.00%
Darden Restaurants, Inc.	\$25,000	4.55%	15/2/2048	21,228	0.00%
Dartmouth-Hitchcock Health	\$25,000	4.18%	1/8/2048	19,710	0.00%
Dayton Power & Light Co.	\$25,000	3.95%	15/6/2049	19,220	0.00%
DBGS 2018-C1 Mortgage Trust	\$500,000	4.47%	15/10/2051	470,462	0.01%
DBJPM 2017-C6 Mortgage Trust	\$50,253	3.12%	10/6/2050	48,572	0.00%
DC1 Commercial Mortgage Trust 2015	\$200,000	3.35%	10/2/2048	194,054	0.01%
DCP Midstream Operating LP	\$25,000	5.63%	15/7/2027	25,631	0.00%
DCP Midstream Operating LP	\$110,000	5.13%	15/5/2029	109,985	0.00%
DCP Midstream Operating LP	\$45,000	8.13%	16/8/2030	52,106	0.00%
DCP Midstream Operating LP	\$33,000	3.25%	15/2/2032	28,645	0.00%
DCP Midstream Operating LP	\$125,000	5.60%	1/4/2044	122,089	0.00%
Deere & Co.	\$175,000	2.75%	15/4/2025	170,686	0.01%
Deere & Co.	\$125,000	3.90%	9/6/2042	112,526	0.00%
Deere & Co.	\$125,000	2.88%	7/9/2049	93,681	0.00%
Dell International LLC/EMC Corp.	\$100,000	5.85%	15/7/2025	101,030	0.00%
Dell International LLC/EMC Corp.	\$91,000	6.02%	15/6/2026	93,125	0.00%
Dell International LLC/EMC Corp.	\$225,000	4.90%	1/10/2026	225,364	0.01%
Dell International LLC/EMC Corp.	\$225,000	6.10%	15/7/2027	234,232	0.01%
Dell International LLC/EMC Corp.	\$200,000	5.30%	1/10/2029	206,051	0.01%
Dell International LLC/EMC Corp.	\$125,000	5.75%	1/2/2033	131,588	0.00%
Dell International LLC/EMC Corp.	\$149,000	8.10%	15/7/2036	183,087	0.01%
Dell International LLC/EMC Corp.	\$155,000	8.35%	15/7/2046	204,292	0.01%
Delta Air Lines, Inc./SkyMiles IP Ltd.	\$425,000	4.75%	20/10/2028	417,827	0.01%
DENTSPLY SIRONA, Inc.	\$75,000	3.25%	1/6/2030	66,290	0.00%
Devon Energy Corp.	\$64,000	5.88%	15/6/2028	64,565	0.00%
Devon Energy Corp.	\$190,000	4.50%	15/1/2030	182,481	0.01%
Devon Energy Corp.	\$80,000	5.60%	15/7/2041	77,376	0.00%
Devon Energy Corp.	\$50,000	4.75%	15/5/2042	43,703	0.00%
Devon Energy Corp.	\$45,000	5.00%	15/6/2045	39,887	0.00%
DH Europe Finance II Sarl	€100,000	0.20%	18/3/2026	103,700	0.00%
DH Europe Finance II Sarl	\$195,000	2.60%	15/11/2029	176,433	0.01%
DH Europe Finance II Sarl	€100,000	0.75%	18/9/2031	93,105	0.00%
DH Europe Finance II Sarl	€400,000	1.35%	18/9/2039	333,753	0.01%
DH Europe Finance II Sarl	\$125,000	3.25%	15/11/2039	103,754	0.00%
DH Europe Finance II Sarl	\$25,000	3.40%	15/11/2049	19,786	0.00%
Diamondback Energy, Inc.	\$10,000	3.25%	1/12/2026	9,702	0.00%
Diamondback Energy, Inc.	\$65,000	3.50%	1/12/2029	60,398	0.00%
Diamondback Energy, Inc.	\$50,000	3.13%	24/3/2031	44,488	0.00%
Diamondback Energy, Inc.	\$125,000	6.25%	15/3/2033	133,823	0.00%
Diamondback Energy, Inc.	\$50,000	4.40%	24/3/2051	41,564	0.00%
Diamondback Energy, Inc.	\$50,000	4.25%	15/3/2052	40,354	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Diamondback Energy, Inc.	\$25,000	6.25%	15/3/2053	26,771	0.00%
Dick's Sporting Goods, Inc.	\$50,000	3.15%	15/1/2032	42,590	0.00%
Dick's Sporting Goods, Inc.	\$50,000	4.10%	15/1/2052	35,797	0.00%
Digital Dutch Finco BV	€100,000	0.63%	15/7/2025	104,647	0.00%
Digital Dutch Finco BV	€100,000	1.00%	15/1/2032	87,984	0.00%
Digital Euro Finco LLC	€600,000	1.13%	9/4/2028	599,828	0.02%
Digital Intrepid Holding BV	€100,000	0.63%	15/7/2031	86,663	0.00%
Digital Realty Trust LP	\$50,000	3.70%	15/8/2027	48,257	0.00%
Digital Realty Trust LP	\$20,000	3.60%	1/7/2029	18,795	0.00%
Digital Stout Holding LLC	£200,000	3.30%	19/7/2029	235,367	0.01%
Discover Bank	\$315,000	3.45%	27/7/2026	298,010	0.01%
Discover Financial Services	\$100,000	3.75%	4/3/2025	97,699	0.00%
Discover Financial Services	\$238,000	4.50%	30/1/2026	234,748	0.01%
Discover Financial Services	\$200,000	4.10%	9/2/2027	191,969	0.01%
Discovery Communications LLC	\$250,000	3.45%	15/3/2025	243,630	0.01%
Discovery Communications LLC	€300,000	1.90%	19/3/2027	315,369	0.01%
Discovery Communications LLC	\$275,000	3.95%	20/3/2028	261,943	0.01%
Discovery Communications LLC	\$70,000	3.63%	15/5/2030	63,526	0.00%
Discovery Communications LLC	\$200,000	5.00%	20/9/2037	179,339	0.01%
Discovery Communications LLC	\$150,000	4.88%	1/4/2043	125,243	0.00%
Discovery Communications LLC	\$125,000	5.20%	20/9/2047	107,874	0.00%
Discovery Communications LLC	\$25,000	5.30%	15/5/2049	21,604	0.00%
Discovery Communications LLC	\$50,000	4.00%	15/9/2055	35,565	0.00%
District of Columbia Water & Sewer Authority	\$20,000	4.81%	1/10/2114	19,555	0.00%
Dollar General Corp.	\$50,000	4.15%	1/11/2025	49,197	0.00%
Dollar General Corp.	\$50,000	4.63%	1/11/2027	49,689	0.00%
Dollar General Corp.	\$50,000	4.13%	1/5/2028	48,927	0.00%
Dollar General Corp.	\$50,000	5.20%	5/7/2028	50,703	0.00%
Dollar General Corp.	\$75,000	3.50%	3/4/2030	69,118	0.00%
Dollar General Corp.	\$50,000	5.00%	1/11/2032	49,907	0.00%
Dollar General Corp.	\$50,000	5.45%	5/7/2033	50,982	0.00%
Dollar General Corp.	\$50,000	4.13%	3/4/2050	39,649	0.00%
Dollar Tree, Inc.	\$75,000	4.00%	15/5/2025	73,670	0.00%
Dollar Tree, Inc.	\$100,000	4.20%	15/5/2028	97,854	0.00%
Dollar Tree, Inc.	\$50,000	3.38%	1/12/2051	34,744	0.00%
Dominion Energy South Carolina, Inc.	\$25,000	6.63%	1/2/2032	28,305	0.00%
Dominion Energy South Carolina, Inc.	\$100,000	5.10%	1/6/2065	95,565	0.00%
Dominion Energy, Inc.	\$25,000	4.25%	1/6/2028	24,539	0.00%
Dominion Energy, Inc.	\$50,000	3.38%	1/4/2030	46,071	0.00%
Dominion Energy, Inc.	\$50,000	2.25%	15/8/2031	41,390	0.00%
Dominion Energy, Inc.	\$50,000	5.95%	15/6/2035	52,665	0.00%
Dominion Energy, Inc.	\$110,000	7.00%	15/6/2038	123,967	0.00%
Dominion Energy, Inc.	\$65,000	4.70%	1/12/2044	57,643	0.00%
Dominion Energy, Inc.	\$30,000	4.85%	15/8/2052	27,692	0.00%
Dover Corp.	€200,000	0.75%	4/11/2027	202,235	0.01%
Dover Corp.	\$50,000	2.95%	4/11/2029	45,257	0.00%
Dow Chemical Co.	€200,000	0.50%	15/3/2027	202,695	0.01%
Dow Chemical Co.	\$100,000	2.10%	15/11/2030	85,643	0.00%
Dow Chemical Co.	€100,000	1.13%	15/3/2032	91,985	0.00%
Dow Chemical Co.	\$50,000	4.38%	15/11/2042	44,151	0.00%
Dow Chemical Co.	\$125,000	4.63%	1/10/2044	114,783	0.00%
Dow Chemical Co.	\$275,000	4.80%	15/5/2049	253,134	0.01%
Dow Chemical Co.	\$100,000	3.60%	15/11/2050	77,346	0.00%
Dow Chemical Co.	\$50,000	6.90%	15/5/2053	60,386	0.00%
DR Horton, Inc.	\$250,000	2.60%	15/10/2025	239,742	0.01%
DT Midstream, Inc.	\$50,000	4.30%	15/4/2032	44,797	0.00%
DTE Electric Co.	\$25,000	3.38%	1/3/2025	24,555	0.00%
DTE Electric Co.	\$65,000	2.25%	1/3/2030	57,029	0.00%
DTE Electric Co.	\$200,000	3.70%	15/3/2045	162,703	0.01%
DTE Electric Co.	\$15,000	3.75%	15/8/2047	12,009	0.00%
DTE Electric Co.	\$35,000	4.05%	15/5/2048	29,862	0.00%
DTE Electric Co.	\$100,000	3.95%	1/3/2049	83,984	0.00%
DTE Electric Co.	\$25,000	2.95%	1/3/2050	17,543	0.00%
DTE Electric Co.	\$65,000	5.40%	1/4/2053	68,307	0.00%
DTE Energy Co.	\$47,000	3.40%	15/6/2029	43,941	0.00%
DTE Energy Co.	\$65,000	2.95%	1/3/2030	57,586	0.00%
Duke Energy Carolinas LLC	\$15,000	2.45%	1/2/2030	13,326	0.00%
Duke Energy Carolinas LLC	\$200,000	2.55%	15/4/2031	173,870	0.01%
Duke Energy Carolinas LLC	\$100,000	4.95%	15/1/2033	101,931	0.00%
Duke Energy Carolinas LLC	\$50,000	5.30%	15/2/2040	50,572	0.00%
Duke Energy Carolinas LLC	\$130,000	4.25%	15/12/2041	115,122	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Duke Energy Carolinas LLC	\$35,000	4.00%	30/9/2042	29,922	0.00%
Duke Energy Carolinas LLC	\$25,000	3.75%	1/6/2045	20,031	0.00%
Duke Energy Carolinas LLC	\$30,000	3.70%	1/12/2047	23,608	0.00%
Duke Energy Carolinas LLC	\$10,000	3.20%	15/8/2049	7,290	0.00%
Duke Energy Carolinas LLC	\$200,000	3.45%	15/4/2051	151,385	0.01%
Duke Energy Carolinas LLC	\$50,000	5.35%	15/1/2053	51,312	0.00%
Duke Energy Carolinas LLC	\$50,000	5.40%	15/1/2054	51,658	0.00%
Duke Energy Corp.	\$50,000	4.30%	15/3/2028	49,279	0.00%
Duke Energy Corp.	€100,000	3.10%	15/6/2028	108,922	0.00%
Duke Energy Corp.	\$285,000	3.40%	15/6/2029	267,780	0.01%
Duke Energy Corp.	\$50,000	2.45%	1/6/2030	43,688	0.00%
Duke Energy Corp.	\$50,000	2.55%	15/6/2031	42,669	0.00%
Duke Energy Corp.	\$25,000	4.50%	15/8/2032	24,233	0.00%
Duke Energy Corp.	€100,000	3.85%	15/6/2034	109,183	0.00%
Duke Energy Corp.	\$310,000	3.75%	1/9/2046	240,013	0.01%
Duke Energy Corp.	\$25,000	4.20%	15/6/2049	20,523	0.00%
Duke Energy Corp.	\$70,000	3.50%	15/6/2051	51,513	0.00%
Duke Energy Corp.	\$100,000	5.00%	15/8/2052	93,511	0.00%
Duke Energy Florida LLC	\$310,000	3.20%	15/1/2027	299,659	0.01%
Duke Energy Florida LLC	\$75,000	3.80%	15/7/2028	72,802	0.00%
Duke Energy Florida LLC	\$10,000	2.50%	1/12/2029	8,921	0.00%
Duke Energy Florida LLC	\$40,000	2.40%	15/12/2031	33,812	0.00%
Duke Energy Florida LLC	\$50,000	5.88%	15/11/2033	53,923	0.00%
Duke Energy Florida LLC	\$25,000	6.35%	15/9/2037	27,781	0.00%
Duke Energy Florida LLC	\$30,000	6.40%	15/6/2038	33,593	0.00%
Duke Energy Florida LLC	\$130,000	5.65%	1/4/2040	135,107	0.00%
Duke Energy Florida LLC	\$25,000	3.85%	15/11/2042	20,640	0.00%
Duke Energy Florida LLC	\$175,000	3.40%	1/10/2046	131,431	0.00%
Duke Energy Florida LLC	\$25,000	4.20%	15/7/2048	21,673	0.00%
Duke Energy Florida LLC	\$30,000	3.00%	15/12/2051	20,531	0.00%
Duke Energy Florida LLC	\$30,000	5.95%	15/11/2052	32,968	0.00%
Duke Energy Florida LLC	\$50,000	6.20%	15/11/2053	57,218	0.00%
Duke Energy Indiana LLC	\$190,000	4.90%	15/7/2043	182,789	0.01%
Duke Energy Indiana LLC	\$25,000	3.75%	15/5/2046	19,977	0.00%
Duke Energy Indiana LLC	\$60,000	3.25%	1/10/2049	43,650	0.00%
Duke Energy Indiana LLC	\$190,000	2.75%	1/4/2050	123,147	0.00%
Duke Energy Indiana LLC	\$60,000	5.40%	1/4/2053	61,168	0.00%
Duke Energy Ohio, Inc.	\$170,000	2.13%	1/6/2030	144,543	0.01%
Duke Energy Ohio, Inc.	\$35,000	5.65%	1/4/2053	36,860	0.00%
Duke Energy Progress LLC	\$75,000	3.25%	15/8/2025	73,273	0.00%
Duke Energy Progress LLC	\$50,000	3.70%	1/9/2028	48,476	0.00%
Duke Energy Progress LLC	\$50,000	5.25%	15/3/2033	51,674	0.00%
Duke Energy Progress LLC	\$25,000	6.30%	1/4/2038	27,623	0.00%
Duke Energy Progress LLC	\$110,000	4.20%	15/8/2045	94,196	0.00%
Duke Energy Progress LLC	\$50,000	3.70%	15/10/2046	39,171	0.00%
Duke Energy Progress LLC	\$150,000	2.50%	15/8/2050	94,467	0.00%
Duke Energy Progress LLC	\$25,000	2.90%	15/8/2051	16,893	0.00%
Duke Energy Progress LLC	\$50,000	5.35%	15/3/2053	50,769	0.00%
Duke University	\$25,000	2.68%	1/10/2044	18,671	0.00%
Duke University	\$25,000	2.76%	1/10/2050	17,592	0.00%
Duke University	\$50,000	2.83%	1/10/2055	34,303	0.00%
DuPont de Nemours, Inc.	\$390,000	4.73%	15/11/2028	396,193	0.01%
DuPont de Nemours, Inc.	\$75,000	5.32%	15/11/2038	76,996	0.00%
DuPont de Nemours, Inc.	\$85,000	5.42%	15/11/2048	88,774	0.00%
Duquesne Light Holdings, Inc.	\$55,000	2.78%	7/1/2032	43,909	0.00%
DXC Technology Co.	\$250,000	1.80%	15/9/2026	228,059	0.01%
DXC Technology Co.	\$250,000	2.38%	15/9/2028	218,867	0.01%
Eagle Materials, Inc.	\$50,000	2.50%	1/7/2031	42,427	0.00%
East Ohio Gas Co.	\$65,000	3.00%	15/6/2050	42,049	0.00%
Eastern Gas Transmission & Storage, Inc.	\$10,000	3.00%	15/11/2029	8,972	0.00%
Eastern Gas Transmission & Storage, Inc.	\$30,000	4.80%	1/11/2043	27,213	0.00%
Eastern Gas Transmission & Storage, Inc.	\$25,000	4.60%	15/12/2044	21,332	0.00%
Eastman Chemical Co.	\$50,000	4.50%	1/12/2028	48,972	0.00%
Eastman Chemical Co.	\$100,000	5.75%	8/3/2033	103,851	0.00%
Eastman Chemical Co.	\$25,000	4.80%	1/9/2042	22,737	0.00%
Eastman Chemical Co.	\$25,000	4.65%	15/10/2044	22,044	0.00%
Eaton Capital UnLtd Co.	€100,000	0.70%	14/5/2025	106,420	0.00%
Eaton Corp.	\$25,000	3.10%	15/9/2027	23,934	0.00%
Eaton Corp.	\$50,000	4.35%	18/5/2028	50,130	0.00%
Eaton Corp.	\$200,000	4.15%	15/3/2033	195,726	0.01%
Eaton Corp.	\$25,000	3.92%	15/9/2047	21,730	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Eaton Corp.	\$100,000	4.70%	23/8/2052	98,523	0.00%
eBay, Inc.	\$90,000	1.90%	11/3/2025	86,553	0.00%
eBay, Inc.	\$50,000	5.90%	22/11/2025	50,858	0.00%
eBay, Inc.	\$50,000	1.40%	10/5/2026	46,322	0.00%
eBay, Inc.	\$100,000	3.60%	5/6/2027	96,767	0.00%
eBay, Inc.	\$50,000	5.95%	22/11/2027	52,234	0.00%
eBay, Inc.	\$175,000	2.60%	10/5/2031	152,560	0.01%
eBay, Inc.	\$50,000	6.30%	22/11/2032	55,088	0.00%
eBay, Inc.	\$75,000	3.65%	10/5/2051	57,332	0.00%
Ecolab, Inc.	\$350,000	2.70%	1/11/2026	335,190	0.01%
Ecolab, Inc.	\$50,000	5.25%	15/1/2028	51,676	0.00%
Ecolab, Inc.	\$100,000	2.13%	15/8/2050	61,720	0.00%
Ecolab, Inc.	\$125,000	2.75%	18/8/2055	84,412	0.00%
Edison International	\$25,000	4.95%	15/4/2025	24,830	0.00%
Edison International	\$150,000	4.70%	15/8/2025	148,207	0.01%
Edison International	\$100,000	5.75%	15/6/2027	102,228	0.00%
Edison International	\$50,000	4.13%	15/3/2028	48,302	0.00%
EIDP, Inc.	\$50,000	4.50%	15/5/2026	49,855	0.00%
EIDP, Inc.	\$50,000	4.80%	15/5/2033	50,622	0.00%
El Paso Electric Co.	\$40,000	5.00%	1/12/2044	33,672	0.00%
Electronic Arts, Inc.	\$100,000	2.95%	15/2/2051	70,661	0.00%
Elevance Health, Inc.	\$505,000	2.38%	15/1/2025	490,744	0.01%
Elevance Health, Inc.	\$200,000	1.50%	15/3/2026	186,590	0.01%
Elevance Health, Inc.	\$150,000	4.75%	15/2/2033	150,141	0.01%
Elevance Health, Inc.	\$150,000	4.65%	15/1/2043	139,071	0.00%
Elevance Health, Inc.	\$60,000	5.10%	15/1/2044	58,850	0.00%
Elevance Health, Inc.	\$200,000	4.65%	15/8/2044	185,594	0.01%
Elevance Health, Inc.	\$100,000	4.38%	1/12/2047	89,424	0.00%
Elevance Health, Inc.	\$155,000	3.70%	15/9/2049	123,124	0.00%
Elevance Health, Inc.	\$50,000	3.60%	15/3/2051	39,273	0.00%
Elevance Health, Inc.	\$50,000	4.55%	15/5/2052	45,713	0.00%
Elevance Health, Inc.	\$100,000	6.10%	15/10/2052	113,711	0.00%
Elevance Health, Inc.	\$85,000	5.13%	15/2/2053	85,269	0.00%
Eli Lilly & Co.	\$100,000	5.50%	15/3/2027	103,926	0.00%
Eli Lilly & Co.	\$221,000	3.38%	15/3/2029	212,584	0.01%
Eli Lilly & Co.	\$200,000	4.70%	27/2/2033	205,252	0.01%
Eli Lilly & Co.	€365,000	0.50%	14/9/2033	328,338	0.01%
Eli Lilly & Co.	£100,000	1.63%	14/9/2043	81,936	0.00%
Eli Lilly & Co.	€100,000	1.13%	14/9/2051	71,891	0.00%
Eli Lilly & Co.	\$250,000	4.95%	27/2/2063	259,597	0.01%
Emerson Electric Co.	\$100,000	1.80%	15/10/2027	91,294	0.00%
Emerson Electric Co.	\$100,000	2.00%	21/12/2028	89,675	0.00%
Emerson Electric Co.	\$200,000	2.80%	21/12/2051	137,752	0.00%
Emory University	\$50,000	2.14%	1/9/2030	43,126	0.00%
Enbridge Energy Partners LP	\$50,000	5.88%	15/10/2025	50,545	0.00%
Enbridge Energy Partners LP	\$25,000	5.50%	15/9/2040	24,615	0.00%
Enbridge Energy Partners LP	\$60,000	7.38%	15/10/2045	70,856	0.00%
Enbridge, Inc.	\$60,000	2.50%	1/8/2033	49,116	0.00%
Energy Transfer LP	\$295,000	4.05%	15/3/2025	290,377	0.01%
Energy Transfer LP	\$140,000	2.90%	15/5/2025	135,767	0.00%
Energy Transfer LP	\$50,000	4.75%	15/1/2026	49,657	0.00%
Energy Transfer LP	\$10,000	4.40%	15/3/2027	9,784	0.00%
Energy Transfer LP	\$35,000	4.20%	15/4/2027	34,019	0.00%
Energy Transfer LP	\$60,000	5.50%	1/6/2027	60,797	0.00%
Energy Transfer LP	\$50,000	5.55%	15/2/2028	51,115	0.00%
Energy Transfer LP	\$50,000	4.95%	15/5/2028	49,806	0.00%
Energy Transfer LP	\$50,000	4.95%	15/6/2028	49,883	0.00%
Energy Transfer LP	\$100,000	5.25%	15/4/2029	100,788	0.00%
Energy Transfer LP	\$35,000	4.15%	15/9/2029	33,370	0.00%
Energy Transfer LP	\$325,000	3.75%	15/5/2030	301,654	0.01%
Energy Transfer LP	\$50,000	6.40%	1/12/2030	53,487	0.00%
Energy Transfer LP	\$90,000	5.75%	15/2/2033	93,003	0.00%
Energy Transfer LP	\$50,000	6.55%	1/12/2033	54,307	0.00%
Energy Transfer LP	\$90,000	4.90%	15/3/2035	85,709	0.00%
Energy Transfer LP	\$25,000	5.80%	15/6/2038	25,116	0.00%
Energy Transfer LP	\$125,000	7.50%	1/7/2038	144,798	0.01%
Energy Transfer LP	\$100,000	6.05%	1/6/2041	100,790	0.00%
Energy Transfer LP	\$50,000	6.50%	1/2/2042	52,897	0.00%
Energy Transfer LP	\$20,000	6.10%	15/2/2042	20,034	0.00%
Energy Transfer LP	\$35,000	4.95%	15/1/2043	30,595	0.00%
Energy Transfer LP	\$25,000	5.15%	1/2/2043	22,266	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Energy Transfer LP	\$60,000	5.95%	1/10/2043	59,420	0.00%
Energy Transfer LP	\$40,000	5.30%	1/4/2044	36,874	0.00%
Energy Transfer LP	\$100,000	5.00%	15/5/2044	87,882	0.00%
Energy Transfer LP	\$125,000	5.15%	15/3/2045	114,742	0.00%
Energy Transfer LP	\$50,000	5.35%	15/5/2045	46,446	0.00%
Energy Transfer LP	\$60,000	6.13%	15/12/2045	60,696	0.00%
Energy Transfer LP	\$55,000	5.30%	15/4/2047	50,646	0.00%
Energy Transfer LP	\$130,000	5.40%	1/10/2047	121,317	0.00%
Energy Transfer LP	\$100,000	6.00%	15/6/2048	101,051	0.00%
Energy Transfer LP	\$105,000	6.25%	15/4/2049	108,910	0.00%
Energy Transfer LP	\$155,000	5.00%	15/5/2050	138,558	0.00%
Enstar Finance LLC	\$25,000	5.75%	1/9/2040	23,619	0.00%
Enstar Finance LLC^	\$50,000	5.50%	15/1/2042	42,481	0.00%
Enstar Group Ltd.	\$215,000	4.95%	1/6/2029	209,819	0.01%
Enstar Group Ltd.	\$200,000	3.10%	1/9/2031	163,259	0.01%
Entergy Arkansas LLC	\$135,000	4.00%	1/6/2028	131,247	0.00%
Entergy Arkansas LLC	\$55,000	4.20%	1/4/2049	47,169	0.00%
Entergy Arkansas LLC	\$50,000	2.65%	15/6/2051	31,506	0.00%
Entergy Arkansas LLC	\$20,000	3.35%	15/6/2052	14,486	0.00%
Entergy Corp.	\$50,000	0.90%	15/9/2025	46,555	0.00%
Entergy Corp.	\$95,000	1.90%	15/6/2028	84,141	0.00%
Entergy Corp.	\$40,000	2.80%	15/6/2030	35,278	0.00%
Entergy Corp.	\$40,000	2.40%	15/6/2031	33,474	0.00%
Entergy Corp.	\$40,000	3.75%	15/6/2050	30,197	0.00%
Entergy Louisiana LLC	\$50,000	2.40%	1/10/2026	46,822	0.00%
Entergy Louisiana LLC	\$105,000	3.12%	1/9/2027	99,172	0.00%
Entergy Louisiana LLC	\$30,000	3.25%	1/4/2028	28,187	0.00%
Entergy Louisiana LLC	\$20,000	1.60%	15/12/2030	16,028	0.00%
Entergy Louisiana LLC	\$20,000	3.05%	1/6/2031	17,668	0.00%
Entergy Louisiana LLC	\$35,000	2.35%	15/6/2032	29,081	0.00%
Entergy Louisiana LLC	\$50,000	4.00%	15/3/2033	46,658	0.00%
Entergy Louisiana LLC	\$35,000	3.10%	15/6/2041	26,473	0.00%
Entergy Louisiana LLC	\$60,000	4.20%	1/9/2048	50,146	0.00%
Entergy Louisiana LLC	\$35,000	4.20%	1/4/2050	29,747	0.00%
Entergy Louisiana LLC	\$50,000	2.90%	15/3/2051	33,371	0.00%
Entergy Louisiana LLC	\$30,000	4.75%	15/9/2052	27,597	0.00%
Entergy Mississippi LLC	\$100,000	2.85%	1/6/2028	92,489	0.00%
Entergy Mississippi LLC	\$25,000	3.85%	1/6/2049	20,062	0.00%
Entergy Mississippi LLC	\$25,000	3.50%	1/6/2051	18,633	0.00%
Entergy Texas, Inc.	\$160,000	1.75%	15/3/2031	130,780	0.00%
Entergy Texas, Inc.	\$5,000	4.50%	30/3/2039	4,583	0.00%
Entergy Texas, Inc.	\$25,000	3.55%	30/9/2049	18,936	0.00%
Entergy Texas, Inc.	\$45,000	5.80%	1/9/2053	48,389	0.00%
Enterprise Products Operating LLC	\$300,000	3.75%	15/2/2025	296,048	0.01%
Enterprise Products Operating LLC	\$50,000	5.05%	10/1/2026	50,486	0.00%
Enterprise Products Operating LLC	\$273,000	3.70%	15/2/2026	269,111	0.01%
Enterprise Products Operating LLC	\$60,000	4.15%	16/10/2028	59,334	0.00%
Enterprise Products Operating LLC	\$60,000	3.13%	31/7/2029	56,114	0.00%
Enterprise Products Operating LLC	\$100,000	2.80%	31/1/2030	90,537	0.00%
Enterprise Products Operating LLC	\$55,000	5.35%	31/1/2033	57,668	0.00%
Enterprise Products Operating LLC	\$25,000	6.88%	1/3/2033	28,763	0.00%
Enterprise Products Operating LLC	\$25,000	6.65%	15/10/2034	28,623	0.00%
Enterprise Products Operating LLC	\$25,000	7.55%	15/4/2038	30,637	0.00%
Enterprise Products Operating LLC	\$35,000	6.13%	15/10/2039	38,283	0.00%
Enterprise Products Operating LLC	\$35,000	6.45%	1/9/2040	39,629	0.00%
Enterprise Products Operating LLC	\$45,000	5.95%	1/2/2041	48,398	0.00%
Enterprise Products Operating LLC	\$35,000	5.70%	15/2/2042	36,882	0.00%
Enterprise Products Operating LLC	\$45,000	4.85%	15/8/2042	43,186	0.00%
Enterprise Products Operating LLC	\$65,000	4.45%	15/2/2043	59,451	0.00%
Enterprise Products Operating LLC	\$85,000	4.85%	15/3/2044	81,786	0.00%
Enterprise Products Operating LLC	\$65,000	5.10%	15/2/2045	64,026	0.00%
Enterprise Products Operating LLC	\$60,000	4.90%	15/5/2046	57,341	0.00%
Enterprise Products Operating LLC	\$75,000	4.25%	15/2/2048	65,982	0.00%
Enterprise Products Operating LLC	\$75,000	4.80%	1/2/2049	71,151	0.00%
Enterprise Products Operating LLC	\$250,000	4.20%	31/1/2050	217,574	0.01%
Enterprise Products Operating LLC	\$70,000	3.70%	31/1/2051	55,869	0.00%
Enterprise Products Operating LLC	\$60,000	3.20%	15/2/2052	43,824	0.00%
Enterprise Products Operating LLC	\$60,000	3.30%	15/2/2053	44,540	0.00%
Enterprise Products Operating LLC	\$25,000	4.95%	15/10/2054	24,175	0.00%
Enterprise Products Operating LLC	\$140,000	3.95%	31/1/2060	113,916	0.00%
Enterprise Products Operating LLC	\$100,000	5.25%	16/8/2077	96,038	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Enterprise Products Operating LLC	\$150,000	5.38%	15/2/2078	134,494	0.00%
EOG Resources, Inc.	\$30,000	3.90%	1/4/2035	27,613	0.00%
EOG Resources, Inc.	\$45,000	4.95%	15/4/2050	44,348	0.00%
EPR Properties	\$100,000	4.50%	1/6/2027	93,988	0.00%
EPR Properties	\$100,000	3.60%	15/11/2031	82,988	0.00%
EQT Corp.	\$100,000	3.13%	15/5/2026	94,892	0.00%
EQT Corp.	\$100,000	5.70%	1/4/2028	101,636	0.00%
EQT Corp.	\$15,000	5.00%	15/1/2029	14,893	0.00%
EQT Corp.	\$50,000	7.00%	1/2/2030	53,651	0.00%
Equifax, Inc.	\$25,000	2.60%	1/12/2024	24,337	0.00%
Equifax, Inc.	\$10,000	2.60%	15/12/2025	9,540	0.00%
Equifax, Inc.	\$500,000	5.10%	1/6/2028	504,457	0.01%
Equifax, Inc.	\$110,000	3.10%	15/5/2030	98,682	0.00%
Equifax, Inc.	\$100,000	2.35%	15/9/2031	83,110	0.00%
Equinix, Inc.	\$50,000	1.45%	15/5/2026	46,199	0.00%
Equinix, Inc.	\$10,000	2.90%	18/11/2026	9,514	0.00%
Equinix, Inc.	\$500,000	1.80%	15/7/2027	453,315	0.01%
Equinix, Inc.	\$20,000	3.20%	18/11/2029	18,395	0.00%
Equinix, Inc.	\$150,000	2.95%	15/9/2051	100,281	0.00%
Equitable Financial Life Global Funding	\$100,000	1.30%	12/7/2026	90,198	0.00%
Equitable Holdings, Inc.	\$375,000	4.35%	20/4/2028	362,578	0.01%
Equitable Holdings, Inc.	\$125,000	5.00%	20/4/2048	116,454	0.00%
ERAC USA Finance LLC	\$100,000	4.60%	1/5/2028	99,533	0.00%
ERAC USA Finance LLC	\$150,000	4.90%	1/5/2033	149,851	0.01%
ERAC USA Finance LLC	\$225,000	7.00%	15/10/2037	262,436	0.01%
ERAC USA Finance LLC	\$125,000	5.63%	15/3/2042	129,869	0.00%
ERAC USA Finance LLC	\$75,000	4.50%	15/2/2045	68,061	0.00%
ERAC USA Finance LLC	\$150,000	5.40%	1/5/2053	157,731	0.01%
ERP Operating LP	\$50,000	2.85%	1/11/2026	47,501	0.00%
ERP Operating LP	\$150,000	4.15%	1/12/2028	147,379	0.01%
ERP Operating LP	\$50,000	2.50%	15/2/2030	44,245	0.00%
ERP Operating LP	\$100,000	4.50%	1/6/2045	85,618	0.00%
Essential Utilities, Inc.	\$150,000	2.70%	15/4/2030	131,336	0.00%
Essential Utilities, Inc.	\$25,000	4.28%	1/5/2049	20,842	0.00%
Essential Utilities, Inc.	\$50,000	5.30%	1/5/2052	47,965	0.00%
Essex Portfolio LP	\$200,000	3.63%	1/5/2027	190,805	0.01%
Essex Portfolio LP	\$25,000	3.00%	15/1/2030	22,278	0.00%
Essex Portfolio LP	\$55,000	2.65%	15/3/2032	46,023	0.00%
Estee Lauder Cos, Inc.	\$235,000	3.15%	15/3/2027	225,170	0.01%
Estee Lauder Cos, Inc.	\$5,000	2.38%	1/12/2029	4,453	0.00%
Estee Lauder Cos, Inc.	\$200,000	1.95%	15/3/2031	167,509	0.01%
Estee Lauder Cos, Inc.	\$100,000	4.65%	15/5/2033	100,594	0.00%
Estee Lauder Cos, Inc.	\$100,000	5.15%	15/5/2053	102,043	0.00%
Everest Reinsurance Holdings, Inc.	\$100,000	3.13%	15/10/2052	68,584	0.00%
Evergy Kansas Central, Inc.	\$35,000	4.13%	1/3/2042	30,150	0.00%
Evergy Kansas Central, Inc.	\$25,000	4.10%	1/4/2043	21,084	0.00%
Evergy Kansas Central, Inc.	\$35,000	4.25%	1/12/2045	29,654	0.00%
Evergy Kansas Central, Inc.	\$20,000	3.25%	1/9/2049	14,154	0.00%
Evergy Kansas Central, Inc.	\$35,000	3.45%	15/4/2050	25,675	0.00%
Evergy Kansas Central, Inc.	\$25,000	5.70%	15/3/2053	26,120	0.00%
Evergy Metro, Inc.	\$100,000	4.95%	15/4/2033	99,852	0.00%
Evergy Metro, Inc.	\$90,000	4.13%	1/4/2049	74,062	0.00%
Evergy Missouri West, Inc.	\$20,000	5.15%	15/12/2027	20,136	0.00%
Evergy, Inc.	\$80,000	2.90%	15/9/2029	72,402	0.00%
Eversource Energy	\$20,000	3.15%	15/1/2025	19,507	0.00%
Eversource Energy	\$100,000	0.80%	15/8/2025	93,199	0.00%
Eversource Energy	\$185,000	4.75%	15/5/2026	184,062	0.01%
Eversource Energy	\$50,000	4.25%	1/4/2029	48,583	0.00%
Eversource Energy	\$200,000	2.55%	15/3/2031	169,141	0.01%
Eversource Energy	\$45,000	3.38%	1/3/2032	39,884	0.00%
Eversource Energy	\$50,000	5.13%	15/5/2033	50,270	0.00%
Eversource Energy	\$20,000	3.45%	15/1/2050	14,459	0.00%
Exelon Corp.	\$300,000	3.95%	15/6/2025	294,966	0.01%
Exelon Corp.	\$400,000	3.40%	15/4/2026	387,441	0.01%
Exelon Corp.	\$100,000	2.75%	15/3/2027	94,171	0.00%
Exelon Corp.	\$100,000	4.05%	15/4/2030	95,556	0.00%
Exelon Corp.	\$40,000	3.35%	15/3/2032	35,787	0.00%
Exelon Corp.	\$50,000	5.30%	15/3/2033	51,073	0.00%
Exelon Corp.	\$125,000	5.63%	15/6/2035	128,803	0.00%
Exelon Corp.	\$45,000	5.10%	15/6/2045	42,538	0.00%
Exelon Corp.	\$45,000	4.45%	15/4/2046	39,131	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Exelon Corp.	\$150,000	4.70%	15/4/2050	135,534	0.00%
Exelon Corp.	\$40,000	4.10%	15/3/2052	32,501	0.00%
Exelon Corp.	\$40,000	5.60%	15/3/2053	40,700	0.00%
Expedia Group, Inc.	\$475,000	3.80%	15/2/2028	457,388	0.01%
Expedia Group, Inc.	\$5,000	3.25%	15/2/2030	4,585	0.00%
Expedia Group, Inc.	\$27,000	2.95%	15/3/2031	23,843	0.00%
Extra Space Storage LP	\$200,000	5.70%	1/4/2028	205,067	0.01%
Extra Space Storage LP	\$25,000	4.00%	15/6/2029	23,847	0.00%
Extra Space Storage LP	\$300,000	5.50%	1/7/2030	306,853	0.01%
Exxon Mobil Corp.	\$145,000	2.99%	19/3/2025	142,059	0.01%
Exxon Mobil Corp.	\$60,000	2.28%	16/8/2026	57,115	0.00%
Exxon Mobil Corp.	€200,000	0.52%	26/6/2028	200,144	0.01%
Exxon Mobil Corp.	\$5,000	2.44%	16/8/2029	4,549	0.00%
Exxon Mobil Corp.	\$120,000	2.61%	15/10/2030	107,192	0.00%
Exxon Mobil Corp.	€300,000	1.41%	26/6/2039	245,294	0.01%
Exxon Mobil Corp.	\$30,000	3.00%	16/8/2039	24,102	0.00%
Exxon Mobil Corp.	\$110,000	4.23%	19/3/2040	102,160	0.00%
Exxon Mobil Corp.	\$65,000	3.57%	6/3/2045	53,477	0.00%
Exxon Mobil Corp.	\$160,000	4.11%	1/3/2046	142,702	0.01%
Exxon Mobil Corp.	\$90,000	3.10%	16/8/2049	66,833	0.00%
Exxon Mobil Corp.	\$165,000	4.33%	19/3/2050	150,607	0.01%
Exxon Mobil Corp.	\$165,000	3.45%	15/4/2051	129,863	0.00%
F&G Annuities & Life, Inc.	\$100,000	7.40%	13/1/2028	103,141	0.00%
F&G Global Funding	\$100,000	1.75%	30/6/2026	90,414	0.00%
Farmers Exchange Capital	\$100,000	7.05%	15/7/2028	102,504	0.00%
Farmers Exchange Capital III	\$40,000	5.45%	15/10/2054	34,093	0.00%
Farmers Insurance Exchange	\$50,000	4.75%	1/11/2057	38,334	0.00%
Federal Farm Credit Banks Funding Corp.	\$50,000	1.13%	6/1/2025	48,186	0.00%
Federal Farm Credit Banks Funding Corp.	\$60,000	1.75%	14/2/2025	58,111	0.00%
Federal Farm Credit Banks Funding Corp.	\$60,000	4.25%	30/9/2025	59,774	0.00%
Federal Farm Credit Banks Funding Corp.	\$225,000	5.13%	10/10/2025	227,706	0.01%
Federal Farm Credit Banks Funding Corp.	\$200,000	4.38%	23/6/2026	200,512	0.01%
Federal Farm Credit Banks Funding Corp.	\$75,000	4.50%	14/8/2026	75,618	0.00%
Federal Home Loan Banks	\$250,000	5.00%	28/2/2025	250,754	0.01%
Federal Home Loan Banks	\$150,000	4.63%	6/6/2025	150,224	0.01%
Federal Home Loan Banks	\$25,000	0.50%	13/6/2025	23,566	0.00%
Federal Home Loan Banks	\$1,000,000	0.38%	4/9/2025	934,947	0.03%
Federal Home Loan Banks	\$125,000	4.38%	12/6/2026	125,282	0.00%
Federal Home Loan Banks	\$225,000	4.63%	17/11/2026	228,331	0.01%
Federal Home Loan Banks	\$275,000	4.00%	30/6/2028	276,328	0.01%
Federal Home Loan Banks	\$1,500,000	3.25%	16/11/2028	1,457,001	0.04%
Federal Home Loan Banks	\$50,000	5.50%	15/7/2036	56,085	0.00%
Federal Home Loan Mortgage Corp.	\$91,219	3.30%	25/7/2024	90,142	0.00%
Federal Home Loan Mortgage Corp.	\$250,000	3.24%	25/9/2024	246,311	0.01%
Federal Home Loan Mortgage Corp.	\$425,000	3.14%	25/10/2024	418,065	0.01%
Federal Home Loan Mortgage Corp.	\$175,000	2.67%	25/12/2024	171,114	0.01%
Federal Home Loan Mortgage Corp.	\$202,686	2.81%	25/1/2025	198,041	0.01%
Federal Home Loan Mortgage Corp.	\$200,000	1.50%	12/2/2025	193,103	0.01%
Federal Home Loan Mortgage Corp.	\$1,000,000	0.38%	21/7/2025	939,895	0.03%
Federal Home Loan Mortgage Corp.	\$1,000,000	0.38%	23/9/2025	933,663	0.03%
Federal Home Loan Mortgage Corp.	\$300,000	2.65%	25/8/2026	286,354	0.01%
Federal Home Loan Mortgage Corp.	\$500,000	1.55%	25/1/2027	461,009	0.01%
Federal Home Loan Mortgage Corp.	\$1,000,000	3.22%	25/3/2027	965,743	0.03%
Federal Home Loan Mortgage Corp.	\$171,000	3.24%	25/4/2027	164,983	0.01%
Federal Home Loan Mortgage Corp.	\$225,000	3.12%	25/6/2027	216,041	0.01%
Federal Home Loan Mortgage Corp.	\$100,000	3.19%	25/7/2027	96,098	0.00%
Federal Home Loan Mortgage Corp.	\$150,000	1.34%	25/9/2027	135,562	0.00%
Federal Home Loan Mortgage Corp.	\$75,000	3.29%	25/11/2027	72,058	0.00%
Federal Home Loan Mortgage Corp.	\$200,000	1.60%	25/12/2027	180,267	0.01%
Federal Home Loan Mortgage Corp.	\$50,000	1.76%	25/3/2028	45,122	0.00%
Federal Home Loan Mortgage Corp.	\$15,444	2.50%	1/4/2028	14,914	0.00%
Federal Home Loan Mortgage Corp.	\$125,000	3.90%	25/4/2028	122,686	0.00%
Federal Home Loan Mortgage Corp.	\$26,197	2.50%	1/5/2028	25,301	0.00%
Federal Home Loan Mortgage Corp.	\$25,000	1.77%	25/5/2028	22,441	0.00%
Federal Home Loan Mortgage Corp.	\$40,000	4.82%	25/6/2028	40,622	0.00%
Federal Home Loan Mortgage Corp.	\$350,000	3.93%	25/7/2028	343,450	0.01%
Federal Home Loan Mortgage Corp.	\$48,893	1.71%	25/7/2028	43,807	0.00%
Federal Home Loan Mortgage Corp.	\$125,000	3.90%	25/8/2028	122,478	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	4.74%	25/8/2028	50,709	0.00%
Federal Home Loan Mortgage Corp.	\$40,000	4.65%	25/8/2028	40,426	0.00%
Federal Home Loan Mortgage Corp.	\$400,000	4.80%	25/9/2028	406,967	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	\$100,000	4.05%	25/9/2028	98,567	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	2.03%	25/9/2028	90,166	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	4.85%	25/9/2028	50,954	0.00%
Federal Home Loan Mortgage Corp.	\$25,000	3.92%	25/9/2028	24,516	0.00%
Federal Home Loan Mortgage Corp.	\$525,000	3.78%	25/10/2028	511,092	0.01%
Federal Home Loan Mortgage Corp.	\$350,000	4.06%	25/10/2028	344,866	0.01%
Federal Home Loan Mortgage Corp.	\$50,000	5.07%	25/10/2028	51,366	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	5.00%	25/11/2028	51,324	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	2.05%	25/11/2028	45,001	0.00%
Federal Home Loan Mortgage Corp.	\$450,000	3.77%	25/12/2028	438,412	0.01%
Federal Home Loan Mortgage Corp.	\$36,758	2.50%	1/1/2029	35,275	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	2.12%	25/4/2029	89,230	0.00%
Federal Home Loan Mortgage Corp.	\$250,000	2.60%	25/9/2029	227,740	0.01%
Federal Home Loan Mortgage Corp.	\$11,140	2.50%	1/10/2029	10,637	0.00%
Federal Home Loan Mortgage Corp.	\$75,000	2.07%	25/1/2030	65,827	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	1.64%	25/1/2030	42,859	0.00%
Federal Home Loan Mortgage Corp.	\$35,000	2.25%	25/1/2030	31,123	0.00%
Federal Home Loan Mortgage Corp.	\$15,000	1.87%	25/1/2030	13,020	0.00%
Federal Home Loan Mortgage Corp.	\$130,486	2.50%	1/3/2030	124,089	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	1.52%	25/3/2030	84,811	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	1.56%	25/4/2030	84,664	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	1.37%	25/6/2030	41,524	0.00%
Federal Home Loan Mortgage Corp.	\$40,000	4.28%	25/7/2030	39,694	0.00%
Federal Home Loan Mortgage Corp.	\$125,000	1.41%	25/8/2030	103,725	0.00%
Federal Home Loan Mortgage Corp.	\$4,608	1.00%	25/8/2030	3,987	0.00%
Federal Home Loan Mortgage Corp.	\$300,000	4.40%	25/10/2030	299,369	0.01%
Federal Home Loan Mortgage Corp.	\$35,000	1.55%	25/10/2030	29,156	0.00%
Federal Home Loan Mortgage Corp.	\$35,000	1.50%	25/10/2030	29,070	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	3.95%	25/11/2030	97,030	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	4.94%	25/11/2030	51,460	0.00%
Federal Home Loan Mortgage Corp.	\$35,000	1.52%	25/11/2030	29,047	0.00%
Federal Home Loan Mortgage Corp.	\$275,000	1.62%	25/12/2030	229,772	0.01%
Federal Home Loan Mortgage Corp.	\$125,000	1.66%	25/12/2030	104,475	0.00%
Federal Home Loan Mortgage Corp.	\$146,455	2.50%	1/1/2031	140,538	0.00%
Federal Home Loan Mortgage Corp.	\$75,000	2.07%	25/1/2031	64,492	0.00%
Federal Home Loan Mortgage Corp.	\$25,000	2.11%	25/1/2031	21,523	0.00%
Federal Home Loan Mortgage Corp.	\$75,000	2.02%	25/3/2031	64,149	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	1.91%	25/5/2031	84,660	0.00%
Federal Home Loan Mortgage Corp.	\$400,000	1.85%	25/7/2031	335,547	0.01%
Federal Home Loan Mortgage Corp.	\$100,000	2.24%	25/10/2031	85,764	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	2.15%	25/10/2031	42,611	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	2.48%	25/1/2032	43,468	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	2.35%	25/3/2032	85,764	0.00%
Federal Home Loan Mortgage Corp.	\$251,248	3.50%	1/4/2032	242,923	0.01%
Federal Home Loan Mortgage Corp.	\$1,500,000	6.25%	15/7/2032	1,739,464	0.05%
Federal Home Loan Mortgage Corp.	\$600,000	3.50%	25/7/2032	559,999	0.02%
Federal Home Loan Mortgage Corp.	\$538,850	3.00%	1/8/2032	513,305	0.01%
Federal Home Loan Mortgage Corp.	\$1,800,000	3.80%	25/10/2032	1,715,679	0.05%
Federal Home Loan Mortgage Corp.	\$25,000	4.43%	25/2/2033	24,947	0.00%
Federal Home Loan Mortgage Corp.	\$40,000	4.50%	25/7/2033	40,131	0.00%
Federal Home Loan Mortgage Corp.	\$25,000	4.05%	25/7/2033	24,225	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	4.50%	25/8/2033	50,167	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	4.90%	25/10/2033	51,732	0.00%
Federal Home Loan Mortgage Corp.	\$125,000	3.79%	25/1/2034	118,318	0.00%
Federal Home Loan Mortgage Corp.	\$10,000	2.80%	25/8/2034	8,545	0.00%
Federal Home Loan Mortgage Corp.	\$125,000	1.72%	25/7/2035	94,317	0.00%
Federal Home Loan Mortgage Corp.	\$9,855	2.01%	25/7/2035	8,217	0.00%
Federal Home Loan Mortgage Corp.	\$10,000	1.86%	25/10/2035	7,587	0.00%
Federal Home Loan Mortgage Corp.	\$335,000	2.01%	25/12/2035	257,392	0.01%
Federal Home Loan Mortgage Corp.	\$50,000	2.44%	25/2/2036	40,143	0.00%
Federal Home Loan Mortgage Corp.	\$100,000	2.18%	25/8/2036	77,157	0.00%
Federal Home Loan Mortgage Corp.	\$50,000	2.36%	25/10/2036	39,090	0.00%
Federal Home Loan Mortgage Corp.	\$376,869	3.00%	1/3/2043	344,129	0.01%
Federal Home Loan Mortgage Corp.	\$19,649	3.50%	1/8/2045	18,640	0.00%
Federal Home Loan Mortgage Corp.	\$98,842	4.00%	1/10/2045	95,494	0.00%
Federal Home Loan Mortgage Corp.	\$104,706	4.00%	1/11/2045	101,159	0.00%
Federal Home Loan Mortgage Corp.	\$17,956	4.00%	1/1/2046	17,348	0.00%
Federal Home Loan Mortgage Corp.	\$21,814	4.00%	1/2/2046	21,075	0.00%
Federal Home Loan Mortgage Corp.	\$22,399	3.00%	1/4/2046	20,244	0.00%
Federal Home Loan Mortgage Corp.	\$362,916	3.00%	1/11/2046	327,996	0.01%
Federal Home Loan Mortgage Corp.	\$581,180	3.50%	1/4/2047	541,734	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Federal Home Loan Mortgage Corp.	\$511,809	3.50%	1/7/2047	477,065	0.01%
Federal Home Loan Mortgage Corp.	\$99,034	2.71%	25/4/2055	90,333	0.00%
Federal National Mortgage Association	\$40,000	1.63%	7/1/2025	38,758	0.00%
Federal National Mortgage Association	\$87,228	2.85%	25/4/2025	85,133	0.00%
Federal National Mortgage Association	\$100,000	0.50%	17/6/2025	94,362	0.00%
Federal National Mortgage Association	\$66,915	2.70%	25/6/2025	64,987	0.00%
Federal National Mortgage Association	\$300,000	0.38%	25/8/2025	280,702	0.01%
Federal National Mortgage Association	\$600,000	0.50%	7/11/2025	559,152	0.02%
Federal National Mortgage Association	\$175,000	1.88%	24/9/2026	165,216	0.01%
Federal National Mortgage Association	\$332,329	2.96%	25/2/2027	318,752	0.01%
Federal National Mortgage Association	\$69,334	3.09%	25/4/2027	66,768	0.00%
Federal National Mortgage Association	\$44,938	2.96%	25/9/2027	42,980	0.00%
Federal National Mortgage Association	\$800,000	0.75%	8/10/2027	710,564	0.02%
Federal National Mortgage Association	\$44,901	2.91%	25/1/2028	42,680	0.00%
Federal National Mortgage Association	\$40,000	4.19%	25/7/2028	39,683	0.00%
Federal National Mortgage Association	\$262,014	3.58%	25/8/2028	254,144	0.01%
Federal National Mortgage Association	\$108,793	3.55%	25/9/2028	105,413	0.00%
Federal National Mortgage Association	\$21,019	3.07%	25/4/2029	19,904	0.00%
Federal National Mortgage Association	\$400,000	6.25%	15/5/2029	443,754	0.01%
Federal National Mortgage Association	\$286,702	2.94%	25/6/2029	269,241	0.01%
Federal National Mortgage Association	\$230,754	2.89%	25/6/2029	214,699	0.01%
Federal National Mortgage Association	\$22,310	2.52%	25/8/2029	20,321	0.00%
Federal National Mortgage Association	\$200,000	2.44%	25/10/2029	180,067	0.01%
Federal National Mortgage Association	\$16,071	2.15%	25/10/2029	15,189	0.00%
Federal National Mortgage Association	\$13,191	2.21%	25/1/2030	11,750	0.00%
Federal National Mortgage Association	\$20,663	3.07%	25/2/2030	19,335	0.00%
Federal National Mortgage Association	\$100,000	2.29%	25/5/2030	88,650	0.00%
Federal National Mortgage Association	\$73,058	1.78%	25/5/2030	63,091	0.00%
Federal National Mortgage Association	\$125,000	1.27%	25/7/2030	102,880	0.00%
Federal National Mortgage Association	\$1,100,000	0.88%	5/8/2030	897,290	0.02%
Federal National Mortgage Association	\$30,966	3.74%	25/9/2030	29,757	0.00%
Federal National Mortgage Association	\$25,000	6.63%	15/11/2030	28,748	0.00%
Federal National Mortgage Association	\$105,000	1.39%	25/11/2030	86,120	0.00%
Federal National Mortgage Association	\$25,000	1.47%	25/11/2030	20,632	0.00%
Federal National Mortgage Association	\$150,000	1.25%	25/1/2031	121,829	0.00%
Federal National Mortgage Association	\$550,000	1.46%	25/2/2031	450,858	0.01%
Federal National Mortgage Association	\$48,655	2.35%	25/2/2031	43,598	0.00%
Federal National Mortgage Association	\$175,000	1.46%	25/3/2031	142,896	0.01%
Federal National Mortgage Association	\$10,000	1.60%	25/4/2031	8,246	0.00%
Federal National Mortgage Association	\$50,000	1.53%	25/9/2031	40,938	0.00%
Federal National Mortgage Association	\$100,000	1.74%	25/10/2031	82,650	0.00%
Federal National Mortgage Association	\$100,000	1.67%	25/10/2031	81,999	0.00%
Federal National Mortgage Association	\$50,000	1.94%	25/12/2031	41,735	0.00%
Federal National Mortgage Association	\$40,000	4.51%	25/4/2033	40,076	0.00%
Federal National Mortgage Association TBA	\$1,130,000	6.50%	1/1/2054	1,157,617	0.03%
Federal Realty OP LP	\$25,000	3.25%	15/7/2027	23,387	0.00%
Federal Realty OP LP	\$200,000	5.38%	1/5/2028	202,020	0.01%
Federal Realty OP LP	\$5,000	3.20%	15/6/2029	4,545	0.00%
FedEx Corp.	\$125,000	3.10%	5/8/2029	115,792	0.00%
FedEx Corp.	\$25,000	2.40%	15/5/2031	21,492	0.00%
FedEx Corp.	€349,000	0.95%	4/5/2033	304,261	0.01%
FedEx Corp.	\$25,000	3.25%	15/5/2041	19,351	0.00%
FedEx Corp.	\$35,000	4.10%	15/4/2043	29,736	0.00%
FedEx Corp.	\$25,000	5.10%	15/1/2044	24,152	0.00%
FedEx Corp.	\$225,000	4.10%	1/2/2045	189,779	0.01%
FedEx Corp.	\$125,000	4.55%	1/4/2046	112,032	0.00%
FedEx Corp.	\$50,000	4.40%	15/1/2047	43,588	0.00%
FedEx Corp.	\$100,000	5.25%	15/5/2050	99,812	0.00%
FedEx Corp. 2020-1 Class AA Pass Through Trust	\$83,958	1.88%	20/2/2034	70,076	0.00%
Fells Point Funding Trust	\$100,000	3.05%	31/1/2027	94,293	0.00%
Ferguson Finance plc	\$200,000	4.25%	20/4/2027	195,887	0.01%
Ferguson Finance plc	\$200,000	4.65%	20/4/2032	193,646	0.01%
Fidelity National Financial, Inc.	\$125,000	3.40%	15/6/2030	112,128	0.00%
Fidelity National Financial, Inc.	\$100,000	2.45%	15/3/2031	82,916	0.00%
Fidelity National Information Services, Inc.	\$150,000	1.15%	1/3/2026	138,658	0.00%
Fidelity National Information Services, Inc.	€300,000	1.50%	21/5/2027	313,649	0.01%
Fidelity National Information Services, Inc.	\$500,000	1.65%	1/3/2028	445,862	0.01%
Fidelity National Information Services, Inc.	£100,000	3.36%	21/5/2031	116,551	0.00%
Fidelity National Information Services, Inc.	\$50,000	5.63%	15/7/2052	51,173	0.00%
Fifth Third Bancorp	\$203,000	2.55%	5/5/2027	187,224	0.01%
Fifth Third Bancorp	\$75,000	1.71%	1/11/2027	67,558	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fifth Third Bancorp	\$100,000	3.95%	14/3/2028	95,974	0.00%
Fifth Third Bancorp	\$250,000	6.36%	27/10/2028	259,489	0.01%
Fifth Third Bancorp	\$70,000	6.34%	27/7/2029	72,826	0.00%
Fifth Third Bancorp	\$100,000	4.34%	25/4/2033	92,983	0.00%
Fifth Third Bancorp	\$75,000	8.25%	1/3/2038	88,697	0.00%
Fifth Third Bank NA	\$283,000	3.85%	15/3/2026	271,856	0.01%
First American Financial Corp.	\$50,000	2.40%	15/8/2031	39,514	0.00%
FirstEnergy Transmission LLC	\$300,000	2.87%	15/9/2028	272,164	0.01%
Fiserv, Inc.	\$450,000	3.20%	1/7/2026	433,147	0.01%
Fiserv, Inc.	€100,000	1.13%	1/7/2027	103,596	0.00%
Fiserv, Inc.	\$50,000	5.45%	2/3/2028	51,536	0.00%
Fiserv, Inc.	\$325,000	3.50%	1/7/2029	306,096	0.01%
Fiserv, Inc.	€100,000	4.50%	24/5/2031	117,217	0.00%
Fiserv, Inc.	\$50,000	5.60%	2/3/2033	52,276	0.00%
Fiserv, Inc.	\$275,000	4.40%	1/7/2049	242,961	0.01%
Five Corners Funding Trust II	\$100,000	2.85%	15/5/2030	88,548	0.00%
Five Corners Funding Trust IV	\$100,000	6.00%	15/2/2053	108,676	0.00%
Flex Intermediate Holdco LLC	\$100,000	3.36%	30/6/2031	82,069	0.00%
Flex Ltd.	\$5,000	4.88%	15/6/2029	4,916	0.00%
Flex Ltd.	\$200,000	4.88%	12/5/2030	196,345	0.01%
Florida Gas Transmission Co. LLC	\$70,000	2.30%	1/10/2031	57,407	0.00%
Florida Power & Light Co.	\$70,000	2.85%	1/4/2025	68,340	0.00%
Florida Power & Light Co.	\$35,000	3.13%	1/12/2025	34,045	0.00%
Florida Power & Light Co.	\$60,000	5.05%	1/4/2028	61,356	0.00%
Florida Power & Light Co.	\$35,000	4.63%	15/5/2030	35,316	0.00%
Florida Power & Light Co.	\$95,000	2.45%	3/2/2032	81,645	0.00%
Florida Power & Light Co.	\$50,000	5.10%	1/4/2033	51,660	0.00%
Florida Power & Light Co.	\$50,000	4.80%	15/5/2033	50,526	0.00%
Florida Power & Light Co.	\$35,000	5.95%	1/2/2038	38,253	0.00%
Florida Power & Light Co.	\$30,000	5.96%	1/4/2039	33,247	0.00%
Florida Power & Light Co.	\$35,000	5.69%	1/3/2040	37,820	0.00%
Florida Power & Light Co.	\$25,000	4.13%	1/2/2042	22,516	0.00%
Florida Power & Light Co.	\$40,000	4.05%	1/6/2042	35,457	0.00%
Florida Power & Light Co.	\$205,000	3.80%	15/12/2042	179,358	0.01%
Florida Power & Light Co.	\$50,000	4.05%	1/10/2044	43,746	0.00%
Florida Power & Light Co.	\$45,000	3.70%	1/12/2047	36,484	0.00%
Florida Power & Light Co.	\$65,000	3.95%	1/3/2048	55,451	0.00%
Florida Power & Light Co.	\$30,000	4.13%	1/6/2048	26,220	0.00%
Florida Power & Light Co.	\$40,000	3.99%	1/3/2049	34,240	0.00%
Florida Power & Light Co.	\$45,000	3.15%	1/10/2049	33,174	0.00%
Florida Power & Light Co.	\$70,000	2.88%	4/12/2051	48,590	0.00%
Florida Power & Light Co.	\$45,000	5.30%	1/4/2053	47,187	0.00%
FMC Corp.	\$50,000	5.15%	18/5/2026	49,948	0.00%
FMC Corp.	\$100,000	3.20%	1/10/2026	94,657	0.00%
FMC Corp.	\$185,000	3.45%	1/10/2029	169,036	0.01%
FMC Corp.	\$100,000	5.65%	18/5/2033	99,389	0.00%
FMC Corp.	\$25,000	4.50%	1/10/2049	19,649	0.00%
FMC Corp.	\$75,000	6.38%	18/5/2053	76,879	0.00%
FMR LLC	\$25,000	6.45%	15/11/2039	26,680	0.00%
Foothill-Eastern Transportation Corridor Agency	\$35,000	4.09%	15/1/2049	29,296	0.00%
Ford Credit Floorplan Master Owner Trust A	\$100,000	4.06%	15/11/2030	96,978	0.00%
Ford Foundation	\$25,000	2.42%	1/6/2050	16,336	0.00%
Ford Foundation	\$50,000	2.82%	1/6/2070	31,972	0.00%
Ford Motor Co.	\$25,000	9.63%	22/4/2030	29,447	0.00%
Ford Motor Co.	\$56,000	7.45%	16/7/2031	61,020	0.00%
Ford Motor Co.	\$298,000	3.25%	12/2/2032	247,918	0.01%
Ford Motor Co.	\$121,000	6.10%	19/8/2032	122,078	0.00%
Ford Motor Co.	\$138,000	4.75%	15/1/2043	113,996	0.00%
Ford Motor Co.	\$30,000	7.40%	1/11/2046	32,700	0.00%
Ford Motor Co.	\$75,000	5.29%	8/12/2046	66,265	0.00%
Ford Motor Credit Co. LLC	\$200,000	5.13%	16/6/2025	197,592	0.01%
Ford Motor Credit Co. LLC	\$200,000	3.38%	13/11/2025	191,322	0.01%
Ford Motor Credit Co. LLC	\$200,000	2.70%	10/8/2026	185,281	0.01%
Ford Motor Credit Co. LLC	\$200,000	4.95%	28/5/2027	195,264	0.01%
Ford Motor Credit Co. LLC	\$200,000	7.35%	4/11/2027	210,724	0.01%
Ford Motor Credit Co. LLC	\$200,000	6.80%	12/5/2028	208,916	0.01%
Ford Motor Credit Co. LLC	\$200,000	5.11%	3/5/2029	194,641	0.01%
Ford Motor Credit Co. LLC	\$200,000	7.35%	6/3/2030	214,541	0.01%
Ford Motor Credit Co. LLC	\$200,000	4.00%	13/11/2030	179,266	0.01%
Fortinet, Inc.	\$100,000	1.00%	15/3/2026	91,666	0.00%
Fortive Corp.	\$90,000	3.15%	15/6/2026	86,487	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fortune Brands Innovations, Inc.	\$10,000	3.25%	15/9/2029	9,246	0.00%
Fortune Brands Innovations, Inc.	\$50,000	4.00%	25/3/2032	46,610	0.00%
Fortune Brands Innovations, Inc.	\$50,000	5.88%	1/6/2033	52,309	0.00%
Fortune Brands Innovations, Inc.	\$50,000	4.50%	25/3/2052	42,142	0.00%
Foundry JV Holdco LLC	\$200,000	5.88%	25/1/2034	205,732	0.01%
Fox Corp.	\$10,000	3.05%	7/4/2025	9,737	0.00%
Fox Corp.	\$10,000	3.50%	8/4/2030	9,229	0.00%
Fox Corp.	\$250,000	5.48%	25/1/2039	243,805	0.01%
Fox Corp.	\$50,000	5.58%	25/1/2049	48,061	0.00%
Franciscan Missionaries of Our Lady Health System, Inc.	\$100,000	3.91%	1/7/2049	76,242	0.00%
Franklin Resources, Inc.	\$175,000	1.60%	30/10/2030	142,926	0.01%
Franklin Resources, Inc.	\$100,000	2.95%	12/8/2051	63,612	0.00%
Freeport-McMoRan, Inc.	\$100,000	4.13%	1/3/2028	95,898	0.00%
Freeport-McMoRan, Inc.	\$100,000	4.63%	1/8/2030	97,760	0.00%
Freeport-McMoRan, Inc.	\$50,000	5.40%	14/11/2034	50,351	0.00%
Freeport-McMoRan, Inc.	\$135,000	5.45%	15/3/2043	130,906	0.00%
FS KKR Capital Corp.	\$250,000	3.40%	15/1/2026	236,643	0.01%
GA Global Funding Trust	\$150,000	3.85%	11/4/2025	146,939	0.01%
GATX Corp.	\$50,000	3.50%	15/3/2028	47,002	0.00%
GATX Corp.	\$175,000	3.10%	1/6/2051	115,627	0.00%
GE Capital Canada Funding Co.	CAD2,000	5.73%	22/10/2037	1,564	0.00%
GE Capital European Funding Unlimited Co.	€10,000	6.03%	1/3/2038	13,797	0.00%
GE Capital Funding LLC	\$150,000	3.45%	15/5/2025	146,647	0.01%
GE Capital Funding LLC	\$200,000	4.55%	15/5/2032	196,194	0.01%
GE HealthCare Technologies, Inc.	\$100,000	5.60%	15/11/2025	100,882	0.00%
GE HealthCare Technologies, Inc.	\$200,000	5.65%	15/11/2027	207,065	0.01%
GE HealthCare Technologies, Inc.	\$100,000	5.91%	22/11/2032	106,645	0.00%
GE HealthCare Technologies, Inc.	\$100,000	6.38%	22/11/2052	116,220	0.00%
General Dynamics Corp.	\$200,000	3.25%	1/4/2025	196,084	0.01%
General Dynamics Corp.	\$200,000	3.75%	15/5/2028	196,412	0.01%
General Dynamics Corp.	\$200,000	4.25%	1/4/2040	186,888	0.01%
General Electric Co.	€100,000	1.50%	17/5/2029	102,262	0.00%
General Electric Co.	€40,000	4.13%	19/9/2035	47,279	0.00%
General Electric Co.	\$150,000	5.88%	14/1/2038	165,122	0.01%
General Mills, Inc.	\$125,000	4.20%	17/4/2028	123,368	0.00%
General Mills, Inc.	\$75,000	5.50%	17/10/2028	77,765	0.00%
General Mills, Inc.	€100,000	3.91%	13/4/2029	113,973	0.00%
General Mills, Inc.	\$75,000	2.25%	14/10/2031	63,087	0.00%
General Mills, Inc.	\$100,000	4.95%	29/3/2033	101,388	0.00%
General Mills, Inc.	\$125,000	3.00%	1/2/2051	87,163	0.00%
General Motors Co.	\$250,000	6.13%	1/10/2025	253,229	0.01%
General Motors Co.	\$200,000	6.80%	1/10/2027	212,159	0.01%
General Motors Co.	\$125,000	5.00%	1/10/2028	126,076	0.00%
General Motors Co.	\$75,000	5.40%	15/10/2029	76,344	0.00%
General Motors Co.	\$75,000	5.60%	15/10/2032	76,692	0.00%
General Motors Co.	\$25,000	5.00%	1/4/2035	23,871	0.00%
General Motors Co.	\$90,000	6.60%	1/4/2036	96,202	0.00%
General Motors Co.	\$50,000	5.15%	1/4/2038	47,295	0.00%
General Motors Co.	\$260,000	6.25%	2/10/2043	265,987	0.01%
General Motors Co.	\$100,000	6.75%	1/4/2046	107,377	0.00%
General Motors Co.	\$100,000	5.40%	1/4/2048	91,666	0.00%
General Motors Co.	\$100,000	5.95%	1/4/2049	98,089	0.00%
General Motors Financial Co., Inc.	\$575,000	2.90%	26/2/2025	558,157	0.02%
General Motors Financial Co., Inc.	\$100,000	3.80%	7/4/2025	97,992	0.00%
General Motors Financial Co., Inc.	\$325,000	2.75%	20/6/2025	312,787	0.01%
General Motors Financial Co., Inc.	\$50,000	5.40%	6/4/2026	50,347	0.00%
General Motors Financial Co., Inc.	£100,000	5.15%	15/8/2026	128,123	0.00%
General Motors Financial Co., Inc.	\$75,000	4.00%	6/10/2026	72,985	0.00%
General Motors Financial Co., Inc.	\$90,000	2.35%	26/2/2027	82,904	0.00%
General Motors Financial Co., Inc.	€200,000	4.50%	22/11/2027	228,952	0.01%
General Motors Financial Co., Inc.	\$425,000	2.40%	10/4/2028	381,713	0.01%
General Motors Financial Co., Inc.	\$100,000	5.80%	23/6/2028	102,802	0.00%
General Motors Financial Co., Inc.	\$75,000	5.80%	7/1/2029	76,834	0.00%
General Motors Financial Co., Inc.	\$100,000	4.30%	6/4/2029	96,465	0.00%
General Motors Financial Co., Inc.	\$100,000	2.35%	8/1/2031	82,700	0.00%
General Motors Financial Co., Inc.	\$75,000	3.10%	12/1/2032	63,896	0.00%
General Motors Financial Co., Inc.	\$75,000	6.40%	9/1/2033	79,874	0.00%
General Motors Financial Co., Inc.	\$75,000	6.10%	7/1/2034	77,126	0.00%
General Motors Financial of Canada Ltd.	CAD70,000	1.75%	15/4/2026	49,606	0.00%
General Motors Financial of Canada Ltd.	CAD65,000	3.15%	8/2/2027	46,920	0.00%
Genuine Parts Co.	\$75,000	1.75%	1/2/2025	72,112	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Genuine Parts Co.	\$100,000	1.88%	1/11/2030	80,925	0.00%
George Washington University	\$350,000	4.30%	15/9/2044	307,655	0.01%
George Washington University	\$40,000	4.13%	15/9/2048	35,638	0.00%
Georgetown University	\$55,000	2.94%	1/4/2050	38,168	0.00%
Georgetown University	\$50,000	5.12%	1/4/2053	51,781	0.00%
Georgetown University	\$10,000	5.22%	1/10/2118	9,595	0.00%
Georgia Power Co.	\$25,000	3.25%	30/3/2027	23,871	0.00%
Georgia Power Co.	\$50,000	4.65%	16/5/2028	50,396	0.00%
Georgia Power Co.	\$55,000	2.65%	15/9/2029	49,865	0.00%
Georgia Power Co.	\$45,000	4.70%	15/5/2032	44,826	0.00%
Georgia Power Co.	\$65,000	4.95%	17/5/2033	65,687	0.00%
Georgia Power Co.	\$260,000	4.75%	1/9/2040	242,369	0.01%
Georgia Power Co.	\$110,000	4.30%	15/3/2042	97,523	0.00%
Georgia Power Co.	\$25,000	4.30%	15/3/2043	21,761	0.00%
Georgia Power Co.	\$30,000	3.70%	30/1/2050	23,778	0.00%
Georgia Power Co.	\$50,000	3.25%	15/3/2051	36,296	0.00%
Georgia Power Co.	\$50,000	5.13%	15/5/2052	49,574	0.00%
Georgia-Pacific LLC	\$25,000	3.60%	1/3/2025	24,563	0.00%
Georgia-Pacific LLC	\$100,000	0.95%	15/5/2026	91,511	0.00%
Georgia-Pacific LLC	\$50,000	2.10%	30/4/2027	46,088	0.00%
Georgia-Pacific LLC	\$225,000	2.30%	30/4/2030	194,830	0.01%
Gilead Sciences, Inc.	\$200,000	3.65%	1/3/2026	195,985	0.01%
Gilead Sciences, Inc.	\$60,000	2.95%	1/3/2027	57,229	0.00%
Gilead Sciences, Inc.	\$125,000	1.20%	1/10/2027	111,314	0.00%
Gilead Sciences, Inc.	\$125,000	1.65%	1/10/2030	104,718	0.00%
Gilead Sciences, Inc.	\$50,000	5.25%	15/10/2033	52,182	0.00%
Gilead Sciences, Inc.	\$750,000	4.60%	1/9/2035	742,036	0.02%
Gilead Sciences, Inc.	\$25,000	4.80%	1/4/2044	24,162	0.00%
Gilead Sciences, Inc.	\$25,000	4.50%	1/2/2045	23,134	0.00%
Gilead Sciences, Inc.	\$250,000	4.75%	1/3/2046	238,507	0.01%
Gilead Sciences, Inc.	\$100,000	5.55%	15/10/2053	108,467	0.00%
Glencore Funding LLC	\$150,000	2.63%	23/9/2031	127,415	0.00%
Glencore Funding LLC	\$75,000	5.70%	8/5/2033	77,970	0.00%
Global Atlantic Finance Co.	\$100,000	7.95%	15/6/2033	110,929	0.00%
Global Payments, Inc.	\$10,000	2.65%	15/2/2025	9,692	0.00%
Global Payments, Inc.	\$380,000	3.20%	15/8/2029	344,485	0.01%
Global Payments, Inc.	\$125,000	2.90%	15/5/2030	109,848	0.00%
Global Payments, Inc.	€315,000	4.88%	17/3/2031	365,095	0.01%
Global Payments, Inc.	\$50,000	5.40%	15/8/2032	50,525	0.00%
Global Payments, Inc.	\$135,000	4.15%	15/8/2049	107,014	0.00%
Global Payments, Inc.	\$50,000	5.95%	15/8/2052	51,152	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$25,000	5.25%	1/6/2025	24,931	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$125,000	5.75%	1/6/2028	126,033	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$60,000	5.30%	15/1/2029	59,760	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$50,000	4.00%	15/1/2031	45,049	0.00%
GLP Capital LP/GLP Financing II, Inc.	\$75,000	3.25%	15/1/2032	63,513	0.00%
Golden State Tobacco Securitization Corp.	\$125,000	3.12%	1/6/2038	100,496	0.00%
Goldman Sachs Group, Inc.	\$37,000	3.50%	23/1/2025	36,289	0.00%
Goldman Sachs Group, Inc.	€150,000	1.25%	1/5/2025	160,509	0.01%
Goldman Sachs Group, Inc.	\$100,000	3.75%	22/5/2025	98,103	0.00%
Goldman Sachs Group, Inc.	\$150,000	4.25%	21/10/2025	147,244	0.01%
Goldman Sachs Group, Inc.	\$100,000	0.86%	12/2/2026	94,845	0.00%
Goldman Sachs Group, Inc.	€100,000	1.63%	27/7/2026	106,185	0.00%
Goldman Sachs Group, Inc.	\$160,000	5.80%	10/8/2026	161,639	0.01%
Goldman Sachs Group, Inc.	\$510,000	3.50%	16/11/2026	491,352	0.01%
Goldman Sachs Group, Inc.	\$425,000	1.09%	9/12/2026	391,545	0.01%
Goldman Sachs Group, Inc.	\$150,000	1.43%	9/3/2027	138,277	0.00%
Goldman Sachs Group, Inc.	\$375,000	1.54%	10/9/2027	340,141	0.01%
Goldman Sachs Group, Inc.	\$210,000	1.95%	21/10/2027	192,112	0.01%
Goldman Sachs Group, Inc.	€200,000	0.25%	26/1/2028	195,646	0.01%
Goldman Sachs Group, Inc.	\$100,000	2.64%	24/2/2028	92,710	0.00%
Goldman Sachs Group, Inc.	\$200,000	3.62%	15/3/2028	191,641	0.01%
Goldman Sachs Group, Inc.	€200,000	2.00%	22/3/2028	210,841	0.01%
Goldman Sachs Group, Inc.	€100,000	7.25%	10/4/2028	139,449	0.00%
Goldman Sachs Group, Inc.	\$100,000	4.48%	23/8/2028	98,170	0.00%
Goldman Sachs Group, Inc.	€300,000	1.25%	7/2/2029	296,522	0.01%
Goldman Sachs Group, Inc.	CAD100,000	2.01%	28/2/2029	68,278	0.00%
Goldman Sachs Group, Inc.	\$335,000	3.81%	23/4/2029	318,233	0.01%
Goldman Sachs Group, Inc.	\$475,000	4.22%	1/5/2029	459,246	0.01%
Goldman Sachs Group, Inc.	€331,000	4.00%	21/9/2029	377,304	0.01%
Goldman Sachs Group, Inc.	\$175,000	6.48%	24/10/2029	185,717	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Goldman Sachs Group, Inc.	€20,000	0.88%	21/1/2030	19,011	0.00%
Goldman Sachs Group, Inc.	\$550,000	3.80%	15/3/2030	517,066	0.01%
Goldman Sachs Group, Inc.	\$300,000	1.99%	27/1/2032	242,804	0.01%
Goldman Sachs Group, Inc.	\$500,000	2.62%	22/4/2032	419,693	0.01%
Goldman Sachs Group, Inc.	\$220,000	2.38%	21/7/2032	180,890	0.01%
Goldman Sachs Group, Inc.	\$100,000	2.65%	21/10/2032	83,330	0.00%
Goldman Sachs Group, Inc.	\$85,000	6.56%	24/10/2034	93,572	0.00%
Goldman Sachs Group, Inc.	\$50,000	6.45%	1/5/2036	54,064	0.00%
Goldman Sachs Group, Inc.	\$450,000	6.75%	1/10/2037	496,121	0.01%
Goldman Sachs Group, Inc.	\$175,000	4.02%	31/10/2038	152,763	0.01%
Goldman Sachs Group, Inc.	\$100,000	4.41%	23/4/2039	90,684	0.00%
Goldman Sachs Group, Inc.	\$360,000	3.21%	22/4/2042	275,518	0.01%
Goldman Sachs Group, Inc.	\$300,000	2.91%	21/7/2042	219,262	0.01%
Goldman Sachs Group, Inc.	\$75,000	3.44%	24/2/2043	58,700	0.00%
Goldman Sachs Group, Inc.	\$160,000	4.80%	8/7/2044	151,481	0.01%
Goldman Sachs Group, Inc.	\$75,000	5.15%	22/5/2045	72,551	0.00%
Goldman Sachs Group, Inc.	\$50,000	4.75%	21/10/2045	47,426	0.00%
Golub Capital BDC, Inc.	\$100,000	2.05%	15/2/2027	87,951	0.00%
Golub Capital BDC, Inc.	\$50,000	7.05%	5/12/2028	52,558	0.00%
Government National Mortgage Association	\$111,798	4.00%	20/5/2042	109,125	0.00%
Government National Mortgage Association	\$142,978	4.00%	20/8/2043	139,436	0.00%
Government National Mortgage Association	\$619,462	4.50%	20/9/2043	616,297	0.02%
Government National Mortgage Association	\$1,296,559	3.50%	20/8/2044	1,229,555	0.03%
Government National Mortgage Association	\$325,859	3.00%	20/5/2045	299,414	0.01%
Government National Mortgage Association	\$807,428	4.00%	20/8/2045	785,460	0.02%
Government National Mortgage Association	\$1,169,639	3.00%	20/3/2046	1,074,363	0.03%
Government National Mortgage Association	\$715,003	3.50%	20/6/2046	674,391	0.02%
Government National Mortgage Association	\$320,584	3.00%	20/6/2046	294,470	0.01%
Government National Mortgage Association	\$1,374,790	3.50%	20/7/2046	1,296,703	0.03%
Government National Mortgage Association	\$1,431,369	4.00%	20/6/2047	1,383,013	0.04%
Government National Mortgage Association	\$279,599	3.50%	20/10/2047	263,792	0.01%
Government National Mortgage Association	\$451,420	3.00%	20/2/2048	414,136	0.01%
Government National Mortgage Association	\$303,537	3.50%	20/2/2048	286,062	0.01%
Government National Mortgage Association	\$610,590	3.50%	20/3/2048	575,438	0.02%
Government National Mortgage Association	\$523,672	4.00%	20/4/2048	505,441	0.01%
Government National Mortgage Association	\$159,484	4.00%	20/6/2048	153,932	0.01%
Government National Mortgage Association	\$576,488	4.50%	20/12/2048	569,710	0.02%
Government National Mortgage Association	\$501,703	3.50%	20/2/2049	472,405	0.01%
Government National Mortgage Association	\$383,115	4.00%	20/2/2049	369,777	0.01%
Government National Mortgage Association	\$227,323	4.50%	20/2/2049	224,651	0.01%
Government National Mortgage Association	\$98,415	5.00%	20/2/2049	99,149	0.00%
Government National Mortgage Association	\$526,407	4.00%	20/3/2049	508,080	0.01%
Government National Mortgage Association	\$25,916	4.50%	20/3/2049	25,611	0.00%
Government National Mortgage Association	\$811,466	3.50%	20/4/2049	764,079	0.02%
Government National Mortgage Association	\$114,527	4.50%	20/4/2049	113,181	0.00%
Government National Mortgage Association	\$29,278	5.00%	20/4/2049	29,496	0.00%
Government National Mortgage Association	\$209,099	5.00%	20/5/2049	210,658	0.01%
Government National Mortgage Association	\$105,466	4.00%	20/5/2049	101,684	0.00%
Government National Mortgage Association	\$30,679	3.00%	20/5/2049	28,025	0.00%
Government National Mortgage Association	\$300,517	3.50%	20/6/2049	282,428	0.01%
Government National Mortgage Association	\$87,842	3.00%	20/6/2049	80,587	0.00%
Government National Mortgage Association	\$70,619	4.00%	20/6/2049	68,087	0.00%
Government National Mortgage Association	\$62,542	3.00%	20/7/2049	57,072	0.00%
Government National Mortgage Association	\$122,258	3.50%	20/8/2049	114,871	0.00%
Government National Mortgage Association	\$31,607	2.50%	20/8/2049	27,980	0.00%
Government National Mortgage Association	\$327,711	3.50%	20/9/2049	307,834	0.01%
Government National Mortgage Association	\$297,583	3.00%	20/9/2049	272,081	0.01%
Government National Mortgage Association	\$370,831	3.00%	20/10/2049	337,879	0.01%
Government National Mortgage Association	\$108,590	3.50%	20/10/2049	102,003	0.00%
Government National Mortgage Association	\$161,689	3.00%	20/12/2049	147,231	0.01%
Government National Mortgage Association	\$91,992	2.50%	20/12/2049	81,256	0.00%
Government National Mortgage Association	\$124,814	3.00%	20/1/2050	113,619	0.00%
Government National Mortgage Association	\$2,606,140	3.00%	20/4/2050	2,375,898	0.06%
Government National Mortgage Association	\$382,087	3.00%	20/5/2050	348,213	0.01%
Government National Mortgage Association	\$1,769,363	2.50%	20/8/2050	1,556,301	0.04%
Government National Mortgage Association	\$640,443	2.00%	20/8/2050	544,120	0.02%
Government National Mortgage Association	\$62,582	3.00%	20/8/2050	56,976	0.00%
Government National Mortgage Association	\$1,081,594	2.50%	20/9/2050	951,117	0.03%
Government National Mortgage Association	\$59,650	2.00%	20/9/2050	50,664	0.00%
Government National Mortgage Association	\$267,788	2.50%	20/10/2050	235,426	0.01%
Government National Mortgage Association	\$692,095	2.00%	20/11/2050	586,838	0.02%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$374,533	3.00%	20/11/2050	340,866	0.01%
Government National Mortgage Association	\$1,508,209	2.00%	20/12/2050	1,278,459	0.03%
Government National Mortgage Association	\$489,754	2.00%	20/1/2051	415,027	0.01%
Government National Mortgage Association	\$270,142	3.50%	20/7/2051	252,033	0.01%
Government National Mortgage Association	\$163,005	3.00%	20/7/2051	147,820	0.01%
Government National Mortgage Association	\$753,743	3.00%	20/8/2051	683,293	0.02%
Government National Mortgage Association	\$3,087,224	2.50%	20/9/2051	2,701,068	0.07%
Government National Mortgage Association	\$361,217	3.00%	20/9/2051	327,344	0.01%
Government National Mortgage Association	\$211,644	1.50%	20/9/2051	171,933	0.01%
Government National Mortgage Association	\$2,355,739	2.00%	20/10/2051	1,991,846	0.05%
Government National Mortgage Association	\$1,705,248	2.00%	20/11/2051	1,441,573	0.04%
Government National Mortgage Association	\$963,613	2.50%	20/11/2051	842,924	0.02%
Government National Mortgage Association	\$552,765	3.00%	20/11/2051	500,587	0.01%
Government National Mortgage Association	\$1,096,913	2.00%	20/12/2051	927,133	0.03%
Government National Mortgage Association	\$244,803	3.50%	20/12/2051	228,011	0.01%
Government National Mortgage Association	\$2,190,223	2.00%	20/1/2052	1,850,881	0.05%
Government National Mortgage Association	\$1,991,488	2.50%	20/1/2052	1,741,974	0.05%
Government National Mortgage Association	\$525,929	3.00%	20/1/2052	475,959	0.01%
Government National Mortgage Association	\$855,876	3.00%	20/2/2052	770,693	0.02%
Government National Mortgage Association	\$275,251	2.00%	20/2/2052	232,554	0.01%
Government National Mortgage Association	\$1,496,473	2.00%	20/3/2052	1,264,338	0.03%
Government National Mortgage Association	\$1,044,019	3.50%	20/3/2052	972,448	0.03%
Government National Mortgage Association	\$833,691	3.00%	20/3/2052	753,520	0.02%
Government National Mortgage Association	\$668,144	2.50%	20/3/2052	584,371	0.02%
Government National Mortgage Association	\$1,966,697	2.50%	20/4/2052	1,720,008	0.05%
Government National Mortgage Association	\$792,461	3.00%	20/4/2052	716,255	0.02%
Government National Mortgage Association	\$296,264	4.00%	20/4/2052	282,523	0.01%
Government National Mortgage Association	\$1,126,929	3.00%	20/5/2052	1,018,560	0.03%
Government National Mortgage Association	\$662,241	2.00%	20/5/2052	559,514	0.02%
Government National Mortgage Association	\$586,947	2.50%	20/5/2052	513,337	0.01%
Government National Mortgage Association	\$972,450	3.00%	20/6/2052	878,936	0.02%
Government National Mortgage Association	\$615,100	4.00%	20/6/2052	587,261	0.02%
Government National Mortgage Association	\$599,421	4.50%	20/6/2052	584,916	0.02%
Government National Mortgage Association	\$465,451	2.00%	20/6/2052	393,250	0.01%
Government National Mortgage Association	\$443,317	2.50%	20/6/2052	388,127	0.01%
Government National Mortgage Association	\$346,438	3.50%	20/6/2052	322,088	0.01%
Government National Mortgage Association	\$720,236	2.50%	20/7/2052	630,571	0.02%
Government National Mortgage Association	\$332,285	4.50%	20/7/2052	324,244	0.01%
Government National Mortgage Association	\$803,534	4.00%	20/8/2052	766,265	0.02%
Government National Mortgage Association	\$223,376	5.00%	20/8/2052	221,822	0.01%
Government National Mortgage Association	\$785,928	5.00%	20/9/2052	780,517	0.02%
Government National Mortgage Association	\$640,567	4.50%	20/9/2052	625,251	0.02%
Government National Mortgage Association	\$265,193	3.00%	20/9/2052	239,691	0.01%
Government National Mortgage Association	\$999,868	5.00%	20/10/2052	992,991	0.03%
Government National Mortgage Association	\$972,888	4.50%	20/10/2052	949,344	0.03%
Government National Mortgage Association	\$792,989	4.00%	20/10/2052	756,209	0.02%
Government National Mortgage Association	\$637,291	5.50%	20/10/2052	640,858	0.02%
Government National Mortgage Association	\$283,742	2.50%	20/10/2052	248,347	0.01%
Government National Mortgage Association	\$905,622	5.50%	20/11/2052	911,993	0.02%
Government National Mortgage Association	\$963,727	3.50%	20/11/2052	895,989	0.02%
Government National Mortgage Association	\$668,261	4.50%	20/11/2052	652,090	0.02%
Government National Mortgage Association	\$444,318	5.00%	20/11/2052	441,227	0.01%
Government National Mortgage Association	\$266,689	4.00%	20/11/2052	254,320	0.01%
Government National Mortgage Association	\$132,281	7.00%	20/11/2052	135,818	0.00%
Government National Mortgage Association	\$759,445	6.00%	20/12/2052	772,523	0.02%
Government National Mortgage Association	\$556,132	4.50%	20/12/2052	542,673	0.02%
Government National Mortgage Association	\$413,360	4.00%	20/12/2052	394,188	0.01%
Government National Mortgage Association	\$276,758	3.50%	20/12/2052	257,305	0.01%
Government National Mortgage Association	\$150,876	6.50%	20/12/2052	154,328	0.01%
Government National Mortgage Association	\$75,928	5.00%	20/12/2052	75,399	0.00%
Government National Mortgage Association	\$269,222	4.00%	20/1/2053	256,735	0.01%
Government National Mortgage Association	\$219,325	5.50%	20/1/2053	220,552	0.01%
Government National Mortgage Association	\$198,527	6.00%	20/1/2053	201,584	0.01%
Government National Mortgage Association	\$162,908	5.00%	20/1/2053	161,775	0.01%
Government National Mortgage Association	\$98,911	6.50%	20/1/2053	101,174	0.00%
Government National Mortgage Association	\$571,884	3.50%	20/2/2053	533,812	0.02%
Government National Mortgage Association	\$346,730	5.00%	20/2/2053	344,381	0.01%
Government National Mortgage Association	\$275,437	5.50%	20/2/2053	277,331	0.01%
Government National Mortgage Association	\$129,861	6.50%	20/2/2053	133,027	0.00%
Government National Mortgage Association	\$291,653	5.00%	20/3/2053	289,796	0.01%
Government National Mortgage Association	\$105,431	6.00%	20/3/2053	107,065	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Government National Mortgage Association	\$95,115	5.50%	20/3/2053	95,725	0.00%
Government National Mortgage Association	\$1,072,684	5.00%	20/4/2053	1,064,771	0.03%
Government National Mortgage Association	\$659,298	6.00%	20/4/2053	670,840	0.02%
Government National Mortgage Association	\$660,491	5.50%	20/4/2053	666,245	0.02%
Government National Mortgage Association	\$636,361	4.50%	20/4/2053	620,394	0.02%
Government National Mortgage Association	\$789,317	5.50%	20/5/2053	794,833	0.02%
Government National Mortgage Association	\$322,012	6.00%	20/5/2053	327,002	0.01%
Government National Mortgage Association	\$314,593	4.50%	20/5/2053	306,700	0.01%
Government National Mortgage Association	\$182,035	5.00%	20/5/2053	180,664	0.01%
Government National Mortgage Association	\$699,411	5.50%	20/6/2053	703,350	0.02%
Government National Mortgage Association	\$581,853	3.50%	20/6/2053	544,196	0.02%
Government National Mortgage Association	\$508,402	4.50%	20/6/2053	495,646	0.01%
Government National Mortgage Association	\$197,324	5.00%	20/6/2053	195,839	0.01%
Government National Mortgage Association	\$167,279	6.00%	20/6/2053	171,620	0.01%
Government National Mortgage Association	\$681,408	6.00%	20/7/2053	691,968	0.02%
Government National Mortgage Association	\$672,757	5.00%	20/7/2053	667,692	0.02%
Government National Mortgage Association	\$301,892	4.50%	20/7/2053	294,317	0.01%
Government National Mortgage Association	\$743,803	5.00%	20/8/2053	738,203	0.02%
Government National Mortgage Association	\$495,535	5.50%	20/8/2053	498,326	0.01%
Government National Mortgage Association	\$336,722	6.00%	20/9/2053	343,702	0.01%
Government National Mortgage Association	\$195,930	5.00%	20/9/2053	194,455	0.01%
Government National Mortgage Association	\$178,950	5.50%	20/9/2053	179,958	0.01%
Government National Mortgage Association	\$20,000	7.00%	20/9/2053	20,544	0.00%
Government National Mortgage Association	\$488,293	5.50%	20/10/2053	491,043	0.01%
Government National Mortgage Association	\$59,937	7.00%	20/10/2053	61,567	0.00%
Government National Mortgage Association	\$538,955	6.00%	20/11/2053	547,307	0.02%
Government National Mortgage Association	\$369,263	5.50%	20/11/2053	371,342	0.01%
Government National Mortgage Association	\$209,644	5.00%	20/11/2053	208,065	0.01%
Government National Mortgage Association	\$139,767	7.00%	20/11/2053	143,569	0.01%
Government National Mortgage Association	\$321,000	6.00%	20/12/2053	325,974	0.01%
Government National Mortgage Association	\$110,000	7.00%	20/12/2053	112,992	0.00%
Government National Mortgage Association TBA	\$2,160,000	6.50%	1/1/2054	2,209,831	0.06%
Government National Mortgage Association TBA	\$760,000	6.00%	1/1/2054	771,932	0.02%
Government National Mortgage Association TBA	\$770,000	5.00%	1/1/2054	764,683	0.02%
Government National Mortgage Association TBA	\$700,000	5.50%	1/1/2054	704,235	0.02%
Government National Mortgage Association TBA	\$390,000	7.00%	1/1/2054	400,495	0.01%
Government National Mortgage Association TBA	\$460,000	2.00%	1/1/2054	389,085	0.01%
Grand Parkway Transportation Corp.	\$50,000	3.24%	1/10/2052	37,612	0.00%
Great River Energy	\$50,119	6.25%	1/7/2038	52,350	0.00%
GS Mortgage Securities Trust 2015	\$250,000	3.76%	10/7/2048	242,469	0.01%
GS Mortgage Securities Trust 2015	\$50,000	3.38%	10/5/2050	48,262	0.00%
GS Mortgage Securities Trust 2016	\$100,000	3.44%	10/11/2049	94,534	0.00%
GS Mortgage Securities Trust 2017	\$22,298	3.67%	10/3/2050	20,870	0.00%
GS Mortgage Securities Trust 2017	\$200,000	3.43%	10/5/2050	184,813	0.01%
GS Mortgage Securities Trust 2017	\$100,000	3.64%	10/5/2050	92,105	0.00%
GS Mortgage Securities Trust 2017	\$120,000	3.47%	10/11/2050	111,600	0.00%
GS Mortgage Securities Trust 2017	\$100,000	3.21%	10/11/2050	92,691	0.00%
Guardian Life Global Funding	\$100,000	1.25%	13/5/2026	91,937	0.00%
Guardian Life Global Funding	\$100,000	3.25%	29/3/2027	95,617	0.00%
Guardian Life Global Funding	\$300,000	5.55%	28/10/2027	311,249	0.01%
Guardian Life Insurance Co. of America	\$10,000	4.88%	19/6/2064	9,037	0.00%
Guardian Life Insurance Co. of America	\$25,000	3.70%	22/1/2070	17,287	0.00%
GXO Logistics, Inc.	\$100,000	1.65%	15/7/2026	90,386	0.00%
GXO Logistics, Inc.	\$50,000	2.65%	15/7/2031	41,068	0.00%
Hackensack Meridian Health, Inc.	\$100,000	2.68%	1/9/2041	71,272	0.00%
Haleon US Capital LLC	\$250,000	3.38%	24/3/2027	240,592	0.01%
Haleon US Capital LLC	\$250,000	3.63%	24/3/2032	230,805	0.01%
Halliburton Co.	\$3,000	3.80%	15/11/2025	2,942	0.00%
Halliburton Co.	\$85,000	2.92%	1/3/2030	76,485	0.00%
Halliburton Co.	\$70,000	4.85%	15/11/2035	68,908	0.00%
Halliburton Co.	\$30,000	6.70%	15/9/2038	35,073	0.00%
Halliburton Co.	\$35,000	4.50%	15/11/2041	31,683	0.00%
Halliburton Co.	\$175,000	4.75%	1/8/2043	164,318	0.01%
Halliburton Co.	\$135,000	5.00%	15/11/2045	130,883	0.00%
Hanover Insurance Group, Inc.	\$10,000	4.50%	15/4/2026	9,820	0.00%
Harley-Davidson Financial Services, Inc.	\$75,000	3.35%	8/6/2025	72,388	0.00%
Harley-Davidson Financial Services, Inc.	€400,000	5.13%	5/4/2026	455,838	0.01%
Harley-Davidson Financial Services, Inc.	\$100,000	3.05%	14/2/2027	93,027	0.00%
Hartford Financial Services Group, Inc.	\$15,000	2.80%	19/8/2029	13,634	0.00%
Hartford Financial Services Group, Inc.	\$100,000	6.10%	1/10/2041	107,092	0.00%
Hartford Financial Services Group, Inc.	\$20,000	4.30%	15/4/2043	17,168	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hartford Financial Services Group, Inc.	\$110,000	3.60%	19/8/2049	84,865	0.00%
Hartford HealthCare Corp.	\$5,000	3.45%	1/7/2054	3,631	0.00%
Hasbro, Inc.	\$75,000	3.55%	19/11/2026	71,124	0.00%
Hasbro, Inc.	\$260,000	3.90%	19/11/2029	242,322	0.01%
HCA, Inc.	\$150,000	5.38%	1/2/2025	149,938	0.01%
HCA, Inc.	\$25,000	5.25%	15/4/2025	24,997	0.00%
HCA, Inc.	\$75,000	5.38%	1/9/2026	75,383	0.00%
HCA, Inc.	\$250,000	4.50%	15/2/2027	247,413	0.01%
HCA, Inc.	\$50,000	3.13%	15/3/2027	47,408	0.00%
HCA, Inc.	\$150,000	5.63%	1/9/2028	153,510	0.01%
HCA, Inc.	\$125,000	5.88%	1/2/2029	128,970	0.00%
HCA, Inc.	\$50,000	3.38%	15/3/2029	46,122	0.00%
HCA, Inc.	\$225,000	4.13%	15/6/2029	215,303	0.01%
HCA, Inc.	\$125,000	3.50%	1/9/2030	113,382	0.00%
HCA, Inc.	\$50,000	2.38%	15/7/2031	41,351	0.00%
HCA, Inc.	\$300,000	3.63%	15/3/2032	268,354	0.01%
HCA, Inc.	\$100,000	5.50%	1/6/2033	101,696	0.00%
HCA, Inc.	\$75,000	5.13%	15/6/2039	71,525	0.00%
HCA, Inc.	\$50,000	4.38%	15/3/2042	42,339	0.00%
HCA, Inc.	\$125,000	5.50%	15/6/2047	120,352	0.00%
HCA, Inc.	\$105,000	5.25%	15/6/2049	97,713	0.00%
HCA, Inc.	\$175,000	3.50%	15/7/2051	123,258	0.00%
HCA, Inc.	\$125,000	4.63%	15/3/2052	106,679	0.00%
HCN Canadian Holdings-1 LP	CAD5,000	2.95%	15/1/2027	3,546	0.00%
Health & Educational Facilities Authority of the State of Missouri	\$75,000	3.23%	15/5/2050	55,874	0.00%
Health Care Service Corp. A Mutual Legal Reserve Co.	\$100,000	2.20%	1/6/2030	85,312	0.00%
Healthcare Realty Holdings LP	\$250,000	3.75%	1/7/2027	236,806	0.01%
Healthcare Realty Holdings LP	\$5,000	3.10%	15/2/2030	4,380	0.00%
Healthpeak OP LLC	\$20,000	3.40%	1/2/2025	19,526	0.00%
Healthpeak OP LLC	\$250,000	2.13%	1/12/2028	220,064	0.01%
Healthpeak OP LLC	\$100,000	5.25%	15/12/2032	101,233	0.00%
HEICO Corp.	\$75,000	5.25%	1/8/2028	76,613	0.00%
Helmerich & Payne, Inc.	\$30,000	2.90%	29/9/2031	25,178	0.00%
Hershey Co.	\$100,000	0.90%	1/6/2025	94,805	0.00%
Hershey Co.	\$50,000	4.25%	4/5/2028	50,091	0.00%
Hershey Co.	\$151,000	2.45%	15/11/2029	136,605	0.00%
Hershey Co.	\$50,000	4.50%	4/5/2033	50,311	0.00%
Hershey Co.	\$150,000	2.65%	1/6/2050	103,850	0.00%
Hess Corp.	\$80,000	7.88%	1/10/2029	91,810	0.00%
Hess Corp.	\$25,000	6.00%	15/1/2040	27,188	0.00%
Hess Corp.	\$205,000	5.60%	15/2/2041	215,334	0.01%
Hewlett Packard Enterprise Co.	\$125,000	4.90%	15/10/2025	124,563	0.00%
Hewlett Packard Enterprise Co.	\$50,000	5.25%	1/7/2028	51,168	0.00%
HF Sinclair Corp.	\$15,000	5.88%	1/4/2026	15,156	0.00%
HF Sinclair Corp.	\$30,000	4.50%	1/10/2030	28,037	0.00%
High Street Funding Trust I	\$100,000	4.11%	15/2/2028	94,854	0.00%
Highland Holdings Sarl	€100,000	0.32%	15/12/2026	101,919	0.00%
Highmark, Inc.	\$100,000	1.45%	10/5/2026	91,382	0.00%
Highmark, Inc.	\$100,000	2.55%	10/5/2031	79,287	0.00%
Highwoods Realty LP	\$25,000	3.05%	15/2/2030	20,687	0.00%
Highwoods Realty LP	\$100,000	2.60%	1/2/2031	77,814	0.00%
Home Depot, Inc.	\$100,000	2.70%	15/4/2025	97,611	0.00%
Home Depot, Inc.	\$200,000	3.35%	15/9/2025	196,208	0.01%
Home Depot, Inc.	\$50,000	4.00%	15/9/2025	49,564	0.00%
Home Depot, Inc.	\$50,000	3.00%	1/4/2026	48,481	0.00%
Home Depot, Inc.	\$75,000	2.13%	15/9/2026	70,628	0.00%
Home Depot, Inc.	\$50,000	4.95%	30/9/2026	50,706	0.00%
Home Depot, Inc.	\$100,000	2.88%	15/4/2027	95,632	0.00%
Home Depot, Inc.	\$75,000	3.90%	6/12/2028	73,925	0.00%
Home Depot, Inc.	\$50,000	4.90%	15/4/2029	51,401	0.00%
Home Depot, Inc.	\$50,000	2.95%	15/6/2029	47,049	0.00%
Home Depot, Inc.	\$100,000	2.70%	15/4/2030	91,477	0.00%
Home Depot, Inc.	\$100,000	1.88%	15/9/2031	83,698	0.00%
Home Depot, Inc.	\$400,000	3.25%	15/4/2032	369,741	0.01%
Home Depot, Inc.	\$375,000	5.88%	16/12/2036	419,295	0.01%
Home Depot, Inc.	\$25,000	5.40%	15/9/2040	26,373	0.00%
Home Depot, Inc.	\$350,000	4.20%	1/4/2043	318,766	0.01%
Home Depot, Inc.	\$150,000	4.25%	1/4/2046	135,784	0.00%
Home Depot, Inc.	\$25,000	3.90%	15/6/2047	21,498	0.00%
Home Depot, Inc.	\$25,000	4.50%	6/12/2048	23,624	0.00%
Home Depot, Inc.	\$25,000	3.13%	15/12/2049	18,629	0.00%

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Home Depot, Inc.	\$150,000	3.35%	15/4/2050	116,617	0.00%
Home Depot, Inc.	\$300,000	2.38%	15/3/2051	190,533	0.01%
Home Depot, Inc.	\$115,000	2.75%	15/9/2051	78,740	0.00%
Home Depot, Inc.	\$175,000	3.63%	15/4/2052	142,047	0.01%
Honeywell International, Inc.	\$300,000	1.35%	1/6/2025	286,477	0.01%
Honeywell International, Inc.	\$50,000	2.50%	1/11/2026	47,632	0.00%
Honeywell International, Inc.	\$50,000	4.95%	15/2/2028	51,502	0.00%
Honeywell International, Inc.	€200,000	2.25%	22/2/2028	215,517	0.01%
Honeywell International, Inc.	\$50,000	4.25%	15/1/2029	50,114	0.00%
Honeywell International, Inc.	\$175,000	1.95%	1/6/2030	152,011	0.01%
Honeywell International, Inc.	€200,000	3.75%	17/5/2032	228,882	0.01%
Honeywell International, Inc.	\$75,000	5.00%	15/2/2033	78,508	0.00%
Honeywell International, Inc.	\$50,000	4.50%	15/1/2034	50,290	0.00%
Honeywell International, Inc.	\$25,000	5.70%	15/3/2037	27,386	0.00%
Honeywell International, Inc.	\$100,000	2.80%	1/6/2050	76,359	0.00%
Hormel Foods Corp.	\$100,000	3.05%	3/6/2051	72,540	0.00%
Host Hotels & Resorts LP	\$105,000	3.38%	15/12/2029	94,373	0.00%
Howard University	\$50,000	5.21%	1/10/2052	45,574	0.00%
HP, Inc.	\$100,000	2.20%	17/6/2025	95,827	0.00%
HP, Inc.	\$50,000	1.45%	17/6/2026	46,042	0.00%
HP, Inc.	\$50,000	4.75%	15/1/2028	50,073	0.00%
HP, Inc.	\$50,000	3.40%	17/6/2030	45,705	0.00%
HP, Inc.	\$200,000	2.65%	17/6/2031	170,556	0.01%
HP, Inc.	\$200,000	4.20%	15/4/2032	189,646	0.01%
HP, Inc.	\$50,000	5.50%	15/1/2033	51,304	0.00%
HP, Inc.	\$305,000	6.00%	15/9/2041	321,947	0.01%
Hubbell, Inc.	\$100,000	2.30%	15/3/2031	84,094	0.00%
Hudson Pacific Properties LP	\$100,000	3.95%	1/11/2027	84,194	0.00%
Hudson Pacific Properties LP	\$100,000	4.65%	1/4/2029	81,860	0.00%
Hudson Pacific Properties LP	\$25,000	3.25%	15/1/2030	18,783	0.00%
Humana, Inc.	\$100,000	1.35%	3/2/2027	90,260	0.00%
Humana, Inc.	\$150,000	5.75%	1/3/2028	155,962	0.01%
Humana, Inc.	\$100,000	3.70%	23/3/2029	96,211	0.00%
Humana, Inc.	\$225,000	3.13%	15/8/2029	208,747	0.01%
Humana, Inc.	\$150,000	5.88%	1/3/2033	159,806	0.01%
Humana, Inc.	\$100,000	4.95%	1/10/2044	94,904	0.00%
Humana, Inc.	\$50,000	5.50%	15/3/2053	51,845	0.00%
Huntington Bancshares, Inc.	\$75,000	4.44%	4/8/2028	72,711	0.00%
Huntington Bancshares, Inc.	\$510,000	6.21%	21/8/2029	525,776	0.01%
Huntington Ingalls Industries, Inc.	\$25,000	3.48%	1/12/2027	23,640	0.00%
Huntington Ingalls Industries, Inc.	\$100,000	2.04%	16/8/2028	88,095	0.00%
Huntington National Bank	\$250,000	4.55%	17/5/2028	241,578	0.01%
Huntsman International LLC	\$100,000	2.95%	15/6/2031	85,058	0.00%
Hyatt Hotels Corp.	\$60,000	4.85%	15/3/2026	59,516	0.00%
Hyatt Hotels Corp.	\$25,000	5.75%	30/1/2027	25,554	0.00%
Hyatt Hotels Corp.	\$50,000	5.75%	23/4/2030	51,771	0.00%
Idaho Power Co.	\$25,000	4.20%	1/3/2048	21,250	0.00%
Idaho Power Co.	\$60,000	5.50%	15/3/2053	61,927	0.00%
Illinois State Toll Highway Authority	\$25,000	6.18%	1/1/2034	27,447	0.00%
Illinois Tool Works, Inc.	\$75,000	2.65%	15/11/2026	71,619	0.00%
Illinois Tool Works, Inc.	€100,000	0.63%	5/12/2027	101,625	0.00%
Illinois Tool Works, Inc.	\$50,000	4.88%	15/9/2041	50,532	0.00%
Illinois Tool Works, Inc.	\$100,000	3.90%	1/9/2042	89,557	0.00%
Illumina, Inc.	\$50,000	5.80%	12/12/2025	50,351	0.00%
Illumina, Inc.	\$50,000	5.75%	13/12/2027	51,295	0.00%
Illumina, Inc.	\$100,000	2.55%	23/3/2031	84,455	0.00%
Indiana Michigan Power Co.	\$125,000	4.55%	15/3/2046	111,959	0.00%
Indiana Michigan Power Co.	\$75,000	5.63%	1/4/2053	78,931	0.00%
Indiana University Health, Inc. Obligated Group	\$50,000	2.85%	1/11/2051	34,261	0.00%
Indianapolis Power & Light Co.	\$35,000	4.05%	1/5/2046	28,726	0.00%
Ingersoll Rand, Inc.	\$50,000	5.40%	14/8/2028	51,532	0.00%
Ingersoll Rand, Inc.	\$75,000	5.70%	14/8/2033	79,353	0.00%
Inova Health System Foundation	\$50,000	4.07%	15/5/2052	43,638	0.00%
Integris Baptist Medical Center, Inc.	\$50,000	3.88%	15/8/2050	38,379	0.00%
Intel Corp.	\$25,000	3.40%	25/3/2025	24,581	0.00%
Intel Corp.	\$375,000	3.75%	5/8/2027	367,493	0.01%
Intel Corp.	\$500,000	4.88%	10/2/2028	508,363	0.01%
Intel Corp.	\$100,000	1.60%	12/8/2028	88,471	0.00%
Intel Corp.	\$50,000	4.00%	5/8/2029	49,229	0.00%
Intel Corp.	\$215,000	2.45%	15/11/2029	193,632	0.01%
Intel Corp.	\$50,000	2.00%	12/8/2031	42,265	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Intel Corp.	\$50,000	4.15%	5/8/2032	48,897	0.00%
Intel Corp.	\$200,000	5.20%	10/2/2033	208,966	0.01%
Intel Corp.	\$200,000	4.60%	25/3/2040	194,707	0.01%
Intel Corp.	\$50,000	2.80%	12/8/2041	37,537	0.00%
Intel Corp.	\$75,000	5.63%	10/2/2043	80,350	0.00%
Intel Corp.	\$125,000	3.73%	8/12/2047	101,902	0.00%
Intel Corp.	\$300,000	3.25%	15/11/2049	223,158	0.01%
Intel Corp.	\$100,000	4.75%	25/3/2050	94,773	0.00%
Intel Corp.	\$50,000	3.05%	12/8/2051	35,370	0.00%
Intel Corp.	\$250,000	5.70%	10/2/2053	270,542	0.01%
Intel Corp.	\$100,000	3.20%	12/8/2061	69,145	0.00%
Intel Corp.	\$245,000	5.05%	5/8/2062	242,189	0.01%
Intel Corp.	\$100,000	5.90%	10/2/2063	111,431	0.00%
Intercontinental Exchange, Inc.	\$100,000	3.65%	23/5/2025	98,094	0.00%
Intercontinental Exchange, Inc.	\$100,000	4.00%	15/9/2027	98,235	0.00%
Intercontinental Exchange, Inc.	\$100,000	3.75%	21/9/2028	97,202	0.00%
Intercontinental Exchange, Inc.	\$100,000	4.35%	15/6/2029	99,600	0.00%
Intercontinental Exchange, Inc.	\$100,000	4.60%	15/3/2033	99,815	0.00%
Intercontinental Exchange, Inc.	\$175,000	2.65%	15/9/2040	130,611	0.00%
Intercontinental Exchange, Inc.	\$15,000	4.25%	21/9/2048	13,464	0.00%
Intercontinental Exchange, Inc.	\$200,000	3.00%	15/6/2050	143,171	0.01%
Intercontinental Exchange, Inc.	\$100,000	4.95%	15/6/2052	100,033	0.00%
Intercontinental Exchange, Inc.	\$175,000	3.00%	15/9/2060	118,479	0.00%
Intercontinental Exchange, Inc.	\$50,000	5.20%	15/6/2062	51,184	0.00%
International Business Machines Corp.	\$300,000	4.50%	6/2/2026	299,029	0.01%
International Business Machines Corp.	\$200,000	1.70%	15/5/2027	182,540	0.01%
International Business Machines Corp.	\$100,000	4.50%	6/2/2028	100,560	0.00%
International Business Machines Corp.	€200,000	3.63%	6/2/2031	227,822	0.01%
International Business Machines Corp.	€200,000	0.65%	11/2/2032	182,663	0.01%
International Business Machines Corp.	\$300,000	4.15%	15/5/2039	272,484	0.01%
International Business Machines Corp.	\$200,000	2.85%	15/5/2040	149,487	0.01%
International Business Machines Corp.	€122,000	4.00%	6/2/2043	140,129	0.00%
International Business Machines Corp.	\$200,000	4.25%	15/5/2049	175,702	0.01%
International Business Machines Corp.	\$100,000	2.95%	15/5/2050	69,032	0.00%
International Business Machines Corp.	\$200,000	4.90%	27/7/2052	192,532	0.01%
International Flavors & Fragrances, Inc.	\$125,000	1.23%	1/10/2025	115,697	0.00%
International Flavors & Fragrances, Inc.	\$100,000	1.83%	15/10/2027	87,619	0.00%
International Flavors & Fragrances, Inc.	\$50,000	3.27%	15/11/2040	35,945	0.00%
International Flavors & Fragrances, Inc.	\$50,000	5.00%	26/9/2048	42,728	0.00%
International Paper Co.	\$65,000	5.00%	15/9/2035	64,997	0.00%
International Paper Co.	\$10,000	6.00%	15/11/2041	10,603	0.00%
International Paper Co.	\$35,000	4.80%	15/6/2044	32,277	0.00%
International Paper Co.	\$200,000	4.35%	15/8/2048	179,708	0.01%
Interpublic Group of Cos, Inc.	\$26,000	4.20%	15/4/2024	25,839	0.00%
Interpublic Group of Cos, Inc.	\$100,000	2.40%	1/3/2031	84,671	0.00%
Interstate Power & Light Co.	\$75,000	4.10%	26/9/2028	72,879	0.00%
Interstate Power & Light Co.	\$190,000	2.30%	1/6/2030	162,763	0.01%
Interstate Power & Light Co.	\$10,000	3.50%	30/9/2049	7,465	0.00%
Intuit, Inc.	\$700,000	1.65%	15/7/2030	588,486	0.02%
Intuit, Inc.	\$100,000	5.50%	15/9/2053	109,742	0.00%
Invesco Finance plc	\$50,000	3.75%	15/1/2026	48,697	0.00%
Invesco Finance plc	\$96,000	5.38%	30/11/2043	95,173	0.00%
Invitation Homes Operating Partnership LP	\$100,000	2.00%	15/8/2031	79,509	0.00%
Invitation Homes Operating Partnership LP	\$75,000	2.70%	15/1/2034	60,177	0.00%
IPALCO Enterprises, Inc.	\$30,000	4.25%	1/5/2030	27,766	0.00%
IQVIA, Inc.	\$100,000	6.25%	1/2/2029	104,428	0.00%
Israel Government AID Bond	\$25,000	5.50%	18/9/2033	27,506	0.00%
ITC Holdings Corp.	\$150,000	2.95%	14/5/2030	132,105	0.00%
ITC Holdings Corp.	\$25,000	5.30%	1/7/2043	24,142	0.00%
Jabil, Inc.	\$10,000	3.60%	15/1/2030	9,042	0.00%
Jackson Financial, Inc.	\$150,000	5.17%	8/6/2027	149,725	0.01%
Jackson Financial, Inc.	\$100,000	3.13%	23/11/2031	83,974	0.00%
Jackson National Life Global Funding	\$200,000	1.75%	12/1/2025	191,532	0.01%
Jacobs Engineering Group, Inc.	\$50,000	6.35%	18/8/2028	52,230	0.00%
Jacobs Engineering Group, Inc.	\$50,000	5.90%	1/3/2033	51,051	0.00%
JBS USA LUX SA/JBS USA Food Co./JBS Luxembourg SARL	\$125,000	7.25%	15/11/2053	136,177	0.00%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$75,000	2.50%	15/1/2027	69,033	0.00%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$150,000	5.13%	1/2/2028	149,034	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$100,000	5.50%	15/1/2030	97,996	0.00%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$125,000	3.75%	1/12/2031	107,547	0.00%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$150,000	3.00%	15/5/2032	121,890	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$225,000	5.75%	1/4/2033	222,265	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$80,000	4.38%	2/2/2052	59,378	0.00%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	\$50,000	6.50%	1/12/2052	50,082	0.00%
Jefferies Financial Group, Inc.	\$50,000	4.85%	15/1/2027	49,792	0.00%
Jefferies Financial Group, Inc.	\$50,000	5.88%	21/7/2028	51,277	0.00%
Jefferies Financial Group, Inc.	\$50,000	2.63%	15/10/2031	41,461	0.00%
Jefferies Financial Group, Inc.	\$115,000	6.50%	20/1/2043	121,318	0.00%
Jersey Central Power & Light Co.	\$45,000	2.75%	1/3/2032	38,164	0.00%
JetBlue 2019-1 Class AA Pass Through Trust	\$20,428	2.75%	15/5/2032	17,243	0.00%
JM Smucker Co.	\$25,000	3.38%	15/12/2027	23,781	0.00%
JM Smucker Co.	\$50,000	5.90%	15/11/2028	52,647	0.00%
JM Smucker Co.	\$75,000	6.20%	15/11/2033	81,811	0.00%
JM Smucker Co.	\$125,000	4.25%	15/3/2035	116,295	0.00%
JM Smucker Co.	\$100,000	6.50%	15/11/2043	111,538	0.00%
JM Smucker Co.	\$100,000	6.50%	15/11/2053	115,506	0.00%
JobsOhio Beverage System	\$25,000	4.53%	1/1/2035	24,642	0.00%
JobsOhio Beverage System	\$25,000	2.83%	1/1/2038	20,344	0.00%
John Deere Capital Corp.	\$500,000	2.05%	9/1/2025	486,158	0.01%
John Deere Capital Corp.	\$25,000	3.45%	13/3/2025	24,620	0.00%
John Deere Capital Corp.	\$75,000	3.40%	6/6/2025	73,803	0.00%
John Deere Capital Corp.	\$50,000	4.95%	6/6/2025	50,205	0.00%
John Deere Capital Corp.	\$75,000	4.05%	8/9/2025	74,340	0.00%
John Deere Capital Corp.	\$50,000	5.30%	8/9/2025	50,673	0.00%
John Deere Capital Corp.	\$50,000	4.80%	9/1/2026	50,272	0.00%
John Deere Capital Corp.	\$50,000	5.05%	3/3/2026	50,749	0.00%
John Deere Capital Corp.	\$50,000	4.75%	8/6/2026	50,358	0.00%
John Deere Capital Corp.	\$50,000	5.15%	8/9/2026	50,934	0.00%
John Deere Capital Corp.	\$75,000	4.15%	15/9/2027	74,520	0.00%
John Deere Capital Corp.	\$50,000	4.75%	20/1/2028	50,825	0.00%
John Deere Capital Corp.	\$50,000	4.90%	3/3/2028	50,927	0.00%
John Deere Capital Corp.	\$250,000	1.50%	6/3/2028	223,148	0.01%
John Deere Capital Corp.	\$100,000	4.95%	14/7/2028	102,491	0.00%
John Deere Capital Corp.	\$75,000	3.45%	7/3/2029	71,937	0.00%
John Deere Capital Corp.	\$25,000	2.80%	18/7/2029	23,182	0.00%
John Deere Capital Corp.	\$25,000	2.45%	9/1/2030	22,553	0.00%
John Deere Capital Corp.	\$50,000	4.70%	10/6/2030	50,773	0.00%
John Deere Capital Corp.	\$75,000	1.45%	15/1/2031	61,697	0.00%
John Deere Capital Corp.	\$125,000	3.90%	7/6/2032	120,547	0.00%
John Deere Capital Corp.	\$125,000	4.35%	15/9/2032	124,611	0.00%
John Deere Capital Corp.	\$125,000	5.15%	8/9/2033	131,625	0.00%
John Deere Financial, Inc.	CAD20,000	2.58%	16/10/2026	14,542	0.00%
John Deere Financial, Inc.	CAD195,000	1.34%	8/9/2027	134,226	0.00%
Johns Hopkins Health System Corp.	\$75,000	3.84%	15/5/2046	63,647	0.00%
Johns Hopkins University	\$100,000	4.71%	1/7/2032	102,100	0.00%
Johns Hopkins University	\$10,000	4.08%	1/7/2053	8,858	0.00%
Johnson & Johnson	\$100,000	0.55%	1/9/2025	93,733	0.00%
Johnson & Johnson	\$576,000	2.45%	1/3/2026	553,795	0.02%
Johnson & Johnson	\$50,000	2.95%	3/3/2027	48,270	0.00%
Johnson & Johnson	\$100,000	1.30%	1/9/2030	83,957	0.00%
Johnson & Johnson	\$60,000	4.95%	15/5/2033	64,821	0.00%
Johnson & Johnson	\$80,000	4.38%	5/12/2033	82,267	0.00%
Johnson & Johnson	\$125,000	3.55%	1/3/2036	115,595	0.00%
Johnson & Johnson	\$150,000	3.63%	3/3/2037	138,379	0.00%
Johnson & Johnson	\$50,000	3.40%	15/1/2038	44,302	0.00%
Johnson & Johnson	\$150,000	3.70%	1/3/2046	131,172	0.00%
Johnson & Johnson	\$200,000	3.75%	3/3/2047	176,356	0.01%
Johnson & Johnson	\$15,000	3.50%	15/1/2048	12,632	0.00%
Johnson & Johnson	\$200,000	2.45%	1/9/2060	128,558	0.00%
Johnson Controls International plc	\$35,000	3.90%	14/2/2026	34,201	0.00%
Johnson Controls International plc	\$25,000	4.63%	2/7/2044	22,538	0.00%
Johnson Controls International plc	\$15,000	5.13%	14/9/2045	14,417	0.00%
Johnson Controls International plc	\$25,000	4.95%	2/7/2064	22,850	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	€100,000	3.00%	15/9/2028	110,013	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	\$200,000	2.00%	16/9/2031	166,639	0.01%
JP Morgan Chase Commercial Mortgage Securities Trust 2014	\$25,000	3.80%	15/7/2047	24,739	0.00%
JP Morgan Chase Commercial Mortgage Securities Trust 2016	\$50,000	3.40%	15/8/2049	41,998	0.00%
JP Morgan Chase Commercial Mortgage Securities Trust 2016	\$25,000	3.65%	15/12/2049	23,563	0.00%
JPMBB Commercial Mortgage Securities Trust 2014	\$64,228	4.08%	15/2/2047	63,636	0.00%
JPMBB Commercial Mortgage Securities Trust 2014	\$10,000	3.37%	15/11/2047	9,821	0.00%
JPMBB Commercial Mortgage Securities Trust 2014	\$10,000	3.49%	15/1/2048	9,748	0.00%
JPMBB Commercial Mortgage Securities Trust 2015	\$438,054	3.80%	15/8/2048	420,793	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMCC Commercial Mortgage Securities Trust 2017	\$25,000	3.72%	15/3/2050	23,615	0.00%
JPMCC Commercial Mortgage Securities Trust 2017	\$250,000	3.49%	15/7/2050	231,709	0.01%
JPMCC Commercial Mortgage Securities Trust 2017	\$100,000	3.45%	15/9/2050	91,116	0.00%
JPMDB Commercial Mortgage Securities Trust 2016	\$25,000	3.14%	15/6/2049	23,181	0.00%
JPMDB Commercial Mortgage Securities Trust 2017	\$50,000	3.69%	15/3/2050	46,951	0.00%
JPMDB Commercial Mortgage Securities Trust 2018	\$150,000	4.21%	15/6/2051	142,301	0.01%
JPMDB Commercial Mortgage Securities Trust 2018	\$100,000	4.42%	15/6/2051	92,112	0.00%
JPMorgan Chase & Co.	\$25,000	3.90%	15/7/2025	24,637	0.00%
JPMorgan Chase & Co.	\$100,000	1.56%	10/12/2025	96,281	0.00%
JPMorgan Chase & Co.	\$100,000	5.55%	15/12/2025	100,081	0.00%
JPMorgan Chase & Co.	\$300,000	2.60%	24/2/2026	290,580	0.01%
JPMorgan Chase & Co.	\$500,000	2.08%	22/4/2026	479,168	0.01%
JPMorgan Chase & Co.	\$400,000	4.08%	26/4/2026	393,631	0.01%
JPMorgan Chase & Co.	\$521,000	3.20%	15/6/2026	502,868	0.01%
JPMorgan Chase & Co.	\$100,000	2.95%	1/10/2026	95,353	0.00%
JPMorgan Chase & Co.	\$325,000	4.13%	15/12/2026	318,705	0.01%
JPMorgan Chase & Co.	\$350,000	3.96%	29/1/2027	341,904	0.01%
JPMorgan Chase & Co.	€300,000	1.09%	11/3/2027	314,832	0.01%
JPMorgan Chase & Co.	\$200,000	1.58%	22/4/2027	184,565	0.01%
JPMorgan Chase & Co.	\$75,000	8.00%	29/4/2027	82,901	0.00%
JPMorgan Chase & Co.	\$100,000	6.07%	22/10/2027	102,889	0.00%
JPMorgan Chase & Co.	\$150,000	3.63%	1/12/2027	143,818	0.01%
JPMorgan Chase & Co.	€200,000	0.39%	24/2/2028	201,277	0.01%
JPMorgan Chase & Co.	CAD100,000	1.90%	5/3/2028	70,138	0.00%
JPMorgan Chase & Co.	\$400,000	4.32%	26/4/2028	393,371	0.01%
JPMorgan Chase & Co.	€500,000	2.88%	24/5/2028	543,915	0.02%
JPMorgan Chase & Co.	\$400,000	2.18%	1/6/2028	365,455	0.01%
JPMorgan Chase & Co.	\$400,000	4.85%	25/7/2028	400,037	0.01%
JPMorgan Chase & Co.	\$125,000	3.51%	23/1/2029	118,336	0.00%
JPMorgan Chase & Co.	\$300,000	2.07%	1/6/2029	265,975	0.01%
JPMorgan Chase & Co.	\$200,000	5.30%	24/7/2029	202,942	0.01%
JPMorgan Chase & Co.	\$100,000	4.45%	5/12/2029	98,030	0.00%
JPMorgan Chase & Co.	€350,000	1.96%	23/3/2030	360,128	0.01%
JPMorgan Chase & Co.	\$275,000	3.70%	6/5/2030	258,647	0.01%
JPMorgan Chase & Co.	\$100,000	4.57%	14/6/2030	97,831	0.00%
JPMorgan Chase & Co.	\$375,000	2.74%	15/10/2030	333,466	0.01%
JPMorgan Chase & Co.	\$325,000	4.49%	24/3/2031	316,984	0.01%
JPMorgan Chase & Co.	\$200,000	2.96%	13/5/2031	175,926	0.01%
JPMorgan Chase & Co.	\$200,000	1.76%	19/11/2031	162,396	0.01%
JPMorgan Chase & Co.	\$300,000	1.95%	4/2/2032	244,164	0.01%
JPMorgan Chase & Co.	\$300,000	2.58%	22/4/2032	253,899	0.01%
JPMorgan Chase & Co.	\$200,000	2.55%	8/11/2032	167,073	0.01%
JPMorgan Chase & Co.	\$800,000	2.96%	25/1/2033	685,041	0.02%
JPMorgan Chase & Co.	\$400,000	4.59%	26/4/2033	385,688	0.01%
JPMorgan Chase & Co.	\$50,000	4.91%	25/7/2033	49,444	0.00%
JPMorgan Chase & Co.	\$200,000	5.72%	14/9/2033	206,834	0.01%
JPMorgan Chase & Co.	\$390,000	5.35%	1/6/2034	396,329	0.01%
JPMorgan Chase & Co.	\$100,000	5.60%	15/7/2041	106,228	0.00%
JPMorgan Chase & Co.	\$200,000	5.40%	6/1/2042	207,351	0.01%
JPMorgan Chase & Co.	\$1,000,000	3.16%	22/4/2042	775,963	0.02%
JPMorgan Chase & Co.	\$100,000	5.63%	16/8/2043	104,768	0.00%
JPMorgan Chase & Co.	\$185,000	4.95%	1/6/2045	176,878	0.01%
JPMorgan Chase & Co.	\$250,000	4.26%	22/2/2048	221,688	0.01%
JPMorgan Chase & Co.	\$150,000	4.03%	24/7/2048	127,886	0.00%
JPMorgan Chase & Co.	\$200,000	3.11%	22/4/2051	143,896	0.01%
Juniper Networks, Inc.	\$165,000	3.75%	15/8/2029	156,602	0.01%
Juniper Networks, Inc.	\$50,000	5.95%	15/3/2041	51,279	0.00%
Kaiser Foundation Hospitals	\$45,000	3.15%	1/5/2027	43,063	0.00%
Kaiser Foundation Hospitals	\$125,000	2.81%	1/6/2041	93,907	0.00%
Kaiser Foundation Hospitals	\$50,000	4.88%	1/4/2042	48,824	0.00%
Kaiser Foundation Hospitals	\$55,000	4.15%	1/5/2047	48,633	0.00%
Kaiser Foundation Hospitals	\$75,000	3.27%	1/11/2049	56,417	0.00%
Kaiser Foundation Hospitals	\$100,000	3.00%	1/6/2051	71,349	0.00%
Kellanova	\$115,000	4.50%	1/4/2046	103,059	0.00%
Kemper Corp.	\$75,000	2.40%	30/9/2030	58,642	0.00%
Kennametal, Inc.	\$50,000	4.63%	15/6/2028	48,781	0.00%
Kentucky Utilities Co.	\$45,000	5.13%	1/11/2040	43,918	0.00%
Kentucky Utilities Co.	\$25,000	4.38%	1/10/2045	21,634	0.00%
Kentucky Utilities Co.	\$80,000	3.30%	1/6/2050	58,504	0.00%
Kenvue, Inc.	\$150,000	5.50%	22/3/2025	151,261	0.01%
Kenvue, Inc.	\$50,000	5.35%	22/3/2026	50,856	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kenvue, Inc.	\$150,000	5.05%	22/3/2028	153,691	0.01%
Kenvue, Inc.	\$75,000	5.00%	22/3/2030	77,573	0.00%
Kenvue, Inc.	\$275,000	4.90%	22/3/2033	283,220	0.01%
Kenvue, Inc.	\$75,000	5.10%	22/3/2043	78,013	0.00%
Kenvue, Inc.	\$150,000	5.05%	22/3/2053	155,195	0.01%
Kenvue, Inc.	\$50,000	5.20%	22/3/2063	52,322	0.00%
Keurig Dr Pepper, Inc.	\$300,000	3.95%	15/4/2029	292,366	0.01%
Keurig Dr Pepper, Inc.	\$175,000	3.20%	1/5/2030	160,869	0.01%
Keurig Dr Pepper, Inc.	\$175,000	4.05%	15/4/2032	168,443	0.01%
Keurig Dr Pepper, Inc.	\$100,000	3.35%	15/3/2051	74,528	0.00%
Keurig Dr Pepper, Inc.	\$50,000	4.50%	15/4/2052	45,743	0.00%
KeyBank NA	\$250,000	4.39%	14/12/2027	234,798	0.01%
KeyBank NA	\$150,000	3.90%	13/4/2029	131,474	0.00%
KeyCorp	\$70,000	2.25%	6/4/2027	63,024	0.00%
KeyCorp	\$200,000	2.55%	1/10/2029	169,800	0.01%
KeyCorp	\$50,000	4.79%	1/6/2033	45,956	0.00%
Keysight Technologies, Inc.	\$25,000	3.00%	30/10/2029	22,736	0.00%
KeySpan Gas East Corp.	\$25,000	2.74%	15/8/2026	23,292	0.00%
KeySpan Gas East Corp.	\$55,000	5.82%	1/4/2041	53,454	0.00%
KeySpan Gas East Corp.	\$25,000	3.59%	18/1/2052	17,199	0.00%
Kilroy Realty LP	\$75,000	3.05%	15/2/2030	63,806	0.00%
Kilroy Realty LP	\$200,000	2.50%	15/11/2032	151,723	0.01%
Kilroy Realty LP	\$100,000	2.65%	15/11/2033	75,888	0.00%
Kimberly-Clark Corp.	\$30,000	3.05%	15/8/2025	29,236	0.00%
Kimberly-Clark Corp.	\$250,000	1.05%	15/9/2027	223,125	0.01%
Kimberly-Clark Corp.	\$150,000	2.00%	2/11/2031	126,883	0.00%
Kimberly-Clark Corp.	\$50,000	5.30%	1/3/2041	52,141	0.00%
Kimberly-Clark Corp.	\$20,000	2.88%	7/2/2050	14,403	0.00%
Kimco Realty OP LLC	\$25,000	2.80%	1/10/2026	23,566	0.00%
Kimco Realty OP LLC	\$100,000	1.90%	1/3/2028	88,205	0.00%
Kimco Realty OP LLC	\$200,000	4.60%	1/2/2033	192,966	0.01%
Kimco Realty OP LLC	\$125,000	4.45%	1/9/2047	103,959	0.00%
Kinder Morgan Energy Partners LP	\$30,000	7.30%	15/8/2033	34,082	0.00%
Kinder Morgan Energy Partners LP	\$25,000	6.50%	1/9/2039	26,326	0.00%
Kinder Morgan Energy Partners LP	\$25,000	6.55%	15/9/2040	26,403	0.00%
Kinder Morgan Energy Partners LP	\$35,000	6.38%	1/3/2041	35,944	0.00%
Kinder Morgan Energy Partners LP	\$25,000	5.00%	15/8/2042	22,525	0.00%
Kinder Morgan Energy Partners LP	\$30,000	4.70%	1/11/2042	25,769	0.00%
Kinder Morgan Energy Partners LP	\$40,000	5.00%	1/3/2043	35,814	0.00%
Kinder Morgan Energy Partners LP	\$25,000	5.50%	1/3/2044	23,781	0.00%
Kinder Morgan Energy Partners LP	\$10,000	5.40%	1/9/2044	9,383	0.00%
Kinder Morgan, Inc.	\$75,000	4.30%	1/3/2028	74,109	0.00%
Kinder Morgan, Inc.	\$50,000	7.75%	15/1/2032	57,153	0.00%
Kinder Morgan, Inc.	\$45,000	4.80%	1/2/2033	43,418	0.00%
Kinder Morgan, Inc.	\$105,000	5.20%	1/6/2033	104,434	0.00%
Kinder Morgan, Inc.	\$25,000	5.30%	1/12/2034	24,889	0.00%
Kinder Morgan, Inc.	\$110,000	5.55%	1/6/2045	106,213	0.00%
Kinder Morgan, Inc.	\$65,000	3.60%	15/2/2051	46,619	0.00%
Kinder Morgan, Inc.	\$45,000	5.45%	1/8/2052	43,221	0.00%
Kirby Corp.	\$25,000	4.20%	1/3/2028	24,116	0.00%
Kite Realty Group Trust	\$100,000	4.00%	15/3/2025	97,504	0.00%
KKR Group Finance Co. II LLC	\$125,000	5.50%	1/2/2043	119,457	0.00%
KKR Group Finance Co. III LLC	\$35,000	5.13%	1/6/2044	32,066	0.00%
KKR Group Finance Co. VI LLC	\$125,000	3.75%	1/7/2029	117,184	0.00%
KKR Group Finance Co. VIII LLC	\$50,000	3.50%	25/8/2050	35,319	0.00%
KLA Corp.	\$400,000	4.10%	15/3/2029	398,143	0.01%
KLA Corp.	\$25,000	3.30%	1/3/2050	19,108	0.00%
KLA Corp.	\$50,000	4.95%	15/7/2052	50,542	0.00%
KLA Corp.	\$50,000	5.25%	15/7/2062	51,913	0.00%
Kraft Heinz Foods Co.	\$75,000	3.88%	15/5/2027	73,572	0.00%
Kraft Heinz Foods Co.	\$400,000	4.13%	1/7/2027	504,255	0.01%
Kraft Heinz Foods Co.	\$150,000	4.63%	30/1/2029	151,116	0.01%
Kraft Heinz Foods Co.	\$50,000	4.25%	1/3/2031	48,993	0.00%
Kraft Heinz Foods Co.	\$90,000	5.00%	15/7/2035	90,605	0.00%
Kraft Heinz Foods Co.	\$70,000	6.88%	26/1/2039	81,088	0.00%
Kraft Heinz Foods Co.	\$125,000	4.63%	1/10/2039	116,657	0.00%
Kraft Heinz Foods Co.	\$325,000	5.20%	15/7/2045	318,559	0.01%
Kraft Heinz Foods Co.	\$190,000	4.38%	1/6/2046	166,299	0.01%
Kraft Heinz Foods Co.	\$200,000	4.88%	1/10/2049	189,789	0.01%
Kraft Heinz Foods Co.	\$150,000	5.50%	1/6/2050	154,871	0.01%
Kroger Co.	\$75,000	3.50%	1/2/2026	73,047	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kroger Co.	\$25,000	3.70%	1/8/2027	24,220	0.00%
Kroger Co.	\$100,000	1.70%	15/1/2031	80,944	0.00%
Kroger Co.	\$50,000	3.88%	15/10/2046	39,375	0.00%
Kroger Co.	\$125,000	4.45%	1/2/2047	110,788	0.00%
Kroger Co.	\$50,000	4.65%	15/1/2048	44,878	0.00%
Kroger Co.	\$100,000	5.40%	15/1/2049	100,364	0.00%
Kroger Co.	\$125,000	3.95%	15/1/2050	102,230	0.00%
Kyndryl Holdings, Inc.	\$200,000	3.15%	15/10/2031	167,799	0.01%
L3Harris Technologies, Inc.	\$100,000	5.40%	15/1/2027	102,104	0.00%
L3Harris Technologies, Inc.	\$230,000	4.40%	15/6/2028	227,247	0.01%
L3Harris Technologies, Inc.	\$175,000	5.40%	31/7/2033	182,071	0.01%
L3Harris Technologies, Inc.	\$75,000	6.15%	15/12/2040	82,144	0.00%
L3Harris Technologies, Inc.	\$50,000	5.05%	27/4/2045	49,429	0.00%
Laboratory Corp. of America Holdings	\$25,000	2.30%	1/12/2024	24,314	0.00%
Laboratory Corp. of America Holdings	\$25,000	3.60%	1/9/2027	24,133	0.00%
Laboratory Corp. of America Holdings	\$50,000	2.95%	1/12/2029	45,047	0.00%
Laboratory Corp. of America Holdings	\$85,000	4.70%	1/2/2045	78,380	0.00%
Lam Research Corp.	\$762,000	1.90%	15/6/2030	655,497	0.02%
Lam Research Corp.	\$300,000	2.88%	15/6/2050	214,114	0.01%
Lazard Group LLC	\$25,000	4.50%	19/9/2028	24,309	0.00%
LBJ Infrastructure Group LLC	\$50,000	3.80%	31/12/2057	34,356	0.00%
LC15 Commercial Mortgage Trust 2014	\$104,813	4.01%	10/4/2047	104,444	0.00%
LC17 Commercial Mortgage Trust 2014	\$25,000	3.92%	10/10/2047	24,586	0.00%
LC19 Commercial Mortgage Trust 2015	\$150,000	3.53%	10/2/2048	143,464	0.01%
LC19 Commercial Mortgage Trust 2015	\$21,089	3.18%	10/2/2048	20,392	0.00%
LC23 Commercial Mortgage Trust 2015	\$25,000	3.77%	10/10/2048	24,147	0.00%
Lear Corp.	\$45,000	3.50%	30/5/2030	40,276	0.00%
Lear Corp.	\$50,000	2.60%	15/1/2032	40,841	0.00%
Lear Corp.	\$30,000	5.25%	15/5/2049	27,732	0.00%
Lear Corp.	\$30,000	3.55%	15/1/2052	20,973	0.00%
Legg Mason, Inc.	\$35,000	5.63%	15/1/2044	35,865	0.00%
Leggett & Platt, Inc.	\$50,000	3.50%	15/11/2027	47,215	0.00%
Leggett & Platt, Inc.	\$30,000	4.40%	15/3/2029	29,075	0.00%
Leggett & Platt, Inc.	\$50,000	3.50%	15/11/2051	36,033	0.00%
Leidos, Inc.	\$25,000	3.63%	15/5/2025	24,385	0.00%
Leidos, Inc.	\$225,000	4.38%	15/5/2030	215,272	0.01%
Leland Stanford Junior University	\$150,000	3.65%	1/5/2048	129,321	0.00%
Leland Stanford Junior University	\$150,000	2.41%	1/6/2050	100,470	0.00%
Lennar Corp.	\$200,000	4.75%	29/11/2027	200,018	0.01%
Lennox International, Inc.	\$50,000	5.50%	15/9/2028	51,397	0.00%
Liberty Mutual Group, Inc.	\$40,000	4.57%	1/2/2029	39,149	0.00%
Liberty Mutual Group, Inc.	\$125,000	3.95%	15/10/2050	94,906	0.00%
Liberty Mutual Group, Inc.	\$100,000	5.50%	15/6/2052	98,765	0.00%
Liberty Mutual Group, Inc.	\$5,000	3.95%	15/5/2060	3,614	0.00%
Lincoln National Corp.	\$10,000	6.30%	9/10/2037	10,577	0.00%
Lincoln National Corp.	\$190,000	4.35%	1/3/2048	151,797	0.01%
Linde plc	€300,000	3.63%	12/6/2025	333,410	0.01%
Linde, Inc.	\$50,000	4.80%	5/12/2024	49,889	0.00%
Linde, Inc.	\$50,000	4.70%	5/12/2025	50,088	0.00%
Linde, Inc.	\$100,000	2.00%	10/8/2050	58,951	0.00%
Lockheed Martin Corp.	\$50,000	4.95%	15/10/2025	50,453	0.00%
Lockheed Martin Corp.	\$50,000	3.55%	15/1/2026	49,130	0.00%
Lockheed Martin Corp.	\$50,000	5.10%	15/11/2027	51,618	0.00%
Lockheed Martin Corp.	\$50,000	4.45%	15/5/2028	50,307	0.00%
Lockheed Martin Corp.	\$125,000	3.90%	15/6/2032	120,554	0.00%
Lockheed Martin Corp.	\$50,000	5.25%	15/1/2033	53,065	0.00%
Lockheed Martin Corp.	\$25,000	3.60%	1/3/2035	22,881	0.00%
Lockheed Martin Corp.	\$10,000	4.50%	15/5/2036	9,903	0.00%
Lockheed Martin Corp.	\$50,000	6.15%	1/9/2036	56,647	0.00%
Lockheed Martin Corp.	\$25,000	5.72%	1/6/2040	27,250	0.00%
Lockheed Martin Corp.	\$40,000	4.07%	15/12/2042	36,161	0.00%
Lockheed Martin Corp.	\$250,000	3.80%	1/3/2045	215,427	0.01%
Lockheed Martin Corp.	\$100,000	4.70%	15/5/2046	98,003	0.00%
Lockheed Martin Corp.	\$50,000	4.09%	15/9/2052	44,430	0.00%
Lockheed Martin Corp.	\$100,000	4.15%	15/6/2053	89,631	0.00%
Lockheed Martin Corp.	\$170,000	5.70%	15/11/2054	191,648	0.01%
Lockheed Martin Corp.	\$100,000	5.20%	15/2/2055	105,249	0.00%
Lockheed Martin Corp.	\$50,000	4.30%	15/6/2062	44,983	0.00%
Lockheed Martin Corp.	\$50,000	5.90%	15/11/2063	58,411	0.00%
Loews Corp.	\$55,000	3.75%	1/4/2026	53,612	0.00%
Los Angeles Community College District	\$250,000	2.11%	1/8/2032	207,414	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Los Angeles Community College District	\$10,000	6.75%	1/8/2049	12,477	0.00%
Los Angeles County Public Works Financing Authority	\$15,000	7.62%	1/8/2040	18,569	0.00%
Los Angeles Department of Water & Power	\$60,000	5.72%	1/7/2039	64,296	0.00%
Los Angeles Department of Water & Power	\$25,000	6.57%	1/7/2045	29,600	0.00%
Los Angeles Department of Water & Power	\$25,000	6.60%	1/7/2050	30,165	0.00%
Los Angeles Unified School District	\$85,000	5.75%	1/7/2034	90,525	0.00%
Los Angeles Unified School District	\$45,000	6.76%	1/7/2034	50,897	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	\$46,172	5.08%	1/6/2031	46,514	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	\$100,000	4.15%	1/2/2033	96,688	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	\$100,000	4.28%	1/2/2036	96,381	0.00%
Louisiana Local Government Environmental Facilities & Community Development Auth	\$50,000	5.20%	1/12/2039	51,495	0.00%
Louisville Gas & Electric Co.	\$10,000	3.30%	1/10/2025	9,759	0.00%
Louisville Gas & Electric Co.	\$25,000	5.45%	15/4/2033	26,069	0.00%
Louisville Gas & Electric Co.	\$25,000	4.25%	1/4/2049	21,250	0.00%
Lowe's Cos, Inc.	\$250,000	4.40%	8/9/2025	248,372	0.01%
Lowe's Cos, Inc.	\$100,000	2.50%	15/4/2026	95,272	0.00%
Lowe's Cos, Inc.	\$50,000	3.35%	1/4/2027	48,194	0.00%
Lowe's Cos, Inc.	\$625,000	1.30%	15/4/2028	549,152	0.02%
Lowe's Cos, Inc.	\$50,000	1.70%	15/9/2028	44,240	0.00%
Lowe's Cos, Inc.	\$25,000	2.63%	1/4/2031	21,910	0.00%
Lowe's Cos, Inc.	\$150,000	3.75%	1/4/2032	140,287	0.00%
Lowe's Cos, Inc.	\$200,000	5.00%	15/4/2033	204,285	0.01%
Lowe's Cos, Inc.	\$50,000	2.80%	15/9/2041	36,493	0.00%
Lowe's Cos, Inc.	\$100,000	4.65%	15/4/2042	93,181	0.00%
Lowe's Cos, Inc.	\$275,000	3.70%	15/4/2046	217,461	0.01%
Lowe's Cos, Inc.	\$25,000	4.05%	3/5/2047	20,621	0.00%
Lowe's Cos, Inc.	\$125,000	4.55%	5/4/2049	110,422	0.00%
Lowe's Cos, Inc.	\$175,000	3.00%	15/10/2050	119,186	0.00%
Lowe's Cos, Inc.	\$100,000	3.50%	1/4/2051	74,655	0.00%
Lowe's Cos, Inc.	\$125,000	5.63%	15/4/2053	131,774	0.00%
Lowe's Cos, Inc.	\$50,000	5.75%	1/7/2053	53,115	0.00%
Lowe's Cos, Inc.	\$75,000	4.45%	1/4/2062	63,564	0.00%
Lowe's Cos, Inc.	\$75,000	5.80%	15/9/2062	79,265	0.00%
LPL Holdings, Inc.	\$50,000	6.75%	17/11/2028	53,246	0.00%
LXP Industrial Trust	\$95,000	2.38%	1/10/2031	76,564	0.00%
LYB International Finance III LLC	\$100,000	3.38%	1/10/2040	76,843	0.00%
LYB International Finance III LLC	\$275,000	4.20%	15/10/2049	219,398	0.01%
LYB International Finance III LLC	\$85,000	4.20%	1/5/2050	67,937	0.00%
LyondellBasell Industries NV	\$75,000	4.63%	26/2/2055	65,297	0.00%
M&T Bank Corp.	\$50,000	7.41%	30/10/2029	53,850	0.00%
M&T Bank Corp.	\$300,000	5.05%	27/1/2034	284,214	0.01%
Magellan Midstream Partners LP	\$30,000	3.25%	1/6/2030	27,228	0.00%
Magellan Midstream Partners LP	\$35,000	5.15%	15/10/2043	32,783	0.00%
Magellan Midstream Partners LP	\$55,000	4.25%	15/9/2046	44,362	0.00%
Magellan Midstream Partners LP	\$30,000	4.20%	3/10/2047	23,830	0.00%
Magellan Midstream Partners LP	\$30,000	4.85%	1/2/2049	26,586	0.00%
Magellan Midstream Partners LP	\$50,000	3.95%	1/3/2050	38,280	0.00%
ManpowerGroup, Inc.	€200,000	3.50%	30/6/2027	221,202	0.01%
Manufacturers & Traders Trust Co.	\$450,000	4.70%	27/1/2028	437,477	0.01%
Marathon Oil Corp.	\$150,000	4.40%	15/7/2027	146,422	0.01%
Marathon Oil Corp.	\$75,000	6.80%	15/3/2032	81,214	0.00%
Marathon Oil Corp.	\$15,000	6.60%	1/10/2037	15,878	0.00%
Marathon Oil Corp.	\$25,000	5.20%	1/6/2045	22,176	0.00%
Marathon Petroleum Corp.	\$135,000	5.13%	15/12/2026	136,549	0.00%
Marathon Petroleum Corp.	\$100,000	3.80%	1/4/2028	95,601	0.00%
Marathon Petroleum Corp.	\$20,000	6.50%	1/3/2041	21,537	0.00%
Marathon Petroleum Corp.	\$50,000	4.75%	15/9/2044	44,778	0.00%
Marathon Petroleum Corp.	\$35,000	4.50%	1/4/2048	29,366	0.00%
Marathon Petroleum Corp.	\$75,000	5.00%	15/9/2054	65,959	0.00%
Markel Group, Inc.	\$100,000	4.30%	1/11/2047	81,576	0.00%
Markel Group, Inc.	\$10,000	5.00%	20/5/2049	9,272	0.00%
Markel Group, Inc.	\$100,000	4.15%	17/9/2050	81,298	0.00%
Marriott International, Inc.	\$32,000	3.13%	15/6/2026	30,729	0.00%
Marriott International, Inc.	\$35,000	4.65%	1/12/2028	34,845	0.00%
Marriott International, Inc.	\$30,000	4.90%	15/4/2029	30,193	0.00%
Marriott International, Inc.	\$100,000	4.63%	15/6/2030	98,323	0.00%
Marriott International, Inc.	\$250,000	2.85%	15/4/2031	216,834	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Marriott International, Inc.	\$50,000	3.50%	15/10/2032	44,583	0.00%
Marriott International, Inc.	\$100,000	2.75%	15/10/2033	82,533	0.00%
Mars, Inc.	\$100,000	2.70%	1/4/2025	97,327	0.00%
Mars, Inc.	\$50,000	4.65%	20/4/2031	50,154	0.00%
Mars, Inc.	\$100,000	1.63%	16/7/2032	79,383	0.00%
Mars, Inc.	\$100,000	4.75%	20/4/2033	100,803	0.00%
Mars, Inc.	\$25,000	3.88%	1/4/2039	21,930	0.00%
Mars, Inc.	\$175,000	2.38%	16/7/2040	125,215	0.00%
Mars, Inc.	\$100,000	3.95%	1/4/2049	84,350	0.00%
Mars, Inc.	\$25,000	4.20%	1/4/2059	21,478	0.00%
Marsh & McLennan Cos, Inc.	\$400,000	3.75%	14/3/2026	392,373	0.01%
Marsh & McLennan Cos, Inc.	€100,000	1.98%	21/3/2030	104,088	0.00%
Marsh & McLennan Cos, Inc.	\$100,000	2.25%	15/11/2030	86,391	0.00%
Marsh & McLennan Cos, Inc.	\$100,000	4.75%	15/3/2039	97,337	0.00%
Marsh & McLennan Cos, Inc.	\$35,000	4.20%	1/3/2048	30,578	0.00%
Marsh & McLennan Cos, Inc.	\$125,000	4.90%	15/3/2049	120,900	0.00%
Marsh & McLennan Cos, Inc.	\$75,000	2.90%	15/12/2051	50,453	0.00%
Marsh & McLennan Cos, Inc.	\$50,000	6.25%	1/11/2052	57,774	0.00%
Martin Marietta Materials, Inc.	\$35,000	2.50%	15/3/2030	30,854	0.00%
Martin Marietta Materials, Inc.	\$150,000	2.40%	15/7/2031	127,772	0.00%
Martin Marietta Materials, Inc.	\$25,000	4.25%	15/12/2047	22,048	0.00%
Martin Marietta Materials, Inc.	\$46,000	3.20%	15/7/2051	34,179	0.00%
Marvell Technology, Inc.	\$300,000	2.45%	15/4/2028	271,388	0.01%
Masco Corp.	\$25,000	3.50%	15/11/2027	23,737	0.00%
Masco Corp.	\$150,000	1.50%	15/2/2028	131,340	0.00%
Masco Corp.	\$30,000	2.00%	1/10/2030	24,805	0.00%
Masco Corp.	\$25,000	3.13%	15/2/2051	17,517	0.00%
Mass General Brigham, Inc.	\$20,000	3.19%	1/7/2049	14,718	0.00%
Mass General Brigham, Inc.	\$50,000	3.34%	1/7/2060	35,749	0.00%
Massachusetts Electric Co.	\$55,000	5.90%	15/11/2039	56,025	0.00%
Massachusetts Electric Co.	\$90,000	4.00%	15/8/2046	69,884	0.00%
Massachusetts Institute of Technology	\$100,000	3.96%	1/7/2038	90,644	0.00%
Massachusetts Institute of Technology	\$15,000	2.99%	1/7/2050	11,243	0.00%
Massachusetts Institute of Technology	\$100,000	3.07%	1/4/2052	75,534	0.00%
Massachusetts Institute of Technology	\$50,000	5.60%	1/7/2111	57,669	0.00%
Massachusetts Institute of Technology	\$60,000	3.89%	1/7/2116	47,610	0.00%
Massachusetts Mutual Life Insurance Co.	\$100,000	3.20%	1/12/2061	64,799	0.00%
Massachusetts Mutual Life Insurance Co.	\$10,000	4.50%	15/4/2065	7,721	0.00%
Massachusetts Mutual Life Insurance Co.	\$100,000	5.08%	15/2/2069	90,163	0.00%
Massachusetts Mutual Life Insurance Co.	\$40,000	3.73%	15/10/2070	27,421	0.00%
Massachusetts School Building Authority	\$90,000	3.40%	15/10/2040	77,225	0.00%
Massachusetts School Building Authority	\$30,000	2.95%	15/5/2043	22,579	0.00%
MassMutual Global Funding II	\$200,000	4.50%	10/4/2026	199,449	0.01%
MassMutual Global Funding II	\$300,000	5.05%	14/6/2028	304,236	0.01%
MassMutual Global Funding II	\$300,000	2.15%	9/3/2031	248,897	0.01%
MasTec, Inc.	\$50,000	4.50%	15/8/2028	46,995	0.00%
Mastercard, Inc.	\$160,000	2.00%	3/3/2025	155,106	0.01%
Mastercard, Inc.	\$100,000	2.95%	21/11/2026	96,405	0.00%
Mastercard, Inc.	\$100,000	4.88%	9/3/2028	103,195	0.00%
Mastercard, Inc.	€100,000	1.00%	22/2/2029	101,469	0.00%
Mastercard, Inc.	\$40,000	2.95%	1/6/2029	37,659	0.00%
Mastercard, Inc.	\$100,000	1.90%	15/3/2031	85,471	0.00%
Mastercard, Inc.	\$200,000	2.00%	18/11/2031	168,962	0.01%
Mastercard, Inc.	\$75,000	3.95%	26/2/2048	67,246	0.00%
Mastercard, Inc.	\$60,000	3.65%	1/6/2049	50,759	0.00%
Mastercard, Inc.	\$150,000	3.85%	26/3/2050	131,405	0.00%
Mastercard, Inc.	\$125,000	2.95%	15/3/2051	92,797	0.00%
Mattel, Inc.	\$75,000	3.38%	1/4/2026	71,418	0.00%
Mattel, Inc.	\$50,000	5.45%	1/11/2041	44,778	0.00%
Mayo Clinic	\$100,000	3.20%	15/11/2061	70,227	0.00%
McCormick & Co., Inc.	\$25,000	3.40%	15/8/2027	23,884	0.00%
McCormick & Co., Inc.	\$100,000	2.50%	15/4/2030	87,587	0.00%
McCormick & Co., Inc.	\$50,000	4.95%	15/4/2033	50,194	0.00%
McDonald's Corp.	CAD145,000	3.13%	4/3/2025	107,868	0.00%
McDonald's Corp.	\$75,000	3.38%	26/5/2025	73,542	0.00%
McDonald's Corp.	\$85,000	3.70%	30/1/2026	83,595	0.00%
McDonald's Corp.	€100,000	0.90%	15/6/2026	105,083	0.00%
McDonald's Corp.	\$325,000	3.50%	1/7/2027	315,911	0.01%
McDonald's Corp.	\$25,000	3.80%	1/4/2028	24,388	0.00%
McDonald's Corp.	€115,000	0.25%	4/10/2028	112,009	0.00%
McDonald's Corp.	\$75,000	2.63%	1/9/2029	68,650	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
McDonald's Corp.	\$100,000	3.60%	1/7/2030	94,908	0.00%
McDonald's Corp.	€300,000	3.88%	20/2/2031	344,247	0.01%
McDonald's Corp.	€200,000	4.13%	28/11/2035	232,842	0.01%
McDonald's Corp.	\$75,000	4.70%	9/12/2035	74,039	0.00%
McDonald's Corp.	\$25,000	5.70%	1/2/2039	26,873	0.00%
McDonald's Corp.	\$15,000	3.63%	1/5/2043	12,458	0.00%
McDonald's Corp.	\$125,000	4.88%	9/12/2045	123,223	0.00%
McDonald's Corp.	\$175,000	4.45%	1/3/2047	160,696	0.01%
McDonald's Corp.	\$25,000	4.45%	1/9/2048	23,175	0.00%
McDonald's Corp.	\$145,000	3.63%	1/9/2049	116,534	0.00%
McDonald's Corp.	\$200,000	4.20%	1/4/2050	177,714	0.01%
McDonald's Corp.	\$55,000	5.15%	9/9/2052	55,963	0.00%
McKesson Corp.	\$50,000	5.25%	15/2/2026	50,010	0.00%
MDC Holdings, Inc.	\$50,000	2.50%	15/1/2031	41,011	0.00%
MDC Holdings, Inc.	\$50,000	3.97%	6/8/2061	32,651	0.00%
MedStar Health, Inc.	\$10,000	3.63%	15/8/2049	7,612	0.00%
Medtronic Global Holdings SCA	€200,000	0.00%	15/10/2025	208,813	0.01%
Medtronic Global Holdings SCA	€123,000	2.63%	15/10/2025	134,112	0.00%
Medtronic Global Holdings SCA	€600,000	1.13%	7/3/2027	626,503	0.02%
Medtronic Global Holdings SCA	\$50,000	4.25%	30/3/2028	49,819	0.00%
Medtronic Global Holdings SCA	€100,000	1.00%	2/7/2031	95,489	0.00%
Medtronic Global Holdings SCA	€100,000	3.13%	15/10/2031	110,846	0.00%
Medtronic Global Holdings SCA	€100,000	0.75%	15/10/2032	91,008	0.00%
Medtronic Global Holdings SCA	\$65,000	4.50%	30/3/2033	65,004	0.00%
Medtronic Global Holdings SCA	€104,000	3.38%	15/10/2034	115,915	0.00%
Medtronic Global Holdings SCA	€100,000	1.50%	2/7/2039	84,237	0.00%
Medtronic Global Holdings SCA	€100,000	1.63%	15/10/2050	75,186	0.00%
Medtronic, Inc.	\$118,000	4.38%	15/3/2035	115,243	0.00%
Medtronic, Inc.	\$100,000	4.00%	1/4/2043	88,642	0.00%
Medtronic, Inc.	\$71,000	4.63%	15/3/2045	69,151	0.00%
Memorial Health Services	\$55,000	3.45%	1/11/2049	41,676	0.00%
Memorial Sloan-Kettering Cancer Center	\$100,000	2.96%	1/1/2050	70,839	0.00%
Memorial Sloan-Kettering Cancer Center	\$30,000	4.20%	1/7/2055	26,358	0.00%
Merck & Co., Inc.	\$350,000	2.75%	10/2/2025	342,251	0.01%
Merck & Co., Inc.	\$200,000	0.75%	24/2/2026	185,436	0.01%
Merck & Co., Inc.	\$100,000	1.70%	10/6/2027	91,769	0.00%
Merck & Co., Inc.	\$50,000	4.05%	17/5/2028	49,846	0.00%
Merck & Co., Inc.	\$50,000	1.90%	10/12/2028	45,025	0.00%
Merck & Co., Inc.	\$50,000	3.40%	7/3/2029	48,013	0.00%
Merck & Co., Inc.	\$100,000	4.30%	17/5/2030	99,986	0.00%
Merck & Co., Inc.	\$125,000	2.15%	10/12/2031	106,813	0.00%
Merck & Co., Inc.	\$75,000	4.50%	17/5/2033	75,535	0.00%
Merck & Co., Inc.	\$75,000	3.90%	7/3/2039	68,235	0.00%
Merck & Co., Inc.	\$350,000	2.35%	24/6/2040	254,347	0.01%
Merck & Co., Inc.	\$60,000	3.60%	15/9/2042	50,940	0.00%
Merck & Co., Inc.	\$50,000	4.90%	17/5/2044	50,607	0.00%
Merck & Co., Inc.	\$200,000	3.70%	10/2/2045	170,155	0.01%
Merck & Co., Inc.	\$50,000	4.00%	7/3/2049	44,175	0.00%
Merck & Co., Inc.	\$400,000	2.75%	10/12/2051	275,549	0.01%
Merck & Co., Inc.	\$125,000	2.90%	10/12/2061	83,744	0.00%
Merck & Co., Inc.	\$50,000	5.15%	17/5/2063	52,297	0.00%
Mercury General Corp.	\$10,000	4.40%	15/3/2027	9,571	0.00%
Met Tower Global Funding	\$200,000	3.70%	13/6/2025	196,470	0.01%
Meta Platforms, Inc.	\$390,000	3.50%	15/8/2027	379,597	0.01%
Meta Platforms, Inc.	\$250,000	4.60%	15/5/2028	253,861	0.01%
Meta Platforms, Inc.	\$315,000	3.85%	15/8/2032	299,562	0.01%
Meta Platforms, Inc.	\$165,000	4.45%	15/8/2052	151,831	0.01%
Meta Platforms, Inc.	\$200,000	5.60%	15/5/2053	217,136	0.01%
Meta Platforms, Inc.	\$90,000	4.65%	15/8/2062	83,995	0.00%
Meta Platforms, Inc.	\$100,000	5.75%	15/5/2063	109,620	0.00%
MetLife, Inc.	\$100,000	5.38%	15/7/2033	104,318	0.00%
MetLife, Inc.	\$150,000	6.40%	15/12/2036	154,703	0.01%
MetLife, Inc.	\$20,000	10.75%	1/8/2039	27,034	0.00%
MetLife, Inc.	\$35,000	4.13%	13/8/2042	31,073	0.00%
MetLife, Inc.	\$40,000	4.88%	13/11/2043	39,022	0.00%
MetLife, Inc.	\$225,000	4.05%	1/3/2045	195,765	0.01%
MetLife, Inc.	\$50,000	4.60%	13/5/2046	47,628	0.00%
MetLife, Inc.	\$125,000	5.00%	15/7/2052	124,263	0.00%
MetLife, Inc.	\$50,000	5.25%	15/1/2054	51,461	0.00%
Metropolitan Edison Co.	\$55,000	4.30%	15/1/2029	53,256	0.00%
Metropolitan Life Global Funding I	€200,000	1.75%	25/5/2025	215,681	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Metropolitan Life Global Funding I	\$150,000	4.05%	25/8/2025	147,997	0.01%
Metropolitan Life Global Funding I	£200,000	0.63%	8/12/2027	222,112	0.01%
Metropolitan Life Global Funding I	CAD70,000	1.95%	20/3/2028	48,312	0.00%
Metropolitan Life Global Funding I	CAD265,000	2.45%	12/1/2029	184,259	0.01%
Metropolitan Life Global Funding I	\$150,000	4.30%	25/8/2029	145,775	0.01%
Metropolitan Life Global Funding I	£200,000	5.00%	10/1/2030	262,528	0.01%
Metropolitan Life Global Funding I	CAD15,000	3.39%	9/4/2030	10,773	0.00%
Metropolitan Life Global Funding I	€200,000	3.75%	5/12/2030	226,770	0.01%
Metropolitan Life Global Funding I	\$300,000	5.15%	28/3/2033	305,285	0.01%
Metropolitan Transportation Authority	\$50,000	7.34%	15/11/2039	62,031	0.00%
Metropolitan Transportation Authority	\$40,000	6.67%	15/11/2039	44,038	0.00%
Metropolitan Transportation Authority	\$50,000	5.18%	15/11/2049	48,369	0.00%
Metropolitan Washington Airports Authority Dulles Toll Road Revenue	\$25,000	7.46%	1/10/2046	31,744	0.00%
Metropolitan Water Reclamation District of Greater Chicago	\$10,000	5.72%	1/12/2038	10,675	0.00%
Michigan Finance Authority	\$25,000	3.08%	1/12/2034	21,815	0.00%
Michigan Finance Authority	\$25,000	3.38%	1/12/2040	20,916	0.00%
Michigan State University	\$50,000	4.17%	15/8/2122	40,318	0.00%
Michigan Strategic Fund	\$25,000	3.23%	1/9/2047	19,481	0.00%
Microchip Technology, Inc.	\$50,000	4.25%	1/9/2025	49,228	0.00%
Micron Technology, Inc.	\$5,000	4.19%	15/2/2027	4,904	0.00%
Micron Technology, Inc.	\$50,000	3.37%	1/11/2041	37,558	0.00%
Micron Technology, Inc.	\$50,000	3.48%	1/11/2051	36,476	0.00%
Microsoft Corp.	\$1,330,000	3.13%	3/11/2025	1,299,237	0.03%
Microsoft Corp.	\$1,350,000	2.40%	8/8/2026	1,288,343	0.03%
Microsoft Corp.	€300,000	3.13%	6/12/2028	341,350	0.01%
Microsoft Corp.	\$100,000	1.35%	15/9/2030	83,233	0.00%
Microsoft Corp.	\$187,000	4.10%	6/2/2037	183,663	0.01%
Microsoft Corp.	\$400,000	3.75%	12/2/2045	358,166	0.01%
Microsoft Corp.	\$400,000	3.70%	8/8/2046	350,957	0.01%
Microsoft Corp.	\$625,000	2.53%	1/6/2050	427,535	0.01%
Microsoft Corp.	\$100,000	2.50%	15/9/2050	67,657	0.00%
Microsoft Corp.	\$288,000	2.92%	17/3/2052	212,160	0.01%
Microsoft Corp.	\$249,000	2.68%	1/6/2060	167,125	0.01%
Microsoft Corp.	\$81,000	3.04%	17/3/2062	58,585	0.00%
Mid-America Apartments LP	\$100,000	1.10%	15/9/2026	90,754	0.00%
Mid-America Apartments LP	\$125,000	4.20%	15/6/2028	122,341	0.00%
Mid-America Apartments LP	\$50,000	2.75%	15/3/2030	43,832	0.00%
Mid-America Apartments LP	\$100,000	2.88%	15/9/2051	65,575	0.00%
MidAmerican Energy Co.	\$125,000	4.80%	15/9/2043	117,863	0.00%
MidAmerican Energy Co.	\$70,000	4.40%	15/10/2044	62,636	0.00%
MidAmerican Energy Co.	\$150,000	3.95%	1/8/2047	125,277	0.00%
MidAmerican Energy Co.	\$45,000	3.65%	1/8/2048	35,828	0.00%
MidAmerican Energy Co.	\$50,000	4.25%	15/7/2049	43,762	0.00%
MidAmerican Energy Co.	\$50,000	5.85%	15/9/2054	55,390	0.00%
Mid-Atlantic Interstate Transmission LLC	\$50,000	4.10%	15/5/2028	48,350	0.00%
Midwest Connector Capital Co. LLC	\$50,000	4.63%	1/4/2029	48,092	0.00%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	\$717,500	6.50%	20/6/2027	719,551	0.02%
Mississippi Power Co.	\$50,000	4.25%	15/3/2042	42,724	0.00%
Mohawk Capital Finance SA	€100,000	1.75%	12/6/2027	104,436	0.00%
Mohawk Industries, Inc.	\$50,000	5.85%	18/9/2028	51,828	0.00%
Molson Coors Beverage Co.	\$165,000	3.00%	15/7/2026	157,991	0.01%
Molson Coors Beverage Co.	\$175,000	4.20%	15/7/2046	149,345	0.01%
Molson Coors International LP	CAD25,000	3.44%	15/7/2026	18,456	0.00%
Mondelez International Holdings Netherlands BV	\$200,000	4.25%	15/9/2025	197,480	0.01%
Mondelez International Holdings Netherlands BV	€100,000	0.00%	22/9/2026	102,213	0.00%
Mondelez International Holdings Netherlands BV	€100,000	0.25%	9/9/2029	95,152	0.00%
Mondelez International Holdings Netherlands BV	€100,000	1.25%	9/9/2041	78,233	0.00%
Mondelez International, Inc.	CAD5,000	3.25%	7/3/2025	3,718	0.00%
Mondelez International, Inc.	\$225,000	1.50%	4/5/2025	214,593	0.01%
Mondelez International, Inc.	\$100,000	2.63%	17/3/2027	94,292	0.00%
Mondelez International, Inc.	\$100,000	2.75%	13/4/2030	90,348	0.00%
Mondelez International, Inc.	\$50,000	1.88%	15/10/2032	40,749	0.00%
Mondelez International, Inc.	\$75,000	2.63%	4/9/2050	50,349	0.00%
Monongahela Power Co.	\$40,000	5.85%	15/2/2034	42,006	0.00%
Monongahela Power Co.	\$40,000	5.40%	15/12/2043	39,152	0.00%
Moody's Corp.	\$250,000	2.75%	19/8/2041	182,280	0.01%
Moody's Corp.	\$50,000	3.25%	20/5/2050	36,947	0.00%
Morgan Stanley	\$200,000	5.00%	24/11/2025	199,734	0.01%
Morgan Stanley	\$125,000	3.88%	27/1/2026	122,463	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley	\$400,000	2.19%	28/4/2026	384,166	0.01%
Morgan Stanley	\$100,000	4.68%	17/7/2026	99,076	0.00%
Morgan Stanley	\$100,000	3.13%	27/7/2026	95,729	0.00%
Morgan Stanley	\$500,000	6.14%	16/10/2026	509,128	0.01%
Morgan Stanley	\$425,000	0.99%	10/12/2026	391,145	0.01%
Morgan Stanley	\$80,000	5.05%	28/1/2027	80,068	0.00%
Morgan Stanley	£200,000	2.63%	9/3/2027	240,975	0.01%
Morgan Stanley	\$200,000	3.95%	23/4/2027	194,117	0.01%
Morgan Stanley	\$250,000	1.59%	4/5/2027	230,286	0.01%
Morgan Stanley	CAD100,000	1.78%	4/8/2027	70,597	0.00%
Morgan Stanley	€1,100,000	0.41%	29/10/2027	1,115,790	0.03%
Morgan Stanley	\$600,000	2.48%	21/1/2028	556,861	0.02%
Morgan Stanley	\$5,000	3.59%	22/7/2028	4,772	0.00%
Morgan Stanley	\$400,000	3.77%	24/1/2029	381,406	0.01%
Morgan Stanley	\$80,000	5.12%	1/2/2029	80,320	0.00%
Morgan Stanley	\$200,000	5.16%	20/4/2029	200,934	0.01%
Morgan Stanley	\$140,000	5.45%	20/7/2029	142,649	0.01%
Morgan Stanley	\$140,000	6.41%	1/11/2029	148,475	0.01%
Morgan Stanley	\$445,000	4.43%	23/1/2030	433,484	0.01%
Morgan Stanley	\$375,000	2.70%	22/1/2031	328,489	0.01%
Morgan Stanley	€200,000	0.50%	7/2/2031	182,971	0.01%
Morgan Stanley	\$100,000	1.79%	13/2/2032	79,791	0.00%
Morgan Stanley	€100,000	2.95%	7/5/2032	104,547	0.00%
Morgan Stanley	\$500,000	2.24%	21/7/2032	408,561	0.01%
Morgan Stanley	\$250,000	2.51%	20/10/2032	207,344	0.01%
Morgan Stanley	\$300,000	2.94%	21/1/2033	254,985	0.01%
Morgan Stanley	\$100,000	4.89%	20/7/2033	97,527	0.00%
Morgan Stanley	£100,000	5.79%	18/11/2033	135,957	0.00%
Morgan Stanley	€300,000	5.15%	25/1/2034	363,976	0.01%
Morgan Stanley	\$800,000	5.25%	21/4/2034	799,174	0.02%
Morgan Stanley	\$140,000	6.63%	1/11/2034	155,111	0.01%
Morgan Stanley	\$450,000	2.48%	16/9/2036	357,197	0.01%
Morgan Stanley	\$100,000	5.95%	19/1/2038	101,258	0.00%
Morgan Stanley	\$275,000	3.97%	22/7/2038	241,103	0.01%
Morgan Stanley	\$50,000	4.46%	22/4/2039	46,099	0.00%
Morgan Stanley	\$200,000	3.22%	22/4/2042	154,443	0.01%
Morgan Stanley	\$125,000	6.38%	24/7/2042	144,776	0.01%
Morgan Stanley	\$225,000	4.30%	27/1/2045	203,204	0.01%
Morgan Stanley	\$150,000	4.38%	22/1/2047	135,202	0.00%
Morgan Stanley	\$250,000	2.80%	25/1/2052	166,776	0.01%
Morgan Stanley Bank NA	\$250,000	5.88%	30/10/2026	257,456	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$35,000	3.73%	15/5/2048	33,877	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2015	\$200,000	3.53%	15/10/2048	192,325	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	\$67,746	3.27%	15/1/2049	64,962	0.00%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	\$200,000	3.33%	15/5/2049	190,498	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2016	\$375,000	3.72%	15/12/2049	357,475	0.01%
Morgan Stanley Bank of America Merrill Lynch Trust 2017	\$200,000	3.60%	15/5/2050	189,040	0.01%
Morgan Stanley Capital I Trust 2016	\$24,970	3.33%	15/3/2049	23,756	0.00%
Morgan Stanley Capital I Trust 2017	\$625,000	3.59%	15/12/2050	590,158	0.02%
Morgan Stanley Capital I Trust 2018	\$25,000	4.31%	15/12/2051	24,008	0.00%
Mosaic Co.	\$150,000	4.05%	15/11/2027	146,354	0.01%
Mosaic Co.	\$25,000	5.45%	15/11/2033	25,509	0.00%
Mosaic Co.	\$160,000	5.63%	15/11/2043	157,848	0.01%
Motorola Solutions, Inc.	\$300,000	2.30%	15/11/2030	253,363	0.01%
Motorola Solutions, Inc.	\$100,000	2.75%	24/5/2031	85,396	0.00%
Mount Sinai Hospital	\$75,000	3.39%	1/7/2050	52,609	0.00%
Mount Sinai Hospitals Group, Inc.	\$10,000	3.74%	1/7/2049	7,702	0.00%
MPLX LP	\$90,000	1.75%	1/3/2026	84,201	0.00%
MPLX LP	\$50,000	4.13%	1/3/2027	48,962	0.00%
MPLX LP	\$50,000	4.25%	1/12/2027	48,853	0.00%
MPLX LP	\$140,000	4.00%	15/3/2028	135,119	0.00%
MPLX LP	\$55,000	2.65%	15/8/2030	47,511	0.00%
MPLX LP	\$95,000	5.00%	1/3/2033	93,165	0.00%
MPLX LP	\$280,000	4.50%	15/4/2038	249,308	0.01%
MPLX LP	\$125,000	5.20%	1/3/2047	116,237	0.00%
MPLX LP	\$25,000	5.20%	1/12/2047	22,850	0.00%
MPLX LP	\$75,000	4.70%	15/4/2048	64,795	0.00%
MPLX LP	\$100,000	5.50%	15/2/2049	96,871	0.00%
MPLX LP	\$100,000	4.95%	14/3/2052	89,293	0.00%
MPLX LP	\$30,000	4.90%	15/4/2058	25,534	0.00%
MSCI, Inc.	\$250,000	3.25%	15/8/2033	209,208	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Municipal Electric Authority of Georgia	\$74,000	6.64%	1/4/2057	84,690	0.00%
Municipal Electric Authority of Georgia	\$24,000	7.06%	1/4/2057	26,768	0.00%
Mutual of Omaha Cos Global Funding	\$200,000	5.80%	27/7/2026	204,034	0.01%
Mylan, Inc.	\$50,000	4.55%	15/4/2028	48,589	0.00%
Mylan, Inc.	\$90,000	5.20%	15/4/2048	74,600	0.00%
Narragansett Electric Co.	\$100,000	3.40%	9/4/2030	91,227	0.00%
Nasdaq, Inc.	\$100,000	5.65%	28/6/2025	100,961	0.00%
Nasdaq, Inc.	\$100,000	5.35%	28/6/2028	102,974	0.00%
Nasdaq, Inc.	€200,000	4.50%	15/2/2032	236,501	0.01%
Nasdaq, Inc.	€100,000	0.90%	30/7/2033	87,555	0.00%
Nasdaq, Inc.	\$60,000	5.55%	15/2/2034	62,443	0.00%
Nasdaq, Inc.	\$200,000	2.50%	21/12/2040	138,997	0.00%
Nasdaq, Inc.	\$60,000	5.95%	15/8/2053	64,607	0.00%
Nasdaq, Inc.	\$60,000	6.10%	28/6/2063	65,129	0.00%
National Fuel Gas Co.	\$25,000	5.50%	15/1/2026	25,014	0.00%
National Fuel Gas Co.	\$55,000	2.95%	1/3/2031	46,132	0.00%
National Grid North America, Inc.	€200,000	0.41%	20/1/2026	208,383	0.01%
National Grid North America, Inc.	€100,000	1.05%	20/1/2031	93,334	0.00%
National Rural Utilities Cooperative Finance Corp.	\$515,000	1.88%	7/2/2025	497,197	0.01%
National Rural Utilities Cooperative Finance Corp.	\$100,000	1.00%	15/6/2026	91,843	0.00%
National Rural Utilities Cooperative Finance Corp.	\$10,000	2.40%	15/3/2030	8,670	0.00%
National Rural Utilities Cooperative Finance Corp.	\$40,000	4.02%	1/11/2032	37,514	0.00%
National Rural Utilities Cooperative Finance Corp.	\$45,000	5.80%	15/1/2033	47,709	0.00%
National Rural Utilities Cooperative Finance Corp.	\$20,000	4.40%	1/11/2048	17,500	0.00%
National Rural Utilities Cooperative Finance Corp.	\$190,000	4.30%	15/3/2049	165,668	0.01%
National Securities Clearing Corp.	\$125,000	1.50%	23/4/2025	119,699	0.00%
Nationwide Children's Hospital, Inc.	\$25,000	4.56%	1/11/2052	23,458	0.00%
Nationwide Financial Services, Inc.	\$25,000	5.30%	18/11/2044	22,847	0.00%
Nationwide Financial Services, Inc.	\$70,000	3.90%	30/11/2049	55,473	0.00%
Nationwide Mutual Insurance Co.	\$200,000	4.35%	30/4/2050	160,903	0.01%
Nature Conservancy	\$50,000	3.96%	1/3/2052	43,984	0.00%
NBCUniversal Media LLC	\$300,000	4.45%	15/1/2043	274,650	0.01%
Nestle Finance International Ltd.	€300,000	3.50%	13/12/2027	342,247	0.01%
Nestle Finance International Ltd.	€200,000	3.25%	15/1/2031	227,360	0.01%
Nestle Finance International Ltd.	€100,000	3.38%	15/11/2034	114,271	0.00%
Nestle Holdings, Inc.	\$150,000	0.63%	15/1/2026	138,703	0.00%
Nestle Holdings, Inc.	\$150,000	5.25%	13/3/2026	152,446	0.01%
Nestle Holdings, Inc.	\$150,000	1.15%	14/1/2027	136,392	0.00%
Nestle Holdings, Inc.	\$150,000	5.00%	14/3/2028	154,228	0.01%
Nestle Holdings, Inc.	CAD110,000	2.19%	26/1/2029	76,951	0.00%
Nestle Holdings, Inc.	\$250,000	1.25%	15/9/2030	206,845	0.01%
Nestle Holdings, Inc.	\$150,000	1.88%	14/9/2031	125,798	0.00%
Nestle Holdings, Inc.	\$150,000	4.85%	14/3/2033	153,857	0.01%
Nestle Holdings, Inc.	\$150,000	3.90%	24/9/2038	137,566	0.00%
Nestle Holdings, Inc.	\$25,000	4.00%	24/9/2048	22,355	0.00%
Nestle Holdings, Inc.	\$150,000	2.63%	14/9/2051	102,862	0.00%
Nestle SA	CHF200,000	1.63%	7/11/2025	238,808	0.01%
NetApp, Inc.	\$50,000	1.88%	22/6/2025	47,566	0.00%
Netflix, Inc.	€600,000	3.88%	15/11/2029	684,707	0.02%
Netflix, Inc.	\$500,000	5.38%	15/11/2029	516,405	0.01%
Netflix, Inc.	\$500,000	4.88%	15/6/2030	505,626	0.01%
Netflix, Inc.	€100,000	3.63%	15/6/2030	112,574	0.00%
Neuberger Berman Group LLC/Neuberger Berman Finance Corp.	\$25,000	4.50%	15/3/2027	23,970	0.00%
Nevada Power Co.	\$10,000	2.40%	1/5/2030	8,681	0.00%
Nevada Power Co.	\$100,000	6.75%	1/7/2037	113,631	0.00%
Nevada Power Co.	\$10,000	3.13%	1/8/2050	6,931	0.00%
Nevada Power Co.	\$50,000	6.00%	15/3/2054	54,865	0.00%
New Hampshire Business Finance Authority	\$50,000	3.30%	1/4/2032	39,645	0.00%
New Jersey Economic Development Authority	\$50,000	7.43%	15/2/2029	54,013	0.00%
New Jersey Transportation Trust Fund Authority	\$40,000	4.13%	15/6/2042	34,336	0.00%
New Jersey Turnpike Authority	\$245,000	7.41%	1/1/2040	306,359	0.01%
New York & Presbyterian Hospital	\$125,000	3.95%	1/8/2119	92,266	0.00%
New York City Municipal Water Finance Authority	\$30,000	5.75%	15/6/2041	32,948	0.00%
New York City Municipal Water Finance Authority	\$320,000	6.01%	15/6/2042	360,942	0.01%
New York City Municipal Water Finance Authority	\$60,000	5.44%	15/6/2043	63,517	0.00%
New York City Municipal Water Finance Authority	\$10,000	5.88%	15/6/2044	11,135	0.00%
New York Life Global Funding	\$100,000	1.45%	14/1/2025	96,318	0.00%
New York Life Global Funding	\$10,000	2.00%	22/1/2025	9,691	0.00%
New York Life Global Funding	\$50,000	5.45%	18/9/2026	51,148	0.00%
New York Life Global Funding	€100,000	0.25%	23/1/2027	102,227	0.00%
New York Life Global Funding	£100,000	1.50%	15/7/2027	116,300	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
New York Life Global Funding	\$270,000	4.85%	9/1/2028	272,116	0.01%
New York Life Global Funding	\$50,000	3.00%	10/1/2028	46,959	0.00%
New York Life Global Funding	CAD55,000	2.00%	17/4/2028	38,153	0.00%
New York Life Global Funding	AUD400,000	5.35%	19/9/2028	276,439	0.01%
New York Life Global Funding	€200,000	0.25%	4/10/2028	195,634	0.01%
New York Life Global Funding	\$700,000	4.55%	28/1/2033	689,637	0.02%
New York Life Insurance Co.	\$100,000	3.75%	15/5/2050	80,531	0.00%
New York Life Insurance Co.	\$125,000	4.45%	15/5/2069	107,453	0.00%
New York State Dormitory Authority	\$25,000	5.60%	15/3/2040	26,487	0.00%
New York State Electric & Gas Corp.	\$70,000	5.85%	15/8/2033	73,350	0.00%
New York State Electric & Gas Corp.	\$20,000	3.30%	15/9/2049	13,587	0.00%
New York State Thruway Authority	\$30,000	2.90%	1/1/2035	25,919	0.00%
NewMarket Corp.	\$100,000	2.70%	18/3/2031	84,101	0.00%
Newmont Corp.	\$55,000	2.80%	1/10/2029	50,262	0.00%
Newmont Corp.	\$25,000	5.88%	1/4/2035	26,893	0.00%
Newmont Corp.	\$300,000	4.88%	15/3/2042	292,330	0.01%
Newmont Corp.	\$25,000	5.45%	9/6/2044	25,426	0.00%
NextEra Energy Capital Holdings, Inc.	\$155,000	6.05%	1/3/2025	156,397	0.01%
NextEra Energy Capital Holdings, Inc.	\$50,000	4.45%	20/6/2025	49,560	0.00%
NextEra Energy Capital Holdings, Inc.	\$140,000	5.75%	1/9/2025	141,469	0.01%
NextEra Energy Capital Holdings, Inc.	\$60,000	1.88%	15/1/2027	55,188	0.00%
NextEra Energy Capital Holdings, Inc.	\$410,000	3.55%	1/5/2027	395,166	0.01%
NextEra Energy Capital Holdings, Inc.	\$80,000	4.63%	15/7/2027	79,895	0.00%
NextEra Energy Capital Holdings, Inc.	\$80,000	4.90%	28/2/2028	80,713	0.00%
NextEra Energy Capital Holdings, Inc.	\$100,000	1.90%	15/6/2028	88,749	0.00%
NextEra Energy Capital Holdings, Inc.	\$35,000	3.50%	1/4/2029	33,114	0.00%
NextEra Energy Capital Holdings, Inc.	\$65,000	2.75%	1/11/2029	58,383	0.00%
NextEra Energy Capital Holdings, Inc.	\$40,000	5.00%	28/2/2030	40,446	0.00%
NextEra Energy Capital Holdings, Inc.	\$130,000	2.25%	1/6/2030	111,213	0.00%
NextEra Energy Capital Holdings, Inc.	\$65,000	2.44%	15/1/2032	54,507	0.00%
NextEra Energy Capital Holdings, Inc.	\$65,000	5.00%	15/7/2032	65,526	0.00%
NextEra Energy Capital Holdings, Inc.	\$65,000	5.05%	28/2/2033	65,281	0.00%
NextEra Energy Capital Holdings, Inc.	\$35,000	3.00%	15/1/2052	23,497	0.00%
NextEra Energy Capital Holdings, Inc.	\$70,000	5.25%	28/2/2053	68,625	0.00%
NextEra Energy Capital Holdings, Inc.	\$35,000	4.80%	1/12/2077	30,348	0.00%
NextEra Energy Capital Holdings, Inc.	\$30,000	5.65%	1/5/2079	28,102	0.00%
NGPL PipeCo LLC	\$145,000	3.25%	15/7/2031	125,775	0.00%
Niagara Mohawk Power Corp.	\$105,000	5.78%	16/9/2052	108,715	0.00%
NIKE, Inc.	\$50,000	2.38%	1/11/2026	47,471	0.00%
NIKE, Inc.	\$150,000	2.75%	27/3/2027	143,030	0.01%
NIKE, Inc.	\$200,000	3.25%	27/3/2040	168,103	0.01%
NIKE, Inc.	\$100,000	3.88%	1/11/2045	88,069	0.00%
NIKE, Inc.	\$50,000	3.38%	1/11/2046	40,353	0.00%
NiSource, Inc.	\$100,000	0.95%	15/8/2025	93,480	0.00%
NiSource, Inc.	\$15,000	3.49%	15/5/2027	14,449	0.00%
NiSource, Inc.	\$75,000	5.25%	30/3/2028	76,595	0.00%
NiSource, Inc.	\$10,000	2.95%	1/9/2029	9,139	0.00%
NiSource, Inc.	\$200,000	3.60%	1/5/2030	186,598	0.01%
NiSource, Inc.	\$225,000	1.70%	15/2/2031	183,023	0.01%
NiSource, Inc.	\$50,000	5.95%	15/6/2041	52,156	0.00%
NiSource, Inc.	\$25,000	4.80%	15/2/2044	22,985	0.00%
NiSource, Inc.	\$50,000	4.38%	15/5/2047	43,160	0.00%
NiSource, Inc.	\$90,000	3.95%	30/3/2048	72,884	0.00%
Nissan Motor Acceptance Co. LLC	\$25,000	7.05%	15/9/2028	26,356	0.00%
NNN, Inc.	\$50,000	4.30%	15/10/2028	48,428	0.00%
NNN, Inc.	\$50,000	5.60%	15/10/2033	51,694	0.00%
NNN, Inc.	\$100,000	3.50%	15/4/2051	73,275	0.00%
Nordson Corp.	\$50,000	5.80%	15/9/2033	53,135	0.00%
Norfolk Southern Corp.	\$405,000	2.55%	1/11/2029	363,931	0.01%
Norfolk Southern Corp.	\$200,000	3.00%	15/3/2032	177,877	0.01%
Norfolk Southern Corp.	\$100,000	5.55%	15/3/2034	105,782	0.00%
Norfolk Southern Corp.	\$25,000	4.45%	15/6/2045	22,413	0.00%
Norfolk Southern Corp.	\$25,000	3.94%	1/11/2047	20,866	0.00%
Norfolk Southern Corp.	\$125,000	3.40%	1/11/2049	94,512	0.00%
Norfolk Southern Corp.	\$50,000	3.05%	15/5/2050	35,581	0.00%
Norfolk Southern Corp.	\$25,000	4.05%	15/8/2052	21,117	0.00%
Norfolk Southern Corp.	\$275,000	3.70%	15/3/2053	217,865	0.01%
Norfolk Southern Corp.	\$250,000	4.55%	1/6/2053	228,718	0.01%
Norfolk Southern Corp.	\$100,000	5.95%	15/3/2064	111,438	0.00%
North Texas Tollway Authority	\$100,000	3.01%	1/1/2043	75,721	0.00%
North Texas Tollway Authority	\$40,000	6.72%	1/1/2049	48,730	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Northern Natural Gas Co.	\$25,000	4.30%	15/1/2049	20,884	0.00%
Northern Natural Gas Co.	\$50,000	3.40%	16/10/2051	35,189	0.00%
Northern States Power Co.	\$25,000	2.25%	1/4/2031	21,459	0.00%
Northern States Power Co.	\$245,000	3.40%	15/8/2042	195,009	0.01%
Northern States Power Co.	\$25,000	4.00%	15/8/2045	20,803	0.00%
Northern States Power Co.	\$15,000	2.90%	1/3/2050	10,515	0.00%
Northern States Power Co.	\$40,000	2.60%	1/6/2051	26,183	0.00%
Northern States Power Co.	\$25,000	3.20%	1/4/2052	18,471	0.00%
Northern States Power Co.	\$30,000	4.50%	1/6/2052	27,678	0.00%
Northern States Power Co.	\$50,000	5.10%	15/5/2053	50,667	0.00%
Northern Trust Corp.	\$50,000	4.00%	10/5/2027	49,312	0.00%
Northern Trust Corp.	\$100,000	6.13%	2/11/2032	107,383	0.00%
Northrop Grumman Corp.	\$350,000	3.25%	15/1/2028	334,669	0.01%
Northrop Grumman Corp.	\$150,000	4.70%	15/3/2033	151,292	0.01%
Northrop Grumman Corp.	\$200,000	5.15%	1/5/2040	203,009	0.01%
Northrop Grumman Corp.	\$25,000	5.05%	15/11/2040	24,952	0.00%
Northrop Grumman Corp.	\$25,000	4.03%	15/10/2047	21,481	0.00%
Northrop Grumman Corp.	\$75,000	5.25%	1/5/2050	77,256	0.00%
Northrop Grumman Corp.	\$50,000	4.95%	15/3/2053	49,604	0.00%
Northwell Healthcare, Inc.	\$50,000	3.98%	1/11/2046	40,267	0.00%
Northwell Healthcare, Inc.	\$25,000	3.81%	1/11/2049	19,019	0.00%
NorthWestern Corp.	\$25,000	4.18%	15/11/2044	20,704	0.00%
Northwestern Mutual Global Funding	\$100,000	4.35%	15/9/2027	98,556	0.00%
Northwestern Mutual Global Funding	\$160,000	4.90%	12/6/2028	160,624	0.01%
Northwestern Mutual Life Insurance Co.	\$100,000	6.06%	30/3/2040	107,071	0.00%
Northwestern Mutual Life Insurance Co.	\$30,000	3.85%	30/9/2047	24,205	0.00%
Northwestern Mutual Life Insurance Co.	\$99,000	3.45%	30/3/2051	74,125	0.00%
Northwestern Mutual Life Insurance Co.	\$81,000	3.63%	30/9/2059	60,538	0.00%
Northwestern University	\$100,000	4.64%	1/12/2044	95,789	0.00%
NOV, Inc.	\$30,000	3.60%	1/12/2029	27,740	0.00%
NOV, Inc.	\$75,000	3.95%	1/12/2042	57,775	0.00%
Novant Health, Inc.	\$100,000	3.32%	1/11/2061	67,337	0.00%
NRG Energy, Inc.	\$30,000	2.00%	2/12/2025	28,066	0.00%
NRG Energy, Inc.	\$55,000	2.45%	2/12/2027	49,495	0.00%
NRG Energy, Inc.	\$30,000	4.45%	15/6/2029	28,332	0.00%
NRG Energy, Inc.	\$50,000	7.00%	15/3/2033	52,835	0.00%
NSTAR Electric Co.	\$10,000	5.50%	15/3/2040	10,155	0.00%
NSTAR Electric Co.	\$35,000	3.10%	1/6/2051	24,776	0.00%
NSTAR Electric Co.	\$110,000	4.55%	1/6/2052	100,418	0.00%
Nucor Corp.	\$50,000	3.95%	23/5/2025	49,201	0.00%
Nucor Corp.	\$325,000	2.00%	1/6/2025	312,157	0.01%
Nucor Corp.	\$50,000	4.30%	23/5/2027	49,482	0.00%
Nucor Corp.	\$100,000	3.13%	1/4/2032	89,913	0.00%
Nucor Corp.	\$30,000	2.98%	15/12/2055	20,378	0.00%
Nuveen LLC	\$50,000	4.00%	1/11/2028	48,766	0.00%
NVIDIA Corp.	\$300,000	3.20%	16/9/2026	291,995	0.01%
NVIDIA Corp.	\$100,000	3.50%	1/4/2040	86,814	0.00%
NVIDIA Corp.	\$350,000	3.50%	1/4/2050	292,446	0.01%
NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery	\$75,000	2.67%	1/10/2050	46,799	0.00%
NYU Langone Hospitals	\$75,000	3.38%	1/7/2055	53,123	0.00%
Oaktree Specialty Lending Corp.	\$20,000	7.10%	15/2/2029	20,609	0.00%
Occidental Petroleum Corp.	\$40,000	5.88%	1/9/2025	40,286	0.00%
Occidental Petroleum Corp.	\$30,000	5.50%	1/12/2025	30,071	0.00%
Occidental Petroleum Corp.	\$55,000	5.55%	15/3/2026	55,451	0.00%
Occidental Petroleum Corp.	\$30,000	8.50%	15/7/2027	32,735	0.00%
Occidental Petroleum Corp.	\$270,000	6.63%	1/9/2030	287,417	0.01%
Occidental Petroleum Corp.	\$65,000	6.13%	1/1/2031	67,610	0.00%
Occidental Petroleum Corp.	\$200,000	6.45%	15/9/2036	212,137	0.01%
Occidental Petroleum Corp.	\$20,000	6.20%	15/3/2040	20,618	0.00%
Occidental Petroleum Corp.	\$150,000	6.60%	15/3/2046	162,117	0.01%
Oglethorpe Power Corp.	\$55,000	5.95%	1/11/2039	56,271	0.00%
Oglethorpe Power Corp.	\$20,000	5.05%	1/10/2048	18,422	0.00%
Oglethorpe Power Corp.	\$175,000	3.75%	1/8/2050	131,680	0.00%
Ohio Edison Co.	\$50,000	5.50%	15/1/2033	50,652	0.00%
Ohio Power Co.	\$5,000	4.15%	1/4/2048	4,186	0.00%
Ohio Power Co.	\$40,000	4.00%	1/6/2049	32,665	0.00%
Ohio Power Co.	\$110,000	2.90%	1/10/2051	74,706	0.00%
Ohio State University	\$25,000	4.91%	1/6/2040	25,073	0.00%
Ohio State University	\$50,000	4.80%	1/6/2111	47,606	0.00%
Ohio Turnpike & Infrastructure Commission	\$5,000	3.22%	15/2/2048	3,776	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
OhioHealth Corp.	\$100,000	2.30%	15/11/2031	83,701	0.00%
OhioHealth Corp.	\$75,000	2.83%	15/11/2041	55,542	0.00%
Oklahoma Development Finance Authority	\$150,000	4.71%	1/5/2052	146,386	0.01%
Oklahoma Gas & Electric Co.	\$50,000	3.25%	1/4/2030	45,655	0.00%
Oklahoma Gas & Electric Co.	\$35,000	4.15%	1/4/2047	29,337	0.00%
Oklahoma Gas & Electric Co.	\$35,000	5.60%	1/4/2053	36,726	0.00%
Old Republic International Corp.	\$50,000	3.85%	11/6/2051	36,687	0.00%
Omega Healthcare Investors, Inc.	\$100,000	3.63%	1/10/2029	88,515	0.00%
Omega Healthcare Investors, Inc.	\$275,000	3.38%	1/2/2031	233,338	0.01%
Omnicom Capital Holdings plc	€100,000	2.25%	22/11/2033	102,559	0.00%
Omnicom Finance Holdings plc	€200,000	0.80%	8/7/2027	204,125	0.01%
Omnicom Group, Inc.	\$10,000	2.45%	30/4/2030	8,695	0.00%
Omnicom Group, Inc.	\$100,000	2.60%	1/8/2031	85,930	0.00%
Oncor Electric Delivery Co. LLC	\$100,000	2.75%	15/5/2030	89,757	0.00%
Oncor Electric Delivery Co. LLC	\$300,000	4.55%	15/9/2032	297,253	0.01%
Oncor Electric Delivery Co. LLC	\$50,000	5.65%	15/11/2033	53,335	0.00%
Oncor Electric Delivery Co. LLC	\$30,000	5.25%	30/9/2040	30,640	0.00%
Oncor Electric Delivery Co. LLC	\$19,000	5.30%	1/6/2042	20,315	0.00%
Oncor Electric Delivery Co. LLC	\$40,000	3.75%	1/4/2045	33,132	0.00%
Oncor Electric Delivery Co. LLC	\$10,000	3.80%	1/6/2049	8,211	0.00%
Oncor Electric Delivery Co. LLC	\$60,000	3.10%	15/9/2049	43,086	0.00%
Oncor Electric Delivery Co. LLC	\$150,000	2.70%	15/11/2051	99,060	0.00%
Oncor Electric Delivery Co. LLC	\$30,000	4.60%	1/6/2052	27,935	0.00%
Oncor Electric Delivery Co. LLC	\$60,000	4.95%	15/9/2052	58,962	0.00%
Oncor Electric Delivery Co. LLC	\$31,000	5.35%	1/10/2052	32,181	0.00%
ONE Gas, Inc.	\$160,000	4.25%	1/9/2032	152,847	0.01%
ONEOK Partners LP	\$30,000	6.85%	15/10/2037	33,087	0.00%
ONEOK Partners LP	\$110,000	6.13%	1/2/2041	114,833	0.00%
ONEOK Partners LP	\$25,000	6.20%	15/9/2043	26,278	0.00%
ONEOK, Inc.	\$200,000	5.85%	15/1/2026	203,148	0.01%
ONEOK, Inc.	\$230,000	3.40%	1/9/2029	211,901	0.01%
ONEOK, Inc.	\$105,000	6.10%	15/11/2032	111,574	0.00%
ONEOK, Inc.	\$105,000	6.05%	1/9/2033	111,134	0.00%
ONEOK, Inc.	\$35,000	4.95%	13/7/2047	31,362	0.00%
ONEOK, Inc.	\$50,000	5.20%	15/7/2048	46,919	0.00%
ONEOK, Inc.	\$20,000	4.45%	1/9/2049	16,784	0.00%
ONEOK, Inc.	\$25,000	4.50%	15/3/2050	20,957	0.00%
ONEOK, Inc.	\$100,000	7.15%	15/1/2051	114,781	0.00%
ONEOK, Inc.	\$120,000	6.63%	1/9/2053	134,543	0.00%
Oracle Corp.	\$360,000	2.50%	1/4/2025	348,697	0.01%
Oracle Corp.	\$50,000	5.80%	10/11/2025	50,819	0.00%
Oracle Corp.	\$450,000	1.65%	25/3/2026	419,592	0.01%
Oracle Corp.	\$35,000	2.80%	1/4/2027	33,019	0.00%
Oracle Corp.	\$50,000	3.25%	15/11/2027	47,498	0.00%
Oracle Corp.	\$700,000	2.30%	25/3/2028	637,549	0.02%
Oracle Corp.	\$50,000	6.15%	9/11/2029	53,747	0.00%
Oracle Corp.	\$55,000	2.95%	1/4/2030	49,640	0.00%
Oracle Corp.	\$100,000	2.88%	25/3/2031	88,558	0.00%
Oracle Corp.	\$50,000	6.25%	9/11/2032	54,372	0.00%
Oracle Corp.	\$150,000	4.90%	6/2/2033	149,291	0.01%
Oracle Corp.	\$100,000	4.30%	8/7/2034	93,378	0.00%
Oracle Corp.	\$350,000	3.90%	15/5/2035	311,621	0.01%
Oracle Corp.	\$100,000	3.80%	15/11/2037	85,095	0.00%
Oracle Corp.	\$175,000	3.60%	1/4/2040	139,952	0.00%
Oracle Corp.	\$75,000	5.38%	15/7/2040	73,815	0.00%
Oracle Corp.	\$325,000	3.65%	25/3/2041	258,403	0.01%
Oracle Corp.	\$50,000	4.50%	8/7/2044	43,656	0.00%
Oracle Corp.	\$200,000	4.13%	15/5/2045	163,822	0.01%
Oracle Corp.	\$175,000	4.00%	15/7/2046	140,367	0.00%
Oracle Corp.	\$275,000	3.60%	1/4/2050	203,670	0.01%
Oracle Corp.	\$375,000	3.95%	25/3/2051	294,760	0.01%
Oracle Corp.	\$200,000	5.55%	6/2/2053	200,319	0.01%
Oracle Corp.	\$250,000	4.38%	15/5/2055	207,644	0.01%
Oracle Corp.	\$260,000	3.85%	1/4/2060	189,200	0.01%
Oracle Corp.	\$100,000	4.10%	25/3/2061	76,413	0.00%
O'Reilly Automotive, Inc.	\$75,000	5.75%	20/11/2026	76,793	0.00%
O'Reilly Automotive, Inc.	\$50,000	4.35%	1/6/2028	49,667	0.00%
O'Reilly Automotive, Inc.	\$100,000	1.75%	15/3/2031	81,494	0.00%
O'Reilly Automotive, Inc.	\$25,000	4.70%	15/6/2032	24,739	0.00%
Oshkosh Corp.	\$25,000	4.60%	15/5/2028	24,647	0.00%
Oshkosh Corp.	\$10,000	3.10%	1/3/2030	9,004	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Otis Worldwide Corp.	\$275,000	2.06%	5/4/2025	264,601	0.01%
Otis Worldwide Corp.	\$525,000	3.11%	15/2/2040	420,803	0.01%
Otis Worldwide Corp.	\$50,000	3.36%	15/2/2050	38,775	0.00%
Ovintiv, Inc.	\$50,000	5.38%	1/1/2026	50,021	0.00%
Ovintiv, Inc.	\$60,000	6.25%	15/7/2033	62,081	0.00%
Ovintiv, Inc.	\$100,000	6.50%	15/8/2034	106,455	0.00%
Ovintiv, Inc.	\$30,000	6.63%	15/8/2037	31,069	0.00%
Ovintiv, Inc.	\$50,000	6.50%	1/2/2038	51,616	0.00%
Ovintiv, Inc.	\$25,000	7.10%	15/7/2053	27,507	0.00%
Owens Corning	\$25,000	3.40%	15/8/2026	24,103	0.00%
Owens Corning	\$30,000	3.95%	15/8/2029	28,610	0.00%
Owens Corning	\$125,000	4.40%	30/1/2048	108,841	0.00%
PACCAR Financial Corp.	\$5,000	1.80%	6/2/2025	4,839	0.00%
PACCAR Financial Corp.	\$50,000	4.45%	30/3/2026	49,976	0.00%
PACCAR Financial Corp.	\$100,000	5.05%	10/8/2026	101,418	0.00%
PACCAR Financial Corp.	\$100,000	4.95%	10/8/2028	103,226	0.00%
Pacific Gas & Electric Co.	\$50,000	3.45%	1/7/2025	48,442	0.00%
Pacific Gas & Electric Co.	\$285,000	3.15%	1/1/2026	273,023	0.01%
Pacific Gas & Electric Co.	\$50,000	2.95%	1/3/2026	47,373	0.00%
Pacific Gas & Electric Co.	\$50,000	2.10%	1/8/2027	45,091	0.00%
Pacific Gas & Electric Co.	\$200,000	3.30%	1/12/2027	186,798	0.01%
Pacific Gas & Electric Co.	\$50,000	3.00%	15/6/2028	45,572	0.00%
Pacific Gas & Electric Co.	\$100,000	3.75%	1/7/2028	93,669	0.00%
Pacific Gas & Electric Co.	\$150,000	4.55%	1/7/2030	142,904	0.01%
Pacific Gas & Electric Co.	\$100,000	2.50%	1/2/2031	82,597	0.00%
Pacific Gas & Electric Co.	\$40,000	3.25%	1/6/2031	34,668	0.00%
Pacific Gas & Electric Co.	\$135,000	6.40%	15/6/2033	142,149	0.01%
Pacific Gas & Electric Co.	\$130,000	4.50%	1/7/2040	109,817	0.00%
Pacific Gas & Electric Co.	\$250,000	3.30%	1/8/2040	183,241	0.01%
Pacific Gas & Electric Co.	\$100,000	4.20%	1/6/2041	80,089	0.00%
Pacific Gas & Electric Co.	\$50,000	4.75%	15/2/2044	41,784	0.00%
Pacific Gas & Electric Co.	\$200,000	4.00%	1/12/2046	146,448	0.01%
Pacific Gas & Electric Co.	\$100,000	3.95%	1/12/2047	73,509	0.00%
Pacific Gas & Electric Co.	\$250,000	4.95%	1/7/2050	214,392	0.01%
Pacific Gas & Electric Co.	\$100,000	3.50%	1/8/2050	69,289	0.00%
Pacific Gas & Electric Co.	\$35,000	5.25%	1/3/2052	31,214	0.00%
Pacific Gas & Electric Co.	\$85,000	6.75%	15/1/2053	92,701	0.00%
Pacific Gas & Electric Co.	\$25,000	6.70%	1/4/2053	27,213	0.00%
Pacific Life Insurance Co.	\$35,000	4.30%	24/10/2067	27,828	0.00%
Pacific LifeCorp	\$200,000	3.35%	15/9/2050	144,040	0.01%
Pacific LifeCorp	\$100,000	5.40%	15/9/2052	100,034	0.00%
PacifiCorp	\$100,000	3.50%	15/6/2029	93,774	0.00%
PacifiCorp	\$50,000	2.70%	15/9/2030	43,246	0.00%
PacifiCorp	\$75,000	5.75%	1/4/2037	77,009	0.00%
PacifiCorp	\$175,000	4.13%	15/1/2049	142,070	0.01%
PacifiCorp	\$65,000	4.15%	15/2/2050	52,769	0.00%
PacifiCorp	\$25,000	3.30%	15/3/2051	17,371	0.00%
PacifiCorp	\$80,000	2.90%	15/6/2052	51,509	0.00%
PacifiCorp	\$80,000	5.35%	1/12/2053	76,933	0.00%
PacifiCorp	\$80,000	5.50%	15/5/2054	78,589	0.00%
Packaging Corp. of America	\$35,000	3.40%	15/12/2027	33,365	0.00%
Packaging Corp. of America	\$50,000	5.70%	1/12/2033	52,644	0.00%
Packaging Corp. of America	\$10,000	4.05%	15/12/2049	8,258	0.00%
Packaging Corp. of America	\$75,000	3.05%	1/10/2051	52,446	0.00%
Paramount Global	\$250,000	4.20%	1/6/2029	233,896	0.01%
Paramount Global	\$150,000	4.95%	15/1/2031	142,424	0.01%
Paramount Global	\$350,000	4.20%	19/5/2032	312,946	0.01%
Paramount Global	\$100,000	5.90%	15/10/2040	90,671	0.00%
Paramount Global	\$175,000	4.38%	15/3/2043	129,956	0.00%
Paramount Global	\$25,000	5.85%	1/9/2043	22,551	0.00%
Paramount Global	\$100,000	4.90%	15/8/2044	79,447	0.00%
Paramount Global	\$50,000	4.95%	19/5/2050	40,572	0.00%
Parker-Hannifin Corp.	\$100,000	4.25%	15/9/2027	99,132	0.00%
Parker-Hannifin Corp.	\$235,000	3.25%	14/6/2029	221,197	0.01%
Parker-Hannifin Corp.	\$50,000	4.50%	15/9/2029	50,169	0.00%
Parker-Hannifin Corp.	\$25,000	4.20%	21/11/2034	23,984	0.00%
Parker-Hannifin Corp.	\$150,000	4.10%	1/3/2047	130,113	0.00%
Parker-Hannifin Corp.	\$50,000	4.00%	14/6/2049	43,594	0.00%
PartnerRe Finance B LLC	\$10,000	3.70%	2/7/2029	9,461	0.00%
Patterson-UTI Energy, Inc.	\$50,000	7.15%	1/10/2033	53,007	0.00%
PayPal Holdings, Inc.	\$100,000	1.65%	1/6/2025	95,473	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PayPal Holdings, Inc.	\$10,000	2.65%	1/10/2026	9,501	0.00%
PayPal Holdings, Inc.	\$125,000	2.85%	1/10/2029	114,484	0.00%
PayPal Holdings, Inc.	\$250,000	2.30%	1/6/2030	218,760	0.01%
PayPal Holdings, Inc.	\$200,000	3.25%	1/6/2050	150,020	0.01%
PC1 Commercial Mortgage Trust 2015	\$25,000	3.90%	10/7/2050	24,368	0.00%
PeaceHealth Obligated Group	\$50,000	4.79%	15/11/2048	43,700	0.00%
PECO Energy Co.	\$50,000	4.90%	15/6/2033	50,851	0.00%
PECO Energy Co.	\$70,000	3.90%	1/3/2048	59,194	0.00%
PECO Energy Co.	\$15,000	3.00%	15/9/2049	10,719	0.00%
PECO Energy Co.	\$50,000	2.80%	15/6/2050	34,131	0.00%
PECO Energy Co.	\$100,000	3.05%	15/3/2051	70,948	0.00%
Pennsylvania Electric Co.	\$60,000	3.25%	15/3/2028	55,862	0.00%
Pennsylvania State University	\$75,000	2.84%	1/9/2050	52,757	0.00%
Pennsylvania Turnpike Commission	\$50,000	5.51%	1/12/2045	53,289	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$150,000	1.20%	15/11/2025	139,073	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$185,000	5.75%	24/5/2026	186,402	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$100,000	1.70%	15/6/2026	91,929	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$25,000	4.20%	1/4/2027	24,176	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$50,000	5.88%	15/11/2027	51,124	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$500,000	5.70%	1/2/2028	510,331	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$25,000	3.35%	1/11/2029	22,349	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	\$200,000	6.20%	15/6/2030	209,810	0.01%
Pentair Finance Sarl	\$50,000	5.90%	15/7/2032	51,923	0.00%
PepsiCo, Inc.	\$625,000	2.25%	19/3/2025	607,434	0.02%
PepsiCo, Inc.	\$200,000	3.50%	17/7/2025	196,774	0.01%
PepsiCo, Inc.	\$50,000	5.25%	10/11/2025	50,786	0.00%
PepsiCo, Inc.	\$50,000	2.85%	24/2/2026	48,351	0.00%
PepsiCo, Inc.	\$50,000	5.13%	10/11/2026	51,071	0.00%
PepsiCo, Inc.	€100,000	0.75%	18/3/2027	103,722	0.00%
PepsiCo, Inc.	\$100,000	3.00%	15/10/2027	96,131	0.00%
PepsiCo, Inc.	€300,000	0.50%	6/5/2028	301,566	0.01%
PepsiCo, Inc.	\$55,000	2.63%	29/7/2029	50,704	0.00%
PepsiCo, Inc.	\$100,000	2.75%	19/3/2030	91,844	0.00%
PepsiCo, Inc.	\$275,000	3.90%	18/7/2032	269,386	0.01%
PepsiCo, Inc.	€100,000	0.40%	9/10/2032	89,263	0.00%
PepsiCo, Inc.	\$100,000	3.50%	19/3/2040	85,386	0.00%
PepsiCo, Inc.	\$25,000	4.00%	5/3/2042	22,688	0.00%
PepsiCo, Inc.	\$350,000	4.45%	14/4/2046	337,379	0.01%
PepsiCo, Inc.	\$125,000	3.45%	6/10/2046	103,490	0.00%
PepsiCo, Inc.	\$50,000	2.88%	15/10/2049	36,787	0.00%
PepsiCo, Inc.	\$250,000	3.63%	19/3/2050	210,249	0.01%
Permanent University Fund - Texas A&M University System	\$5,000	3.10%	1/7/2049	3,868	0.00%
Permanent University Fund - University of Texas System	\$10,000	3.38%	1/7/2047	8,016	0.00%
Pernod Ricard International Finance LLC	\$500,000	1.25%	1/4/2028	435,364	0.01%
Pfizer Investment Enterprises Pte Ltd.	\$200,000	4.65%	19/5/2025	199,545	0.01%
Pfizer Investment Enterprises Pte Ltd.	\$100,000	4.45%	19/5/2026	99,726	0.00%
Pfizer Investment Enterprises Pte Ltd.	\$150,000	4.65%	19/5/2030	151,047	0.01%
Pfizer Investment Enterprises Pte Ltd.	\$450,000	4.75%	19/5/2033	450,814	0.01%
Pfizer Investment Enterprises Pte Ltd.	\$100,000	5.11%	19/5/2043	99,776	0.00%
Pfizer Investment Enterprises Pte Ltd.	\$575,000	5.30%	19/5/2053	588,067	0.02%
Pfizer Investment Enterprises Pte Ltd.	\$150,000	5.34%	19/5/2063	151,673	0.01%
Pfizer, Inc.	\$200,000	0.80%	28/5/2025	189,324	0.01%
Pfizer, Inc.	\$25,000	2.75%	3/6/2026	23,981	0.00%
Pfizer, Inc.	\$415,000	3.45%	15/3/2029	399,631	0.01%
Pfizer, Inc.	\$100,000	2.63%	1/4/2030	90,197	0.00%
Pfizer, Inc.	\$400,000	1.70%	28/5/2030	340,756	0.01%
Pfizer, Inc.	\$225,000	1.75%	18/8/2031	186,878	0.01%
Pfizer, Inc.	\$75,000	4.00%	15/12/2036	70,760	0.00%
Pfizer, Inc.	€100,000	6.50%	3/6/2038	152,931	0.01%
Pfizer, Inc.	\$281,000	3.90%	15/3/2039	249,114	0.01%
Pfizer, Inc.	\$25,000	7.20%	15/3/2039	31,009	0.00%
Pfizer, Inc.	\$25,000	2.55%	28/5/2040	18,333	0.00%
Pfizer, Inc.	\$50,000	4.30%	15/6/2043	45,945	0.00%
Pfizer, Inc.	\$25,000	4.40%	15/5/2044	23,642	0.00%
Pfizer, Inc.	\$25,000	4.13%	15/12/2046	22,247	0.00%
Pfizer, Inc.	\$275,000	4.20%	15/9/2048	248,746	0.01%
Pfizer, Inc.	\$225,000	4.00%	15/3/2049	196,969	0.01%
Pfizer, Inc.	\$125,000	2.70%	28/5/2050	87,036	0.00%
PG&E Energy Recovery Funding LLC	\$50,000	2.82%	15/7/2046	36,337	0.00%
PG&E Wildfire Recovery Funding LLC	\$123,492	3.59%	1/6/2030	118,995	0.00%
PG&E Wildfire Recovery Funding LLC	\$50,000	4.26%	1/6/2036	47,644	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PG&E Wildfire Recovery Funding LLC	\$100,000	4.45%	1/12/2047	90,798	0.00%
PG&E Wildfire Recovery Funding LLC	\$50,000	4.67%	1/12/2051	46,862	0.00%
Philip Morris International, Inc.	\$100,000	1.50%	1/5/2025	95,610	0.00%
Philip Morris International, Inc.	\$100,000	5.00%	17/11/2025	100,461	0.00%
Philip Morris International, Inc.	\$50,000	4.88%	13/2/2026	50,142	0.00%
Philip Morris International, Inc.	\$50,000	3.13%	17/8/2027	47,589	0.00%
Philip Morris International, Inc.	\$100,000	5.13%	17/11/2027	101,794	0.00%
Philip Morris International, Inc.	\$250,000	4.88%	15/2/2028	252,875	0.01%
Philip Morris International, Inc.	\$25,000	3.13%	2/3/2028	23,614	0.00%
Philip Morris International, Inc.	\$25,000	3.38%	15/8/2029	23,423	0.00%
Philip Morris International, Inc.	\$275,000	5.63%	17/11/2029	288,457	0.01%
Philip Morris International, Inc.	\$150,000	5.13%	15/2/2030	152,673	0.01%
Philip Morris International, Inc.	\$75,000	2.10%	1/5/2030	64,532	0.00%
Philip Morris International, Inc.	\$100,000	5.75%	17/11/2032	104,991	0.00%
Philip Morris International, Inc.	\$300,000	5.38%	15/2/2033	307,861	0.01%
Philip Morris International, Inc.	\$20,000	6.38%	16/5/2038	22,368	0.00%
Philip Morris International, Inc.	€200,000	1.45%	1/8/2039	144,830	0.01%
Philip Morris International, Inc.	\$50,000	4.50%	20/3/2042	44,939	0.00%
Philip Morris International, Inc.	\$25,000	3.88%	21/8/2042	20,521	0.00%
Philip Morris International, Inc.	\$110,000	4.13%	4/3/2043	93,349	0.00%
Philip Morris International, Inc.	\$240,000	4.25%	10/11/2044	206,229	0.01%
Phillips 66	\$80,000	1.30%	15/2/2026	74,272	0.00%
Phillips 66	\$100,000	2.15%	15/12/2030	84,338	0.00%
Phillips 66	\$100,000	4.65%	15/11/2034	97,219	0.00%
Phillips 66	\$220,000	4.88%	15/11/2044	210,864	0.01%
Phillips 66	\$55,000	3.30%	15/3/2052	39,455	0.00%
Phillips 66 Co.	\$60,000	3.55%	1/10/2026	58,125	0.00%
Phillips 66 Co.	\$50,000	4.95%	1/12/2027	50,474	0.00%
Phillips 66 Co.	\$65,000	3.15%	15/12/2029	59,820	0.00%
Phillips 66 Co.	\$50,000	5.30%	30/6/2033	51,413	0.00%
Phillips 66 Co.	\$25,000	4.68%	15/2/2045	22,730	0.00%
Phillips 66 Co.	\$40,000	4.90%	1/10/2046	37,445	0.00%
Physicians Realty LP	\$20,000	4.30%	15/3/2027	19,470	0.00%
Physicians Realty LP	\$50,000	2.63%	1/11/2031	41,178	0.00%
Piedmont Healthcare, Inc.	\$50,000	2.72%	1/1/2042	35,665	0.00%
Piedmont Natural Gas Co., Inc.	\$100,000	2.50%	15/3/2031	85,365	0.00%
Piedmont Natural Gas Co., Inc.	\$65,000	3.35%	1/6/2050	45,361	0.00%
Piedmont Operating Partnership LP	\$50,000	9.25%	20/7/2028	52,827	0.00%
Pilgrim's Pride Corp.	\$100,000	3.50%	1/3/2032	84,719	0.00%
Pilgrim's Pride Corp.	\$150,000	6.25%	1/7/2033	154,338	0.01%
Pinnacle West Capital Corp.	\$125,000	1.30%	15/6/2025	117,734	0.00%
Pioneer Natural Resources Co.	\$100,000	1.13%	15/1/2026	92,900	0.00%
Pioneer Natural Resources Co.	\$485,000	1.90%	15/8/2030	412,190	0.01%
Pioneer Natural Resources Co.	\$235,000	2.15%	15/1/2031	200,059	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$15,000	4.65%	15/10/2025	14,836	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$225,000	3.55%	15/12/2029	207,145	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$200,000	3.80%	15/9/2030	184,219	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	\$25,000	5.15%	1/6/2042	22,629	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$40,000	4.70%	15/6/2044	33,495	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	\$25,000	4.90%	15/2/2045	21,608	0.00%
PNC Bank NA	\$250,000	4.20%	1/11/2025	245,128	0.01%
PNC Bank NA	\$50,000	2.70%	22/10/2029	43,922	0.00%
PNC Financial Services Group, Inc.	\$200,000	5.81%	12/6/2026	201,407	0.01%
PNC Financial Services Group, Inc.	\$511,000	2.60%	23/7/2026	484,323	0.01%
PNC Financial Services Group, Inc.	\$50,000	4.76%	26/1/2027	49,603	0.00%
PNC Financial Services Group, Inc.	\$50,000	3.15%	19/5/2027	47,404	0.00%
PNC Financial Services Group, Inc.	\$150,000	6.62%	20/10/2027	155,667	0.01%
PNC Financial Services Group, Inc.	\$280,000	5.35%	2/12/2028	283,419	0.01%
PNC Financial Services Group, Inc.	\$175,000	3.45%	23/4/2029	165,827	0.01%
PNC Financial Services Group, Inc.	\$200,000	5.58%	12/6/2029	204,007	0.01%
PNC Financial Services Group, Inc.	\$100,000	4.63%	6/6/2033	93,937	0.00%
PNC Financial Services Group, Inc.	\$50,000	5.07%	24/1/2034	48,898	0.00%
PNC Financial Services Group, Inc.	\$55,000	5.94%	18/8/2034	57,324	0.00%
PNC Financial Services Group, Inc.	\$150,000	6.88%	20/10/2034	166,578	0.01%
Port Authority of New York & New Jersey	\$100,000	5.65%	1/11/2040	107,661	0.00%
Port Authority of New York & New Jersey	\$100,000	3.14%	15/2/2051	75,766	0.00%
Port Authority of New York & New Jersey	\$135,000	4.93%	1/10/2051	134,539	0.00%
Port Authority of New York & New Jersey	\$150,000	4.46%	1/10/2062	136,739	0.00%
Port Authority of New York & New Jersey	\$25,000	4.81%	15/10/2065	24,105	0.00%
Potomac Electric Power Co.	\$80,000	4.15%	15/3/2043	71,334	0.00%
PPG Industries, Inc.	€104,000	1.88%	1/6/2025	112,233	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PPG Industries, Inc.	\$100,000	1.20%	15/3/2026	92,468	0.00%
PPG Industries, Inc.	€104,000	2.75%	1/6/2029	112,234	0.00%
PPG Industries, Inc.	\$50,000	2.55%	15/6/2030	43,493	0.00%
PPL Capital Funding, Inc.	\$40,000	4.13%	15/4/2030	37,971	0.00%
PPL Electric Utilities Corp.	\$50,000	5.00%	15/5/2033	51,168	0.00%
PPL Electric Utilities Corp.	\$25,000	4.75%	15/7/2043	23,565	0.00%
PPL Electric Utilities Corp.	\$50,000	4.13%	15/6/2044	43,717	0.00%
PPL Electric Utilities Corp.	\$110,000	3.95%	1/6/2047	93,310	0.00%
PPL Electric Utilities Corp.	\$50,000	5.25%	15/5/2053	51,632	0.00%
Precision Castparts Corp.	\$75,000	4.38%	15/6/2045	68,091	0.00%
Presbyterian Healthcare Services	\$25,000	4.88%	1/8/2052	24,709	0.00%
President & Fellows of Harvard College	\$25,000	4.88%	15/10/2040	25,382	0.00%
President & Fellows of Harvard College	\$35,000	3.15%	15/7/2046	27,367	0.00%
President & Fellows of Harvard College	\$175,000	2.52%	15/10/2050	118,696	0.00%
Pricoa Global Funding I	\$50,000	2.40%	23/9/2024	48,845	0.00%
Pricoa Global Funding I	\$100,000	0.80%	1/9/2025	93,406	0.00%
Principal Financial Group, Inc.	\$100,000	3.10%	15/11/2026	95,365	0.00%
Principal Financial Group, Inc.	\$50,000	3.70%	15/5/2029	47,157	0.00%
Principal Financial Group, Inc.	\$100,000	2.13%	15/6/2030	84,485	0.00%
Principal Financial Group, Inc.	\$50,000	6.05%	15/10/2036	53,712	0.00%
Principal Financial Group, Inc.	\$25,000	4.35%	15/5/2043	22,098	0.00%
Principal Life Global Funding II	\$50,000	3.00%	18/4/2026	47,608	0.00%
Private Export Funding Corp.	\$50,000	1.40%	15/7/2028	44,504	0.00%
Procter & Gamble Co.	\$200,000	2.70%	2/2/2026	193,328	0.01%
Procter & Gamble Co.	€230,000	3.25%	2/8/2026	256,642	0.01%
Procter & Gamble Co.	\$75,000	2.45%	3/11/2026	71,643	0.00%
Procter & Gamble Co.	\$25,000	1.20%	29/10/2030	20,694	0.00%
Procter & Gamble Co.	€100,000	3.25%	2/8/2031	113,949	0.00%
Procter & Gamble Co.	€100,000	1.88%	30/10/2038	96,972	0.00%
Procter & Gamble Co.	\$75,000	3.55%	25/3/2040	67,030	0.00%
Procter & Gamble Co.	\$19,000	3.50%	25/10/2047	16,179	0.00%
Procter & Gamble Co.	\$300,000	3.60%	25/3/2050	264,065	0.01%
Progress Energy, Inc.	\$125,000	7.75%	1/3/2031	144,406	0.01%
Progressive Corp.	\$50,000	4.00%	1/3/2029	49,328	0.00%
Progressive Corp.	\$100,000	4.13%	15/4/2047	88,255	0.00%
Progressive Corp.	\$160,000	4.20%	15/3/2048	142,658	0.01%
Prologis Euro Finance LLC	€100,000	0.38%	6/2/2028	98,481	0.00%
Prologis Euro Finance LLC	€100,000	1.88%	5/1/2029	102,756	0.00%
Prologis Euro Finance LLC	€100,000	1.00%	8/2/2029	98,110	0.00%
Prologis Euro Finance LLC	€200,000	0.50%	16/2/2032	172,915	0.01%
Prologis Euro Finance LLC	€100,000	4.63%	23/5/2033	117,876	0.00%
Prologis LP	€100,000	3.00%	2/6/2026	109,140	0.00%
Prologis LP	\$400,000	2.13%	15/4/2027	369,293	0.01%
Prologis LP	\$50,000	4.88%	15/6/2028	50,680	0.00%
Prologis LP	£100,000	2.25%	30/6/2029	113,994	0.00%
Prologis LP	\$5,000	2.88%	15/11/2029	4,553	0.00%
Prologis LP	\$100,000	1.25%	15/10/2030	80,937	0.00%
Prologis LP	CAD75,000	5.25%	15/1/2031	58,678	0.00%
Prologis LP	\$100,000	1.75%	1/2/2031	83,142	0.00%
Prologis LP	\$100,000	4.75%	15/6/2033	101,356	0.00%
Prologis LP	\$100,000	2.13%	15/10/2050	59,206	0.00%
Prologis LP	\$100,000	5.25%	15/6/2053	104,445	0.00%
Prospect Capital Corp.	\$125,000	3.36%	15/11/2026	112,432	0.00%
Protective Life Corp.	\$100,000	4.30%	30/9/2028	97,161	0.00%
Protective Life Global Funding	\$600,000	5.37%	6/1/2026	604,536	0.02%
Providence St Joseph Health Obligated Group	\$25,000	2.53%	1/10/2029	21,838	0.00%
Providence St Joseph Health Obligated Group	\$75,000	5.40%	1/10/2033	76,409	0.00%
Providence St Joseph Health Obligated Group	\$100,000	2.70%	1/10/2051	61,213	0.00%
Prudential Financial, Inc.	\$50,000	5.75%	15/7/2033	54,589	0.00%
Prudential Financial, Inc.	\$250,000	6.63%	21/6/2040	284,612	0.01%
Prudential Financial, Inc.	\$100,000	4.50%	15/9/2047	93,425	0.00%
Prudential Financial, Inc.	\$325,000	3.91%	7/12/2047	266,440	0.01%
Prudential Financial, Inc.	\$30,000	5.70%	15/9/2048	29,179	0.00%
Prudential Financial, Inc.	\$50,000	4.35%	25/2/2050	44,375	0.00%
Prudential Financial, Inc.	\$75,000	3.70%	13/3/2051	59,503	0.00%
Prudential Financial, Inc.	\$100,000	6.00%	1/9/2052	99,715	0.00%
Prudential Insurance Co. of America	\$25,000	8.30%	1/7/2025	25,823	0.00%
Public Service Co. of Colorado	\$330,000	3.70%	15/6/2028	317,475	0.01%
Public Service Co. of Colorado	\$25,000	1.90%	15/1/2031	20,741	0.00%
Public Service Co. of Colorado	\$200,000	1.88%	15/6/2031	165,116	0.01%
Public Service Co. of Colorado	\$20,000	4.10%	1/6/2032	19,097	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Public Service Co. of Colorado	\$10,000	6.50%	1/8/2038	11,213	0.00%
Public Service Co. of Colorado	\$30,000	3.60%	15/9/2042	23,752	0.00%
Public Service Co. of Colorado	\$20,000	4.10%	15/6/2048	16,318	0.00%
Public Service Co. of Colorado	\$100,000	4.05%	15/9/2049	81,419	0.00%
Public Service Co. of Colorado	\$25,000	3.20%	1/3/2050	17,833	0.00%
Public Service Co. of Colorado	\$50,000	2.70%	15/1/2051	31,648	0.00%
Public Service Co. of Colorado	\$50,000	4.50%	1/6/2052	43,785	0.00%
Public Service Co. of Colorado	\$50,000	5.25%	1/4/2053	49,867	0.00%
Public Service Co. of New Hampshire	\$55,000	5.15%	15/1/2053	55,754	0.00%
Public Service Co. of Oklahoma	\$100,000	2.20%	15/8/2031	82,722	0.00%
Public Service Electric & Gas Co.	\$100,000	3.00%	15/5/2027	95,326	0.00%
Public Service Electric & Gas Co.	\$65,000	3.10%	15/3/2032	58,164	0.00%
Public Service Electric & Gas Co.	\$25,000	5.80%	1/5/2037	26,469	0.00%
Public Service Electric & Gas Co.	\$200,000	3.95%	1/5/2042	172,627	0.01%
Public Service Electric & Gas Co.	\$25,000	3.65%	1/9/2042	20,824	0.00%
Public Service Electric & Gas Co.	\$25,000	3.80%	1/3/2046	20,840	0.00%
Public Service Electric & Gas Co.	\$100,000	4.05%	1/5/2048	87,567	0.00%
Public Service Electric & Gas Co.	\$25,000	3.85%	1/5/2049	20,845	0.00%
Public Service Electric & Gas Co.	\$25,000	3.20%	1/8/2049	18,569	0.00%
Public Service Electric & Gas Co.	\$40,000	3.00%	1/3/2051	28,705	0.00%
Public Service Electric & Gas Co.	\$25,000	5.13%	15/3/2053	25,957	0.00%
Public Service Electric & Gas Co.	\$30,000	5.45%	1/8/2053	32,423	0.00%
Public Service Enterprise Group, Inc.	\$100,000	0.80%	15/8/2025	93,455	0.00%
Public Service Enterprise Group, Inc.	\$110,000	5.88%	15/10/2028	115,440	0.00%
Public Service Enterprise Group, Inc.	\$70,000	2.45%	15/11/2031	58,889	0.00%
Public Storage Operating Co.	\$20,000	3.09%	15/9/2027	19,055	0.00%
Public Storage Operating Co.	\$150,000	1.85%	1/5/2028	134,906	0.00%
Public Storage Operating Co.	\$50,000	5.13%	15/1/2029	51,664	0.00%
Public Storage Operating Co.	€100,000	0.50%	9/9/2030	91,290	0.00%
Public Storage Operating Co.	\$150,000	2.30%	1/5/2031	129,741	0.00%
Public Storage Operating Co.	\$50,000	5.10%	1/8/2033	51,789	0.00%
Public Storage Operating Co.	\$50,000	5.35%	1/8/2053	52,377	0.00%
Puget Energy, Inc.	\$50,000	3.65%	15/5/2025	48,734	0.00%
Puget Energy, Inc.	\$175,000	2.38%	15/6/2028	156,222	0.01%
Puget Sound Energy, Inc.	\$25,000	6.27%	15/3/2037	27,052	0.00%
Puget Sound Energy, Inc.	\$155,000	4.22%	15/6/2048	131,772	0.00%
Puget Sound Energy, Inc.	\$5,000	3.25%	15/9/2049	3,554	0.00%
Puget Sound Energy, Inc.	\$55,000	5.45%	1/6/2053	57,157	0.00%
PulteGroup, Inc.	\$25,000	5.50%	1/3/2026	25,332	0.00%
PulteGroup, Inc.	\$75,000	6.38%	15/5/2033	82,013	0.00%
QUALCOMM, Inc.	\$175,000	3.25%	20/5/2027	169,431	0.01%
QUALCOMM, Inc.	\$294,000	1.30%	20/5/2028	260,376	0.01%
QUALCOMM, Inc.	\$50,000	4.65%	20/5/2035	51,201	0.00%
QUALCOMM, Inc.	\$155,000	4.30%	20/5/2047	142,179	0.01%
QUALCOMM, Inc.	\$100,000	3.25%	20/5/2050	78,099	0.00%
QUALCOMM, Inc.	\$250,000	4.50%	20/5/2052	233,629	0.01%
Quanta Services, Inc.	\$100,000	2.90%	1/10/2030	88,093	0.00%
Quanta Services, Inc.	\$50,000	3.05%	1/10/2041	36,885	0.00%
Quest Diagnostics, Inc.	\$25,000	4.20%	30/6/2029	24,527	0.00%
Quest Diagnostics, Inc.	\$50,000	2.95%	30/6/2030	44,754	0.00%
Quest Diagnostics, Inc.	\$100,000	2.80%	30/6/2031	87,323	0.00%
Quest Diagnostics, Inc.	\$75,000	6.40%	30/11/2033	83,310	0.00%
Rady Children's Hospital-San Diego	\$25,000	3.15%	15/8/2051	17,776	0.00%
Ralph Lauren Corp.	\$50,000	2.95%	15/6/2030	45,485	0.00%
Raymond James Financial, Inc.	\$300,000	4.65%	1/4/2030	302,040	0.01%
Raymond James Financial, Inc.	\$100,000	3.75%	1/4/2051	75,488	0.00%
Realty Income Corp.	\$50,000	4.13%	15/10/2026	49,095	0.00%
Realty Income Corp.	£100,000	1.13%	13/7/2027	112,580	0.00%
Realty Income Corp.	\$75,000	3.95%	15/8/2027	72,970	0.00%
Realty Income Corp.	\$100,000	3.40%	15/1/2028	95,160	0.00%
Realty Income Corp.	\$200,000	2.20%	15/6/2028	179,360	0.01%
Realty Income Corp.	\$5,000	3.10%	15/12/2029	4,589	0.00%
Realty Income Corp.	\$60,000	4.85%	15/3/2030	60,374	0.00%
Realty Income Corp.	€100,000	4.88%	6/7/2030	116,996	0.00%
Realty Income Corp.	\$100,000	3.25%	15/1/2031	90,952	0.00%
Realty Income Corp.	£100,000	1.75%	13/7/2033	96,724	0.00%
Realty Income Corp.	€100,000	5.13%	6/7/2034	121,946	0.00%
Realty Income Corp.	£428,000	6.00%	5/12/2039	586,667	0.02%
Realty Income Corp.	£100,000	2.50%	14/1/2042	87,595	0.00%
Realty Income Corp.	\$175,000	4.65%	15/3/2047	163,554	0.01%
Regal Rexnord Corp.	\$50,000	6.05%	15/2/2026	50,533	0.00%

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Regal Rexnord Corp.	\$50,000	6.05%	15/4/2028	50,670	0.00%
Regal Rexnord Corp.	\$50,000	6.30%	15/2/2030	51,470	0.00%
Regal Rexnord Corp.	\$100,000	6.40%	15/4/2033	104,431	0.00%
Regency Centers LP	\$50,000	3.60%	1/2/2027	48,102	0.00%
Regency Centers LP	\$150,000	4.40%	1/2/2047	124,656	0.00%
Regeneron Pharmaceuticals, Inc.	\$200,000	1.75%	15/9/2030	164,444	0.01%
Regents of the University of California Medical Center Pooled Revenue	\$100,000	4.56%	15/5/2053	93,346	0.00%
Regents of the University of California Medical Center Pooled Revenue	\$175,000	3.26%	15/5/2060	122,464	0.00%
Regions Bank/Birmingham AL	\$250,000	6.45%	26/6/2037	254,286	0.01%
Regions Financial Corp.	\$200,000	1.80%	12/8/2028	171,334	0.01%
Reinsurance Group of America, Inc.	\$50,000	3.90%	15/5/2029	47,645	0.00%
Reinsurance Group of America, Inc.	\$50,000	6.00%	15/9/2033	52,439	0.00%
Reliance Standard Life Global Funding II	\$75,000	1.51%	28/9/2026	67,089	0.00%
Reliance Standard Life Global Funding II	\$5,000	2.75%	21/1/2027	4,602	0.00%
Reliance Steel & Aluminum Co.	\$100,000	1.30%	15/8/2025	93,582	0.00%
RenaissanceRe Holdings Ltd.	\$100,000	5.75%	5/6/2033	101,120	0.00%
Republic Services, Inc.	\$25,000	3.38%	15/11/2027	24,030	0.00%
Republic Services, Inc.	\$275,000	4.88%	1/4/2029	280,442	0.01%
Republic Services, Inc.	\$100,000	1.45%	15/2/2031	81,332	0.00%
Republic Services, Inc.	\$150,000	5.00%	1/4/2034	153,603	0.01%
Republic Services, Inc.	\$15,000	5.70%	15/5/2041	16,184	0.00%
Republic Services, Inc.	\$55,000	3.05%	1/3/2050	40,537	0.00%
Revvity, Inc.	\$105,000	3.30%	15/9/2029	95,273	0.00%
Revvity, Inc.	\$100,000	2.25%	15/9/2031	82,250	0.00%
Revvity, Inc.	\$50,000	3.63%	15/3/2051	36,052	0.00%
Rexford Industrial Realty LP	\$200,000	5.00%	15/6/2028	200,971	0.01%
Rexford Industrial Realty LP	\$50,000	2.15%	1/9/2031	40,109	0.00%
Roche Finance Europe BV	€200,000	3.20%	27/8/2029	226,761	0.01%
Roche Finance Europe BV	€100,000	3.59%	4/12/2036	116,833	0.00%
Roche Holdings, Inc.	\$200,000	5.27%	13/11/2026	205,120	0.01%
Roche Holdings, Inc.	\$200,000	5.34%	13/11/2028	207,618	0.01%
Roche Holdings, Inc.	\$300,000	5.49%	13/11/2030	316,569	0.01%
Roche Holdings, Inc.	\$200,000	5.59%	13/11/2033	215,445	0.01%
Rockefeller Foundation	\$25,000	2.49%	1/10/2050	16,559	0.00%
Rockwell Automation, Inc.	\$100,000	2.80%	15/8/2061	64,958	0.00%
Roper Technologies, Inc.	\$50,000	3.85%	15/12/2025	49,085	0.00%
Roper Technologies, Inc.	\$200,000	2.95%	15/9/2029	183,210	0.01%
Roper Technologies, Inc.	\$100,000	2.00%	30/6/2030	84,983	0.00%
Ross Stores, Inc.	\$100,000	4.60%	15/4/2025	99,241	0.00%
Royalty Pharma plc	\$100,000	2.20%	2/9/2030	84,165	0.00%
Royalty Pharma plc	\$75,000	3.30%	2/9/2040	56,542	0.00%
Royalty Pharma plc	\$100,000	3.55%	2/9/2050	71,173	0.00%
RPM International, Inc.	\$50,000	3.75%	15/3/2027	48,073	0.00%
RPM International, Inc.	\$25,000	4.55%	1/3/2029	24,647	0.00%
RTX Corp.	\$400,000	5.00%	27/2/2026	401,661	0.01%
RTX Corp.	\$100,000	5.75%	8/11/2026	102,703	0.00%
RTX Corp.	\$100,000	3.50%	15/3/2027	96,374	0.00%
RTX Corp.	\$25,000	3.13%	4/5/2027	23,784	0.00%
RTX Corp.	\$100,000	4.13%	16/11/2028	97,688	0.00%
RTX Corp.	\$50,000	5.75%	15/1/2029	52,283	0.00%
RTX Corp.	\$100,000	2.25%	1/7/2030	86,372	0.00%
RTX Corp.	\$75,000	6.00%	15/3/2031	79,823	0.00%
RTX Corp.	\$50,000	1.90%	1/9/2031	40,683	0.00%
RTX Corp.	\$50,000	2.38%	15/3/2032	41,632	0.00%
RTX Corp.	\$175,000	5.15%	27/2/2033	178,413	0.01%
RTX Corp.	\$125,000	6.10%	15/3/2034	135,540	0.00%
RTX Corp.	\$125,000	6.05%	1/6/2036	135,574	0.00%
RTX Corp.	\$13,000	6.13%	15/7/2038	14,169	0.00%
RTX Corp.	\$275,000	4.45%	16/11/2038	253,285	0.01%
RTX Corp.	\$50,000	4.50%	1/6/2042	45,561	0.00%
RTX Corp.	\$25,000	4.80%	15/12/2043	23,251	0.00%
RTX Corp.	\$200,000	4.15%	15/5/2045	170,667	0.01%
RTX Corp.	\$125,000	3.75%	1/11/2046	99,426	0.00%
RTX Corp.	\$75,000	4.35%	15/4/2047	65,593	0.00%
RTX Corp.	\$50,000	2.82%	1/9/2051	33,012	0.00%
RTX Corp.	\$175,000	3.03%	15/3/2052	120,866	0.00%
RTX Corp.	\$100,000	5.38%	27/2/2053	101,859	0.00%
RTX Corp.	\$125,000	6.40%	15/3/2054	144,855	0.01%
Rutgers The State University of New Jersey	\$10,000	3.27%	1/5/2043	8,057	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Rutgers The State University of New Jersey	\$5,000	3.92%	1/5/2119	3,666	0.00%
RWJ Barnabas Health, Inc.	\$30,000	3.95%	1/7/2046	24,794	0.00%
RWJ Barnabas Health, Inc.	\$10,000	3.48%	1/7/2049	7,767	0.00%
Ryder System, Inc.	\$100,000	4.63%	1/6/2025	99,253	0.00%
Ryder System, Inc.	\$5,000	2.90%	1/12/2026	4,718	0.00%
Ryder System, Inc.	\$500,000	5.25%	1/6/2028	506,881	0.01%
Ryder System, Inc.	\$100,000	6.30%	1/12/2028	106,047	0.00%
Ryder System, Inc.	\$100,000	6.60%	1/12/2033	111,085	0.00%
S&P Global, Inc.	\$100,000	2.45%	1/3/2027	94,294	0.00%
S&P Global, Inc.	\$25,000	4.75%	1/8/2028	25,386	0.00%
S&P Global, Inc.	\$100,000	2.70%	1/3/2029	92,582	0.00%
S&P Global, Inc.	\$60,000	2.50%	1/12/2029	54,098	0.00%
S&P Global, Inc.	\$400,000	2.90%	1/3/2032	357,272	0.01%
S&P Global, Inc.	\$5,000	3.25%	1/12/2049	3,757	0.00%
S&P Global, Inc.	\$150,000	3.70%	1/3/2052	124,490	0.00%
S&P Global, Inc.	\$50,000	3.90%	1/3/2062	41,974	0.00%
Sabal Trail Transmission LLC	\$80,000	4.68%	1/5/2038	75,050	0.00%
Sabine Pass Liquefaction LLC	\$175,000	5.63%	1/3/2025	175,337	0.01%
Sabine Pass Liquefaction LLC	\$90,000	5.00%	15/3/2027	90,382	0.00%
Sabine Pass Liquefaction LLC	\$625,000	4.20%	15/3/2028	612,300	0.02%
Sabine Pass Liquefaction LLC	\$350,000	4.50%	15/5/2030	342,553	0.01%
Sabine Pass Liquefaction LLC	\$160,000	5.90%	15/9/2037	169,090	0.01%
Sabra Health Care LP	\$25,000	3.90%	15/10/2029	22,652	0.00%
Sabra Health Care LP	\$100,000	3.20%	1/12/2031	82,051	0.00%
Safehold GL Holdings LLC	\$50,000	2.85%	15/1/2032	40,700	0.00%
Sales Tax Securitization Corp.	\$75,000	3.24%	1/1/2042	61,566	0.00%
Sales Tax Securitization Corp.	\$10,000	3.59%	1/1/2043	8,616	0.00%
Salesforce, Inc.	\$50,000	1.50%	15/7/2028	44,492	0.00%
Salesforce, Inc.	\$50,000	1.95%	15/7/2031	42,709	0.00%
Salesforce, Inc.	\$200,000	2.70%	15/7/2041	152,859	0.01%
Salesforce, Inc.	\$100,000	2.90%	15/7/2051	71,600	0.00%
Salesforce, Inc.	\$200,000	3.05%	15/7/2061	140,616	0.00%
Sammons Financial Group, Inc.	\$150,000	3.35%	16/4/2031	120,744	0.00%
Sammons Financial Group, Inc.	\$100,000	4.75%	8/4/2032	87,812	0.00%
San Diego Gas & Electric Co.	\$40,000	2.50%	15/5/2026	38,155	0.00%
San Diego Gas & Electric Co.	\$50,000	4.95%	15/8/2028	51,040	0.00%
San Diego Gas & Electric Co.	\$95,000	3.00%	15/3/2032	84,339	0.00%
San Diego Gas & Electric Co.	\$10,000	6.00%	1/6/2039	10,765	0.00%
San Diego Gas & Electric Co.	\$85,000	4.50%	15/8/2040	78,141	0.00%
San Diego Gas & Electric Co.	\$25,000	3.32%	15/4/2050	17,864	0.00%
San Diego Gas & Electric Co.	\$125,000	3.70%	15/3/2052	96,980	0.00%
San Diego Gas & Electric Co.	\$55,000	5.35%	1/4/2053	55,877	0.00%
San Jose Redevelopment Agency Successor Agency	\$25,000	3.38%	1/8/2034	22,605	0.00%
Santander Holdings USA, Inc.	\$250,000	3.45%	2/6/2025	242,927	0.01%
Santander Holdings USA, Inc.	\$50,000	2.49%	6/1/2028	45,853	0.00%
Santander Holdings USA, Inc.	\$50,000	6.50%	9/3/2029	51,722	0.00%
Santander Holdings USA, Inc.	\$50,000	7.66%	9/11/2031	54,125	0.00%
SBL Holdings, Inc.	\$100,000	5.00%	18/2/2031	82,274	0.00%
Schlumberger Finance BV	€100,000	0.50%	15/10/2031	91,226	0.00%
Schlumberger Holdings Corp.	\$135,000	3.90%	17/5/2028	131,096	0.00%
Schlumberger Holdings Corp.	\$25,000	4.30%	1/5/2029	24,722	0.00%
Schlumberger Investment SA	\$60,000	4.50%	15/5/2028	60,615	0.00%
Schlumberger Investment SA	\$75,000	2.65%	26/6/2030	67,384	0.00%
Schlumberger Investment SA	\$30,000	4.85%	15/5/2033	30,479	0.00%
Schneider Electric SE	€300,000	3.50%	12/6/2033	344,295	0.01%
Sealed Air Corp.	\$75,000	1.57%	15/10/2026	67,527	0.00%
Seattle Children's Hospital	\$50,000	2.72%	1/10/2050	32,899	0.00%
Selective Insurance Group, Inc.	\$10,000	5.38%	1/3/2049	9,674	0.00%
Sempra	\$45,000	3.30%	1/4/2025	43,893	0.00%
Sempra	\$35,000	5.40%	1/8/2026	35,470	0.00%
Sempra	\$45,000	3.25%	15/6/2027	42,669	0.00%
Sempra	\$100,000	3.40%	1/2/2028	95,370	0.00%
Sempra	\$30,000	3.70%	1/4/2029	28,575	0.00%
Sempra	\$45,000	5.50%	1/8/2033	46,645	0.00%
Sempra	\$65,000	3.80%	1/2/2038	55,659	0.00%
Sempra	\$65,000	6.00%	15/10/2039	68,471	0.00%
Sempra	\$45,000	4.00%	1/2/2048	37,052	0.00%
Sempra	\$60,000	4.13%	1/4/2052	51,684	0.00%
Sempra Global	\$25,000	3.25%	15/1/2032	20,566	0.00%
SG Commercial Mortgage Securities Trust 2016	\$25,000	3.06%	10/10/2048	23,288	0.00%
Sherwin-Williams Co.	\$35,000	3.45%	1/8/2025	34,075	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sherwin-Williams Co.	\$50,000	4.25%	8/8/2025	49,589	0.00%
Sherwin-Williams Co.	\$30,000	3.95%	15/1/2026	29,512	0.00%
Sherwin-Williams Co.	\$25,000	3.45%	1/6/2027	24,148	0.00%
Sherwin-Williams Co.	\$100,000	2.30%	15/5/2030	87,165	0.00%
Sherwin-Williams Co.	\$175,000	4.55%	1/8/2045	156,940	0.01%
Sherwin-Williams Co.	\$35,000	3.80%	15/8/2049	28,225	0.00%
Sherwin-Williams Co.	\$50,000	3.30%	15/5/2050	36,832	0.00%
Shire Acquisitions Investments Ireland DAC	\$503,000	3.20%	23/9/2026	484,016	0.01%
Sierra Pacific Power Co.	\$50,000	5.90%	15/3/2054	53,118	0.00%
Silgan Holdings, Inc.	\$125,000	1.40%	1/4/2026	114,306	0.00%
Simon International Finance SCA	€100,000	1.13%	19/3/2033	89,245	0.00%
Simon Property Group LP	\$350,000	3.50%	1/9/2025	342,254	0.01%
Simon Property Group LP	\$5,000	3.38%	1/12/2027	4,776	0.00%
Simon Property Group LP	\$230,000	2.45%	13/9/2029	204,799	0.01%
Simon Property Group LP	\$250,000	2.25%	15/1/2032	207,764	0.01%
Simon Property Group LP	\$100,000	2.65%	1/2/2032	85,477	0.00%
Simon Property Group LP	\$125,000	6.25%	15/1/2034	136,163	0.00%
Simon Property Group LP	\$50,000	4.25%	1/10/2044	41,912	0.00%
Simon Property Group LP	\$100,000	3.25%	13/9/2049	72,485	0.00%
Simon Property Group LP	\$100,000	5.85%	8/3/2053	106,315	0.00%
SITE Centers Corp.	\$25,000	4.70%	1/6/2027	24,596	0.00%
Sixth Street Specialty Lending, Inc.	\$35,000	6.95%	14/8/2028	36,106	0.00%
Skyworks Solutions, Inc.	\$350,000	3.00%	1/6/2031	300,913	0.01%
Smithfield Foods, Inc.	\$75,000	3.00%	15/10/2030	61,656	0.00%
Snap-on, Inc.	\$50,000	4.10%	1/3/2048	44,416	0.00%
Sonoco Products Co.	\$75,000	3.13%	1/5/2030	67,750	0.00%
Sonoco Products Co.	\$75,000	2.85%	1/2/2032	64,004	0.00%
Southern California Edison Co.	\$100,000	3.70%	1/8/2025	97,990	0.00%
Southern California Edison Co.	\$40,000	4.70%	1/6/2027	40,260	0.00%
Southern California Edison Co.	\$25,000	3.65%	1/3/2028	23,971	0.00%
Southern California Edison Co.	\$50,000	5.65%	1/10/2028	52,136	0.00%
Southern California Edison Co.	\$5,000	2.85%	1/8/2029	4,562	0.00%
Southern California Edison Co.	\$315,000	2.50%	1/6/2031	270,328	0.01%
Southern California Edison Co.	\$250,000	2.75%	1/2/2032	216,613	0.01%
Southern California Edison Co.	\$100,000	6.00%	15/1/2034	109,971	0.00%
Southern California Edison Co.	\$40,000	5.55%	15/1/2037	40,235	0.00%
Southern California Edison Co.	\$30,000	5.95%	1/2/2038	31,474	0.00%
Southern California Edison Co.	\$15,000	5.50%	15/3/2040	15,170	0.00%
Southern California Edison Co.	\$25,000	4.05%	15/3/2042	21,087	0.00%
Southern California Edison Co.	\$10,000	3.90%	15/3/2043	8,193	0.00%
Southern California Edison Co.	\$175,000	4.65%	1/10/2043	159,514	0.01%
Southern California Edison Co.	\$175,000	3.60%	1/2/2045	135,740	0.00%
Southern California Edison Co.	\$105,000	4.00%	1/4/2047	86,136	0.00%
Southern California Edison Co.	\$75,000	4.13%	1/3/2048	63,239	0.00%
Southern California Edison Co.	\$25,000	4.88%	1/3/2049	23,063	0.00%
Southern California Edison Co.	\$75,000	3.65%	1/2/2050	58,137	0.00%
Southern California Edison Co.	\$20,000	2.95%	1/2/2051	13,622	0.00%
Southern California Edison Co.	\$50,000	3.45%	1/2/2052	36,527	0.00%
Southern California Edison Co.	\$30,000	5.70%	1/3/2053	31,600	0.00%
Southern California Edison Co.	\$45,000	5.88%	1/12/2053	48,584	0.00%
Southern California Gas Co.	\$20,000	3.20%	15/6/2025	19,502	0.00%
Southern California Gas Co.	\$30,000	2.60%	15/6/2026	28,624	0.00%
Southern California Gas Co.	\$45,000	2.95%	15/4/2027	42,670	0.00%
Southern California Gas Co.	\$45,000	2.55%	1/2/2030	39,589	0.00%
Southern California Gas Co.	\$35,000	5.20%	1/6/2033	36,028	0.00%
Southern California Gas Co.	\$25,000	3.75%	15/9/2042	20,250	0.00%
Southern California Gas Co.	\$25,000	4.13%	1/6/2048	21,174	0.00%
Southern California Gas Co.	\$35,000	4.30%	15/1/2049	29,738	0.00%
Southern California Gas Co.	\$25,000	3.95%	15/2/2050	19,901	0.00%
Southern California Gas Co.	\$40,000	6.35%	15/11/2052	45,766	0.00%
Southern California Gas Co.	\$30,000	5.75%	1/6/2053	31,674	0.00%
Southern Co.	\$120,000	3.25%	1/7/2026	115,751	0.00%
Southern Co.	\$100,000	5.11%	1/8/2027	101,403	0.00%
Southern Co.	\$200,000	1.75%	15/3/2028	177,837	0.01%
Southern Co.	\$65,000	3.70%	30/4/2030	61,293	0.00%
Southern Co.	\$30,000	5.70%	15/10/2032	31,580	0.00%
Southern Co.	\$50,000	5.20%	15/6/2033	51,018	0.00%
Southern Co.	\$65,000	5.70%	15/3/2034	68,454	0.00%
Southern Co.	\$115,000	4.40%	1/7/2046	101,402	0.00%
Southern Co.	\$50,000	4.00%	15/1/2051	47,728	0.00%
Southern Co.	\$100,000	3.75%	15/9/2051	91,100	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Southern Co. Gas Capital Corp.	\$50,000	5.75%	15/9/2033	52,556	0.00%
Southern Co. Gas Capital Corp.	\$25,000	5.88%	15/3/2041	25,433	0.00%
Southern Co. Gas Capital Corp.	\$25,000	4.40%	1/6/2043	21,202	0.00%
Southern Co. Gas Capital Corp.	\$135,000	3.95%	1/10/2046	105,261	0.00%
Southern Natural Gas Co. LLC	\$30,000	4.80%	15/3/2047	25,183	0.00%
Southern Power Co.	\$25,000	5.15%	15/9/2041	23,599	0.00%
Southern Power Co.	\$55,000	4.95%	15/12/2046	49,421	0.00%
Southwest Airlines Co.	\$200,000	5.25%	4/5/2025	200,023	0.01%
Southwest Airlines Co.	\$25,000	3.00%	15/11/2026	23,739	0.00%
Southwest Airlines Co.	\$100,000	5.13%	15/6/2027	100,460	0.00%
Southwest Airlines Co.	\$110,000	2.63%	10/2/2030	96,159	0.00%
Southwest Gas Corp.	\$40,000	4.05%	15/3/2032	37,491	0.00%
Southwest Gas Corp.	\$25,000	3.80%	29/9/2046	18,719	0.00%
Southwest Gas Corp.	\$50,000	3.18%	15/8/2051	32,498	0.00%
Southwestern Electric Power Co.	\$100,000	1.65%	15/3/2026	93,199	0.00%
Southwestern Electric Power Co.	\$50,000	4.10%	15/9/2028	48,346	0.00%
Southwestern Electric Power Co.	\$100,000	3.90%	1/4/2045	77,179	0.00%
Southwestern Electric Power Co.	\$30,000	3.25%	1/11/2051	20,255	0.00%
Southwestern Public Service Co.	\$10,000	4.50%	15/8/2041	8,887	0.00%
Southwestern Public Service Co.	\$25,000	3.70%	15/8/2047	19,030	0.00%
Southwestern Public Service Co.	\$80,000	3.75%	15/6/2049	61,433	0.00%
Southwestern Public Service Co.	\$55,000	3.15%	1/5/2050	37,878	0.00%
Spectra Energy Partners LP	\$50,000	3.38%	15/10/2026	48,147	0.00%
Spectra Energy Partners LP	\$70,000	4.50%	15/3/2045	60,007	0.00%
Spire Missouri, Inc.	\$30,000	3.30%	1/6/2051	21,265	0.00%
Spirit Realty LP	\$5,000	3.20%	15/1/2027	4,723	0.00%
Spirit Realty LP	\$100,000	2.10%	15/3/2028	88,766	0.00%
Spirit Realty LP	\$5,000	3.40%	15/1/2030	4,552	0.00%
Sprint Capital Corp.	\$500,000	6.88%	15/11/2028	542,028	0.02%
Sprint Capital Corp.	\$200,000	8.75%	15/3/2032	246,792	0.01%
Sprint LLC	\$400,000	7.63%	1/3/2026	417,757	0.01%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	\$340,000	5.15%	20/3/2028	338,354	0.01%
SSM Health Care Corp.	\$60,000	3.82%	1/6/2027	58,124	0.00%
SSM Health Care Corp.	\$50,000	4.89%	1/6/2028	50,184	0.00%
Stanford Health Care	\$75,000	3.80%	15/11/2048	62,391	0.00%
Stanley Black & Decker, Inc.	\$50,000	2.30%	15/3/2030	42,555	0.00%
Stanley Black & Decker, Inc.	\$75,000	4.00%	15/3/2060	62,686	0.00%
Starbucks Corp.	\$100,000	3.80%	15/8/2025	98,214	0.00%
Starbucks Corp.	\$50,000	4.75%	15/2/2026	50,214	0.00%
Starbucks Corp.	\$150,000	2.25%	12/3/2030	131,740	0.00%
Starbucks Corp.	\$200,000	2.55%	15/11/2030	176,856	0.01%
Starbucks Corp.	\$150,000	4.80%	15/2/2033	153,103	0.01%
Starbucks Corp.	\$90,000	4.50%	15/11/2048	82,157	0.00%
Starbucks Corp.	\$200,000	3.50%	15/11/2050	155,574	0.01%
State Board of Administration Finance Corp.	\$125,000	1.26%	1/7/2025	118,621	0.00%
State Board of Administration Finance Corp.	\$100,000	1.71%	1/7/2027	90,675	0.00%
State Board of Administration Finance Corp.	\$200,000	2.15%	1/7/2030	170,411	0.01%
State of California	\$50,000	1.70%	1/2/2028	45,259	0.00%
State of California	\$25,000	3.05%	1/4/2029	23,336	0.00%
State of California	\$25,000	1.75%	1/11/2030	20,858	0.00%
State of California	\$25,000	4.50%	1/4/2033	24,478	0.00%
State of California	\$135,000	7.50%	1/4/2034	163,526	0.01%
State of California	\$50,000	5.13%	1/3/2038	50,212	0.00%
State of California	\$75,000	4.60%	1/4/2038	72,103	0.00%
State of California	\$350,000	7.30%	1/10/2039	424,635	0.01%
State of California	\$100,000	7.35%	1/11/2039	121,175	0.00%
State of California	\$300,000	7.60%	1/11/2040	384,943	0.01%
State of California	\$50,000	5.20%	1/3/2043	50,039	0.00%
State of Connecticut	\$15,000	5.85%	15/3/2032	16,043	0.00%
State of Illinois	\$745,000	5.10%	1/6/2033	736,714	0.02%
State of Illinois	\$46,154	6.63%	1/2/2035	48,478	0.00%
State of Oregon Department of Transportation	\$65,000	5.83%	15/11/2034	70,856	0.00%
State of Texas	\$150,000	5.52%	1/4/2039	161,370	0.01%
State of Texas	\$25,000	3.21%	1/4/2044	20,523	0.00%
State Public School Building Authority	\$50,000	5.00%	15/9/2027	50,314	0.00%
State Street Corp.	\$100,000	4.86%	26/1/2026	99,425	0.00%
State Street Corp.	\$452,000	2.65%	19/5/2026	431,781	0.01%
State Street Corp.	\$70,000	5.27%	3/8/2026	70,978	0.00%
State Street Corp.	\$70,000	5.68%	21/11/2029	72,423	0.00%
State Street Corp.	\$100,000	2.40%	24/1/2030	89,311	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
State Street Corp.	\$250,000	2.20%	3/3/2031	208,328	0.01%
State Street Corp.	\$100,000	4.82%	26/1/2034	98,430	0.00%
State Street Corp.	\$50,000	5.16%	18/5/2034	50,418	0.00%
State Street Corp.	\$50,000	6.12%	21/11/2034	53,125	0.00%
Steel Dynamics, Inc.	\$50,000	2.80%	15/12/2024	48,702	0.00%
Steel Dynamics, Inc.	\$400,000	5.00%	15/12/2026	401,650	0.01%
Steel Dynamics, Inc.	\$175,000	3.25%	15/10/2050	121,694	0.00%
Stellantis Finance US, Inc.	\$200,000	1.71%	29/1/2027	181,660	0.01%
Stellantis Finance US, Inc.	\$200,000	5.63%	12/1/2028	206,760	0.01%
Stellantis NV	€200,000	4.50%	7/7/2028	232,599	0.01%
Stellantis NV	€300,000	0.75%	18/1/2029	294,472	0.01%
Stellantis NV	€300,000	4.25%	16/6/2031	343,842	0.01%
Stellantis NV	€106,000	2.75%	1/4/2032	109,515	0.00%
STERIS Irish FinCo UnLtd Co.	\$150,000	2.70%	15/3/2031	128,978	0.00%
STORE Capital Corp.	\$100,000	4.50%	15/3/2028	92,703	0.00%
Stryker Corp.	\$50,000	3.50%	15/3/2026	48,771	0.00%
Stryker Corp.	\$50,000	3.65%	7/3/2028	48,411	0.00%
Stryker Corp.	\$125,000	1.95%	15/6/2030	106,902	0.00%
Stryker Corp.	\$150,000	4.63%	15/3/2046	144,895	0.01%
Sun Communities Operating LP	\$100,000	4.20%	15/4/2032	91,306	0.00%
Sutter Health	\$200,000	3.16%	15/8/2040	155,378	0.01%
Sutter Health	\$50,000	5.55%	15/8/2053	53,474	0.00%
Synchrony Financial	\$65,000	4.50%	23/7/2025	63,506	0.00%
Synchrony Financial	\$75,000	3.95%	1/12/2027	70,249	0.00%
Synchrony Financial	\$50,000	2.88%	28/10/2031	40,070	0.00%
Synovus Financial Corp.	\$150,000	5.20%	11/8/2025	147,310	0.01%
Sysco Canada, Inc.	CAD30,000	3.65%	25/4/2025	22,377	0.00%
Sysco Corp.	\$250,000	3.25%	15/7/2027	239,135	0.01%
Sysco Corp.	\$50,000	5.75%	17/1/2029	52,157	0.00%
Sysco Corp.	\$25,000	2.40%	15/2/2030	22,034	0.00%
Sysco Corp.	\$117,000	5.95%	1/4/2030	124,526	0.00%
Sysco Corp.	\$25,000	2.45%	14/12/2031	21,158	0.00%
Sysco Corp.	\$50,000	6.00%	17/1/2034	54,112	0.00%
Sysco Corp.	\$50,000	6.60%	1/4/2040	56,346	0.00%
Sysco Corp.	\$175,000	4.50%	1/4/2046	155,633	0.01%
Sysco Corp.	\$110,000	3.30%	15/2/2050	80,821	0.00%
Sysco Corp.	\$50,000	3.15%	14/12/2051	35,837	0.00%
Take-Two Interactive Software, Inc.	\$50,000	3.55%	14/4/2025	48,963	0.00%
Take-Two Interactive Software, Inc.	\$50,000	3.70%	14/4/2027	48,433	0.00%
Take-Two Interactive Software, Inc.	\$50,000	4.00%	14/4/2032	47,563	0.00%
Tampa Electric Co.	\$60,000	2.40%	15/3/2031	50,644	0.00%
Tampa Electric Co.	\$25,000	4.35%	15/5/2044	21,333	0.00%
Tampa Electric Co.	\$20,000	4.45%	15/6/2049	17,230	0.00%
Tampa Electric Co.	\$10,000	3.63%	15/6/2050	7,524	0.00%
Tampa Electric Co.	\$100,000	3.45%	15/3/2051	72,710	0.00%
Tanger Properties LP	\$50,000	2.75%	1/9/2031	40,218	0.00%
Tapestry, Inc.	\$50,000	7.05%	27/11/2025	51,178	0.00%
Tapestry, Inc.	\$50,000	7.00%	27/11/2026	51,872	0.00%
Tapestry, Inc.	€100,000	5.88%	27/11/2031	116,094	0.00%
Tapestry, Inc.	\$150,000	3.05%	15/3/2032	121,610	0.00%
Targa Resources Corp.	\$55,000	5.20%	1/7/2027	55,294	0.00%
Targa Resources Corp.	\$70,000	6.15%	1/3/2029	73,287	0.00%
Targa Resources Corp.	\$90,000	4.20%	1/2/2033	82,869	0.00%
Targa Resources Corp.	\$220,000	6.13%	15/3/2033	232,027	0.01%
Targa Resources Corp.	\$100,000	4.95%	15/4/2052	87,874	0.00%
Targa Resources Corp.	\$60,000	6.25%	1/7/2052	62,122	0.00%
Targa Resources Corp.	\$40,000	6.50%	15/2/2053	43,325	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$100,000	5.00%	15/1/2028	98,836	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$200,000	5.50%	1/3/2030	199,794	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$75,000	4.88%	1/2/2031	72,817	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	\$75,000	4.00%	15/1/2032	68,343	0.00%
Target Corp.	\$275,000	1.95%	15/1/2027	256,587	0.01%
Target Corp.	\$25,000	3.38%	15/4/2029	24,064	0.00%
Target Corp.	\$50,000	2.35%	15/2/2030	44,712	0.00%
Target Corp.	\$75,000	4.50%	15/9/2032	75,773	0.00%
Target Corp.	\$155,000	4.00%	1/7/2042	140,523	0.00%
Target Corp.	\$50,000	3.63%	15/4/2046	41,409	0.00%
Target Corp.	\$125,000	4.80%	15/1/2053	124,122	0.00%
Teachers Insurance & Annuity Association of America	\$100,000	6.85%	16/12/2039	115,462	0.00%
Teachers Insurance & Annuity Association of America	\$30,000	4.90%	15/9/2044	28,448	0.00%
Teachers Insurance & Annuity Association of America	\$35,000	4.27%	15/5/2047	30,586	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Teachers Insurance & Annuity Association of America	\$250,000	3.30%	15/5/2050	184,287	0.01%
Teledyne Technologies, Inc.	\$50,000	2.25%	1/4/2028	45,286	0.00%
Teledyne Technologies, Inc.	\$100,000	2.75%	1/4/2031	87,032	0.00%
Tennessee Gas Pipeline Co. LLC	\$150,000	2.90%	1/3/2030	132,090	0.00%
Tennessee Valley Authority	\$50,000	0.75%	15/5/2025	47,418	0.00%
Tennessee Valley Authority	\$100,000	1.50%	15/9/2031	81,588	0.00%
Tennessee Valley Authority	\$25,000	4.70%	15/7/2033	25,777	0.00%
Tennessee Valley Authority	\$500,000	5.88%	1/4/2036	568,358	0.02%
Tennessee Valley Authority	\$250,000	5.25%	15/9/2039	265,391	0.01%
Tennessee Valley Authority	\$40,000	3.50%	15/12/2042	33,787	0.00%
Tennessee Valley Authority	\$25,000	4.88%	15/1/2048	25,512	0.00%
Tennessee Valley Authority	\$25,000	4.25%	15/9/2052	23,160	0.00%
Tennessee Valley Authority	\$250,000	5.38%	1/4/2056	275,250	0.01%
Texas Eastern Transmission LP	\$50,000	4.15%	15/1/2048	41,235	0.00%
Texas Health Resources	\$25,000	2.33%	15/11/2050	15,146	0.00%
Texas Health Resources	\$50,000	4.33%	15/11/2055	45,050	0.00%
Texas Instruments, Inc.	\$150,000	2.90%	3/11/2027	143,162	0.01%
Texas Instruments, Inc.	\$200,000	2.25%	4/9/2029	180,579	0.01%
Texas Instruments, Inc.	\$25,000	1.75%	4/5/2030	21,615	0.00%
Texas Instruments, Inc.	\$25,000	3.88%	15/3/2039	23,128	0.00%
Texas Natural Gas Securitization Finance Corp.	\$150,000	5.10%	1/4/2035	152,984	0.01%
Texas Natural Gas Securitization Finance Corp.	\$100,000	5.17%	1/4/2041	103,477	0.00%
Texas Private Activity Bond Surface Transportation Corp.	\$50,000	3.92%	31/12/2049	40,874	0.00%
Texas Transportation Commission	\$25,000	2.56%	1/4/2042	19,149	0.00%
Texas Transportation Commission State Highway Fund	\$100,000	5.18%	1/4/2030	102,273	0.00%
Textron, Inc.	\$100,000	3.88%	1/3/2025	98,353	0.00%
Textron, Inc.	\$25,000	3.38%	1/3/2028	23,614	0.00%
Textron, Inc.	\$75,000	6.10%	15/11/2033	80,147	0.00%
Thermo Fisher Scientific Finance I BV	€100,000	0.00%	18/11/2025	104,228	0.00%
Thermo Fisher Scientific Finance I BV	€108,000	0.80%	18/10/2030	103,543	0.00%
Thermo Fisher Scientific Finance I BV	€100,000	1.13%	18/10/2033	91,730	0.00%
Thermo Fisher Scientific, Inc.	€100,000	0.13%	1/3/2025	106,226	0.00%
Thermo Fisher Scientific, Inc.	€100,000	3.20%	21/1/2026	110,705	0.00%
Thermo Fisher Scientific, Inc.	€200,000	1.40%	23/1/2026	213,181	0.01%
Thermo Fisher Scientific, Inc.	\$50,000	5.00%	5/12/2026	50,814	0.00%
Thermo Fisher Scientific, Inc.	€500,000	1.75%	15/4/2027	532,707	0.02%
Thermo Fisher Scientific, Inc.	\$50,000	4.80%	21/11/2027	50,989	0.00%
Thermo Fisher Scientific, Inc.	\$50,000	1.75%	15/10/2028	44,609	0.00%
Thermo Fisher Scientific, Inc.	\$60,000	5.00%	31/1/2029	61,609	0.00%
Thermo Fisher Scientific, Inc.	\$50,000	2.60%	1/10/2029	45,577	0.00%
Thermo Fisher Scientific, Inc.	\$125,000	2.00%	15/10/2031	105,386	0.00%
Thermo Fisher Scientific, Inc.	€200,000	2.38%	15/4/2032	209,463	0.01%
Thermo Fisher Scientific, Inc.	€100,000	3.65%	21/11/2034	114,980	0.00%
Thermo Fisher Scientific, Inc.	€300,000	1.50%	1/10/2039	252,742	0.01%
Thermo Fisher Scientific, Inc.	\$300,000	2.80%	15/10/2041	227,801	0.01%
Thermo Fisher Scientific, Inc.	\$35,000	5.30%	1/2/2044	36,426	0.00%
Thermo Fisher Scientific, Inc.	\$50,000	4.10%	15/8/2047	44,654	0.00%
Thermo Fisher Scientific, Inc.	€400,000	1.88%	1/10/2049	315,890	0.01%
Thomas Jefferson University	\$100,000	3.85%	1/11/2057	74,231	0.00%
Time Warner Cable Enterprises LLC	\$200,000	8.38%	15/7/2033	232,516	0.01%
Time Warner Cable LLC	\$100,000	6.55%	1/5/2037	98,595	0.00%
Time Warner Cable LLC	\$25,000	7.30%	1/7/2038	25,914	0.00%
Time Warner Cable LLC	\$25,000	6.75%	15/6/2039	24,887	0.00%
Time Warner Cable LLC	\$95,000	5.50%	1/9/2041	83,383	0.00%
Time Warner Cable LLC	\$300,000	4.50%	15/9/2042	236,999	0.01%
TJX Cos, Inc.	\$100,000	1.15%	15/5/2028	87,624	0.00%
TJX Cos, Inc.	\$100,000	1.60%	15/5/2031	83,063	0.00%
T-Mobile USA, Inc.	\$265,000	3.50%	15/4/2025	259,518	0.01%
T-Mobile USA, Inc.	\$375,000	1.50%	15/2/2026	349,311	0.01%
T-Mobile USA, Inc.	\$95,000	2.25%	15/2/2026	90,061	0.00%
T-Mobile USA, Inc.	\$350,000	3.75%	15/4/2027	339,640	0.01%
T-Mobile USA, Inc.	\$500,000	2.05%	15/2/2028	451,268	0.01%
T-Mobile USA, Inc.	\$55,000	2.63%	15/2/2029	49,542	0.00%
T-Mobile USA, Inc.	\$430,000	3.88%	15/4/2030	408,237	0.01%
T-Mobile USA, Inc.	\$200,000	2.55%	15/2/2031	172,170	0.01%
T-Mobile USA, Inc.	\$200,000	2.25%	15/11/2031	166,419	0.01%
T-Mobile USA, Inc.	\$300,000	2.70%	15/3/2032	255,976	0.01%
T-Mobile USA, Inc.	\$250,000	4.38%	15/4/2040	226,329	0.01%
T-Mobile USA, Inc.	\$350,000	3.00%	15/2/2041	262,362	0.01%
T-Mobile USA, Inc.	\$230,000	4.50%	15/4/2050	203,624	0.01%
T-Mobile USA, Inc.	\$200,000	3.30%	15/2/2051	144,867	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
T-Mobile USA, Inc.	\$350,000	3.40%	15/10/2052	255,592	0.01%
T-Mobile USA, Inc.	\$200,000	5.75%	15/1/2054	212,208	0.01%
T-Mobile USA, Inc.	\$175,000	3.60%	15/11/2060	127,963	0.00%
Toll Brothers Finance Corp.	\$25,000	4.88%	15/3/2027	24,887	0.00%
Toll Brothers Finance Corp.	\$75,000	3.80%	1/11/2029	70,249	0.00%
Toyota Motor Credit Corp.	\$300,000	4.80%	10/1/2025	300,035	0.01%
Toyota Motor Credit Corp.	\$35,000	1.80%	13/2/2025	33,849	0.00%
Toyota Motor Credit Corp.	\$50,000	5.60%	11/9/2025	50,843	0.00%
Toyota Motor Credit Corp.	\$500,000	5.40%	10/11/2025	507,943	0.01%
Toyota Motor Credit Corp.	€200,000	0.25%	16/7/2026	206,149	0.01%
Toyota Motor Credit Corp.	\$50,000	5.00%	14/8/2026	50,621	0.00%
Toyota Motor Credit Corp.	£200,000	0.75%	19/11/2026	230,840	0.01%
Toyota Motor Credit Corp.	\$50,000	5.40%	20/11/2026	51,213	0.00%
Toyota Motor Credit Corp.	\$225,000	1.15%	13/8/2027	200,991	0.01%
Toyota Motor Credit Corp.	\$50,000	5.45%	10/11/2027	51,849	0.00%
Toyota Motor Credit Corp.	\$50,000	3.05%	11/1/2028	47,690	0.00%
Toyota Motor Credit Corp.	\$50,000	4.63%	12/1/2028	50,659	0.00%
Toyota Motor Credit Corp.	\$300,000	1.90%	6/4/2028	272,367	0.01%
Toyota Motor Credit Corp.	\$50,000	5.25%	11/9/2028	51,835	0.00%
Toyota Motor Credit Corp.	€200,000	4.05%	13/9/2029	231,788	0.01%
Toyota Motor Credit Corp.	\$110,000	2.15%	13/2/2030	97,146	0.00%
Toyota Motor Credit Corp.	\$50,000	5.55%	20/11/2030	52,674	0.00%
Toyota Motor Credit Corp.	\$250,000	1.90%	12/9/2031	208,353	0.01%
Toyota Motor Credit Corp.	\$50,000	4.70%	12/1/2033	51,349	0.00%
Tractor Supply Co.	\$100,000	1.75%	1/11/2030	82,010	0.00%
Tractor Supply Co.	\$50,000	5.25%	15/5/2033	51,309	0.00%
Trane Technologies Financing Ltd.	\$25,000	3.80%	21/3/2029	24,222	0.00%
Trane Technologies Financing Ltd.	\$25,000	5.25%	3/3/2033	25,905	0.00%
Trane Technologies Global Holding Co., Ltd.	\$25,000	5.75%	15/6/2043	26,884	0.00%
Transatlantic Holdings, Inc.	\$25,000	8.00%	30/11/2039	32,497	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$50,000	3.25%	15/5/2030	45,393	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$25,000	5.40%	15/8/2041	24,809	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$20,000	4.45%	1/8/2042	17,693	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$25,000	4.60%	15/3/2048	22,583	0.00%
Transcontinental Gas Pipe Line Co. LLC	\$70,000	3.95%	15/5/2050	56,685	0.00%
Travelers Cos, Inc.	\$10,000	6.25%	15/6/2037	11,348	0.00%
Travelers Cos, Inc.	\$15,000	4.60%	1/8/2043	14,334	0.00%
Travelers Cos, Inc.	\$25,000	4.30%	25/8/2045	22,383	0.00%
Travelers Cos, Inc.	\$130,000	3.75%	15/5/2046	107,460	0.00%
Travelers Cos, Inc.	\$25,000	4.00%	30/5/2047	21,522	0.00%
Travelers Cos, Inc.	\$60,000	4.05%	7/3/2048	52,438	0.00%
Travelers Cos, Inc.	\$100,000	4.10%	4/3/2049	87,090	0.00%
Travelers Cos, Inc.	\$95,000	2.55%	27/4/2050	62,843	0.00%
Travelers Cos, Inc.	\$50,000	5.45%	25/5/2053	54,067	0.00%
Trinity Health Corp.	\$100,000	2.63%	1/12/2040	72,564	0.00%
Tri-State Generation & Transmission Association, Inc.	\$25,000	6.00%	15/6/2040	23,834	0.00%
Truist Bank	\$95,000	2.15%	6/12/2024	92,233	0.00%
Truist Bank	\$150,000	1.50%	10/3/2025	143,297	0.01%
Truist Bank	\$175,000	4.05%	3/11/2025	172,143	0.01%
Truist Bank	\$271,000	3.30%	15/5/2026	258,494	0.01%
Truist Financial Corp.	\$150,000	4.00%	1/5/2025	147,429	0.01%
Truist Financial Corp.	\$200,000	5.90%	28/10/2026	201,984	0.01%
Truist Financial Corp.	\$100,000	1.27%	2/3/2027	91,630	0.00%
Truist Financial Corp.	\$70,000	6.05%	8/6/2027	71,256	0.00%
Truist Financial Corp.	\$275,000	1.13%	3/8/2027	241,062	0.01%
Truist Financial Corp.	\$100,000	4.87%	26/1/2029	98,728	0.00%
Truist Financial Corp.	\$40,000	3.88%	19/3/2029	37,450	0.00%
Truist Financial Corp.	\$100,000	1.89%	7/6/2029	86,419	0.00%
Truist Financial Corp.	\$100,000	7.16%	30/10/2029	107,910	0.00%
Truist Financial Corp.	\$70,000	4.92%	28/7/2033	65,410	0.00%
Truist Financial Corp.	\$200,000	5.12%	26/1/2034	193,648	0.01%
Truist Financial Corp.	\$70,000	5.87%	8/6/2034	71,429	0.00%
Trustage Financial Group, Inc.	\$100,000	4.63%	15/4/2032	87,304	0.00%
Trustees of Boston College	\$10,000	3.13%	1/7/2052	7,328	0.00%
Trustees of Boston University	\$25,000	4.06%	1/10/2048	22,102	0.00%
Trustees of Princeton University	\$100,000	5.70%	1/3/2039	111,467	0.00%
Trustees of Princeton University	\$50,000	2.52%	1/7/2050	34,494	0.00%
Trustees of Princeton University	\$100,000	4.20%	1/3/2052	93,127	0.00%
Trustees of the University of Pennsylvania	\$75,000	2.40%	1/10/2050	48,573	0.00%
Trustees of the University of Pennsylvania	\$15,000	4.67%	1/9/2112	13,896	0.00%
Trustees of the University of Pennsylvania	\$10,000	3.61%	15/2/2119	7,192	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Tucson Electric Power Co.	\$100,000	3.25%	15/5/2032	89,034	0.00%
Tucson Electric Power Co.	\$10,000	4.85%	1/12/2048	9,123	0.00%
Tucson Electric Power Co.	\$55,000	5.50%	15/4/2053	55,999	0.00%
TWDC Enterprises 18 Corp.	\$50,000	3.00%	13/2/2026	48,360	0.00%
TWDC Enterprises 18 Corp.	\$400,000	1.85%	30/7/2026	374,351	0.01%
TWDC Enterprises 18 Corp.	\$100,000	4.13%	1/6/2044	89,307	0.00%
Tyson Foods, Inc.	\$30,000	3.55%	2/6/2027	28,635	0.00%
Tyson Foods, Inc.	\$175,000	4.35%	1/3/2029	170,110	0.01%
Tyson Foods, Inc.	\$50,000	4.55%	2/6/2047	41,993	0.00%
Tyson Foods, Inc.	\$150,000	5.10%	28/9/2048	136,325	0.00%
UBS Commercial Mortgage Trust 2018	\$25,000	4.12%	15/3/2051	23,571	0.00%
UBS Commercial Mortgage Trust 2018	\$25,000	4.24%	15/6/2051	23,659	0.00%
UBS Commercial Mortgage Trust 2018	\$50,000	4.30%	15/8/2051	46,509	0.00%
UBS Commercial Mortgage Trust 2018	\$25,000	4.45%	15/12/2051	24,161	0.00%
UBS Commercial Mortgage Trust 2018	\$25,000	4.34%	15/12/2051	24,046	0.00%
UBS3 Commercial Mortgage Trust 2014	\$10,000	3.82%	10/6/2047	9,886	0.00%
UBS4 Commercial Mortgage Trust 2014	\$20,000	3.97%	10/8/2047	19,205	0.00%
UBS5 Commercial Mortgage Trust 2014	\$100,000	3.84%	10/9/2047	97,990	0.00%
UDR, Inc.	\$25,000	3.50%	1/7/2027	23,815	0.00%
UDR, Inc.	\$25,000	3.00%	15/8/2031	22,113	0.00%
UDR, Inc.	\$175,000	2.10%	15/6/2033	134,865	0.00%
UDR, Inc.	\$5,000	3.10%	1/11/2034	4,135	0.00%
Uniform Mortgage Backed Securities	\$53,033	3.00%	1/4/2027	51,577	0.00%
Uniform Mortgage Backed Securities	\$118,344	2.50%	1/9/2027	114,281	0.00%
Uniform Mortgage Backed Securities	\$88,839	2.50%	1/12/2027	85,734	0.00%
Uniform Mortgage Backed Securities	\$21,513	2.50%	1/2/2028	20,739	0.00%
Uniform Mortgage Backed Securities	\$96,848	2.50%	1/4/2028	93,008	0.00%
Uniform Mortgage Backed Securities	\$6,903	3.00%	1/7/2028	6,751	0.00%
Uniform Mortgage Backed Securities	\$75,549	2.50%	1/9/2028	72,876	0.00%
Uniform Mortgage Backed Securities	\$28,128	2.50%	1/3/2029	27,147	0.00%
Uniform Mortgage Backed Securities	\$1,280,500	3.00%	1/9/2031	1,226,553	0.03%
Uniform Mortgage Backed Securities	\$37,164	3.50%	1/4/2032	35,893	0.00%
Uniform Mortgage Backed Securities	\$210,509	3.00%	1/6/2032	202,254	0.01%
Uniform Mortgage Backed Securities	\$328,115	2.50%	1/1/2033	311,317	0.01%
Uniform Mortgage Backed Securities	\$108,468	3.00%	1/4/2033	103,924	0.00%
Uniform Mortgage Backed Securities	\$328,235	3.50%	1/6/2033	318,385	0.01%
Uniform Mortgage Backed Securities	\$77,989	4.00%	1/6/2033	76,726	0.00%
Uniform Mortgage Backed Securities	\$25,375	3.50%	1/8/2033	24,614	0.00%
Uniform Mortgage Backed Securities	\$447,309	3.00%	1/1/2034	424,269	0.01%
Uniform Mortgage Backed Securities	\$164,160	3.50%	1/3/2034	159,106	0.01%
Uniform Mortgage Backed Securities	\$63,282	2.50%	1/6/2034	58,689	0.00%
Uniform Mortgage Backed Securities	\$48,806	2.50%	1/7/2034	45,263	0.00%
Uniform Mortgage Backed Securities	\$582,908	2.50%	1/9/2034	540,597	0.02%
Uniform Mortgage Backed Securities	\$78,329	2.50%	1/10/2034	72,644	0.00%
Uniform Mortgage Backed Securities	\$5,283	2.50%	1/11/2034	4,900	0.00%
Uniform Mortgage Backed Securities	\$108,157	2.00%	1/1/2035	97,337	0.00%
Uniform Mortgage Backed Securities	\$1,235,661	2.50%	1/2/2035	1,166,924	0.03%
Uniform Mortgage Backed Securities	\$68,863	4.00%	1/3/2035	67,643	0.00%
Uniform Mortgage Backed Securities	\$61,284	3.00%	1/4/2035	58,072	0.00%
Uniform Mortgage Backed Securities	\$-	2.50%	1/5/2035	—	0.00%
Uniform Mortgage Backed Securities	\$556,429	5.00%	1/7/2035	561,569	0.02%
Uniform Mortgage Backed Securities	\$144,295	1.50%	1/8/2035	125,972	0.00%
Uniform Mortgage Backed Securities	\$357,630	3.50%	1/9/2035	346,000	0.01%
Uniform Mortgage Backed Securities	\$244,022	1.50%	1/10/2035	213,035	0.01%
Uniform Mortgage Backed Securities	\$253,056	1.50%	1/11/2035	220,922	0.01%
Uniform Mortgage Backed Securities	\$521,787	1.50%	1/12/2035	455,529	0.01%
Uniform Mortgage Backed Securities	\$1,150,477	1.50%	1/2/2036	1,004,387	0.03%
Uniform Mortgage Backed Securities	\$1,100,042	2.00%	1/2/2036	990,330	0.03%
Uniform Mortgage Backed Securities	\$359,898	2.50%	1/2/2036	333,449	0.01%
Uniform Mortgage Backed Securities	\$333,696	1.50%	1/3/2036	291,235	0.01%
Uniform Mortgage Backed Securities	\$82,323	2.50%	1/4/2036	76,016	0.00%
Uniform Mortgage Backed Securities	\$1,185,036	2.00%	1/5/2036	1,067,528	0.03%
Uniform Mortgage Backed Securities	\$336,033	2.50%	1/9/2036	310,928	0.01%
Uniform Mortgage Backed Securities	\$336,504	2.00%	1/9/2036	303,017	0.01%
Uniform Mortgage Backed Securities	\$1,198,983	2.00%	1/10/2036	1,078,825	0.03%
Uniform Mortgage Backed Securities	\$28,572	2.50%	1/11/2036	26,434	0.00%
Uniform Mortgage Backed Securities	\$1,368,610	1.50%	1/12/2036	1,194,464	0.03%
Uniform Mortgage Backed Securities	\$611,277	2.00%	1/12/2036	548,530	0.02%
Uniform Mortgage Backed Securities	\$2,647,578	2.00%	1/1/2037	2,375,095	0.06%
Uniform Mortgage Backed Securities	\$1,155,239	1.50%	1/1/2037	1,008,243	0.03%
Uniform Mortgage Backed Securities	\$171,072	2.50%	1/1/2037	157,899	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$1,994,927	2.00%	1/2/2037	1,789,074	0.05%
Uniform Mortgage Backed Securities	\$837,133	1.50%	1/2/2037	730,613	0.02%
Uniform Mortgage Backed Securities	\$465,522	2.50%	1/2/2037	429,678	0.01%
Uniform Mortgage Backed Securities	\$330,665	2.50%	1/3/2037	304,829	0.01%
Uniform Mortgage Backed Securities	\$1,592,512	2.00%	1/4/2037	1,426,048	0.04%
Uniform Mortgage Backed Securities	\$277,640	2.50%	1/4/2037	256,392	0.01%
Uniform Mortgage Backed Securities	\$104,701	3.00%	1/5/2037	99,258	0.00%
Uniform Mortgage Backed Securities	\$419,999	2.00%	1/6/2037	376,365	0.01%
Uniform Mortgage Backed Securities	\$70,499	4.00%	1/7/2037	69,153	0.00%
Uniform Mortgage Backed Securities	\$950,122	2.50%	1/8/2037	875,922	0.02%
Uniform Mortgage Backed Securities	\$305,809	2.00%	1/8/2037	273,843	0.01%
Uniform Mortgage Backed Securities	\$272,952	3.00%	1/8/2037	257,185	0.01%
Uniform Mortgage Backed Securities	\$113,577	4.00%	1/9/2037	111,873	0.00%
Uniform Mortgage Backed Securities	\$353,105	4.00%	1/11/2037	346,074	0.01%
Uniform Mortgage Backed Securities	\$159,573	5.00%	1/11/2037	160,419	0.01%
Uniform Mortgage Backed Securities	\$426,265	2.50%	1/12/2037	392,976	0.01%
Uniform Mortgage Backed Securities	\$258,603	3.00%	1/12/2037	243,665	0.01%
Uniform Mortgage Backed Securities	\$244,873	4.50%	1/12/2037	243,470	0.01%
Uniform Mortgage Backed Securities	\$255,154	5.00%	1/4/2038	256,484	0.01%
Uniform Mortgage Backed Securities	\$248,613	4.00%	1/6/2038	243,277	0.01%
Uniform Mortgage Backed Securities	\$1,060,981	3.00%	1/7/2038	994,506	0.03%
Uniform Mortgage Backed Securities	\$159,274	5.50%	1/10/2038	161,403	0.01%
Uniform Mortgage Backed Securities TBA	\$380,000	5.00%	1/1/2039	382,227	0.01%
Uniform Mortgage Backed Securities	\$250,909	6.00%	1/4/2039	261,279	0.01%
Uniform Mortgage Backed Securities	\$388,465	3.50%	1/2/2040	370,971	0.01%
Uniform Mortgage Backed Securities	\$239,578	2.00%	1/4/2040	206,895	0.01%
Uniform Mortgage Backed Securities	\$136,426	3.00%	1/5/2040	125,797	0.00%
Uniform Mortgage Backed Securities	\$649,861	2.00%	1/9/2040	559,974	0.02%
Uniform Mortgage Backed Securities	\$560,596	2.00%	1/10/2040	482,973	0.01%
Uniform Mortgage Backed Securities	\$38,824	1.50%	1/11/2040	32,442	0.00%
Uniform Mortgage Backed Securities	\$172,252	2.00%	1/1/2041	148,353	0.01%
Uniform Mortgage Backed Securities	\$998,497	2.00%	1/3/2041	864,488	0.02%
Uniform Mortgage Backed Securities	\$116,368	1.50%	1/3/2041	96,526	0.00%
Uniform Mortgage Backed Securities	\$59,610	1.50%	1/4/2041	49,428	0.00%
Uniform Mortgage Backed Securities	\$866,103	2.00%	1/5/2041	745,810	0.02%
Uniform Mortgage Backed Securities	\$98,749	2.50%	1/7/2041	87,604	0.00%
Uniform Mortgage Backed Securities	\$75,704	2.50%	1/8/2041	67,110	0.00%
Uniform Mortgage Backed Securities	\$933,304	2.50%	1/9/2041	831,458	0.02%
Uniform Mortgage Backed Securities	\$638,222	1.50%	1/9/2041	527,795	0.01%
Uniform Mortgage Backed Securities	\$1,008,428	2.00%	1/10/2041	870,754	0.02%
Uniform Mortgage Backed Securities	\$648,113	1.50%	1/10/2041	535,782	0.02%
Uniform Mortgage Backed Securities	\$767,114	1.50%	1/11/2041	633,927	0.02%
Uniform Mortgage Backed Securities	\$1,386,618	2.00%	1/12/2041	1,188,834	0.03%
Uniform Mortgage Backed Securities	\$861,325	2.00%	1/1/2042	738,776	0.02%
Uniform Mortgage Backed Securities	\$360,159	1.50%	1/1/2042	298,171	0.01%
Uniform Mortgage Backed Securities	\$933,410	2.00%	1/2/2042	800,213	0.02%
Uniform Mortgage Backed Securities	\$785,444	2.50%	1/3/2042	692,844	0.02%
Uniform Mortgage Backed Securities	\$886,363	2.50%	1/4/2042	783,001	0.02%
Uniform Mortgage Backed Securities	\$141,908	3.50%	1/4/2042	134,941	0.00%
Uniform Mortgage Backed Securities	\$146,075	3.00%	1/4/2042	133,048	0.00%
Uniform Mortgage Backed Securities	\$907,966	3.00%	1/5/2042	826,993	0.02%
Uniform Mortgage Backed Securities	\$153,928	3.00%	1/6/2042	140,200	0.00%
Uniform Mortgage Backed Securities	\$144,110	3.50%	1/6/2042	136,760	0.00%
Uniform Mortgage Backed Securities	\$273,286	3.50%	1/7/2042	257,229	0.01%
Uniform Mortgage Backed Securities	\$643,548	3.50%	1/8/2042	613,921	0.02%
Uniform Mortgage Backed Securities	\$1,241,786	3.00%	1/4/2043	1,132,672	0.03%
Uniform Mortgage Backed Securities	\$96,372	5.00%	1/6/2043	96,202	0.00%
Uniform Mortgage Backed Securities	\$663,096	5.50%	1/5/2044	680,868	0.02%
Uniform Mortgage Backed Securities	\$406,443	4.50%	1/2/2045	403,328	0.01%
Uniform Mortgage Backed Securities	\$35,728	3.50%	1/8/2045	33,414	0.00%
Uniform Mortgage Backed Securities	\$28,047	4.00%	1/8/2045	27,067	0.00%
Uniform Mortgage Backed Securities	\$115,860	3.50%	1/9/2045	108,356	0.00%
Uniform Mortgage Backed Securities	\$62,239	3.50%	1/2/2046	58,911	0.00%
Uniform Mortgage Backed Securities	\$1,045,637	4.00%	1/3/2046	1,014,210	0.03%
Uniform Mortgage Backed Securities	\$284,066	3.00%	1/4/2046	256,920	0.01%
Uniform Mortgage Backed Securities	\$156,347	3.50%	1/4/2046	148,149	0.01%
Uniform Mortgage Backed Securities	\$20,278	4.00%	1/4/2046	19,535	0.00%
Uniform Mortgage Backed Securities	\$31,828	3.50%	1/5/2046	30,007	0.00%
Uniform Mortgage Backed Securities	\$21,512	4.00%	1/5/2046	20,724	0.00%
Uniform Mortgage Backed Securities	\$502,825	3.50%	1/6/2046	469,776	0.01%
Uniform Mortgage Backed Securities	\$292,515	3.00%	1/7/2046	264,528	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$137,625	3.50%	1/7/2046	129,749	0.00%
Uniform Mortgage Backed Securities	\$136,984	3.50%	1/8/2046	129,144	0.00%
Uniform Mortgage Backed Securities	\$21,557	3.00%	1/8/2046	19,460	0.00%
Uniform Mortgage Backed Securities	\$192,231	3.50%	1/9/2046	180,742	0.01%
Uniform Mortgage Backed Securities	\$399,004	3.00%	1/10/2046	360,183	0.01%
Uniform Mortgage Backed Securities	\$599,014	3.00%	1/11/2046	537,057	0.02%
Uniform Mortgage Backed Securities	\$28,751	4.00%	1/11/2046	27,850	0.00%
Uniform Mortgage Backed Securities	\$1,008,133	3.00%	1/12/2046	910,048	0.02%
Uniform Mortgage Backed Securities	\$62,614	3.50%	1/12/2046	58,558	0.00%
Uniform Mortgage Backed Securities	\$725,564	3.50%	1/1/2047	683,529	0.02%
Uniform Mortgage Backed Securities	\$255,629	3.00%	1/1/2047	231,443	0.01%
Uniform Mortgage Backed Securities	\$1,712,724	4.50%	1/2/2047	1,705,232	0.05%
Uniform Mortgage Backed Securities	\$651,430	4.00%	1/2/2047	627,771	0.02%
Uniform Mortgage Backed Securities	\$293,639	3.50%	1/4/2047	275,985	0.01%
Uniform Mortgage Backed Securities	\$204,006	4.00%	1/4/2047	196,856	0.01%
Uniform Mortgage Backed Securities	\$971,919	4.00%	1/5/2047	945,508	0.03%
Uniform Mortgage Backed Securities	\$24,692	4.00%	1/6/2047	23,829	0.00%
Uniform Mortgage Backed Securities	\$752,629	3.50%	1/7/2047	708,618	0.02%
Uniform Mortgage Backed Securities	\$146,647	3.50%	1/9/2047	139,287	0.00%
Uniform Mortgage Backed Securities	\$767,180	3.50%	1/10/2047	716,754	0.02%
Uniform Mortgage Backed Securities	\$96,033	4.00%	1/10/2047	92,489	0.00%
Uniform Mortgage Backed Securities	\$2,666,553	3.00%	1/12/2047	2,425,148	0.06%
Uniform Mortgage Backed Securities	\$23,138	3.50%	1/12/2047	21,779	0.00%
Uniform Mortgage Backed Securities	\$158,420	3.50%	1/1/2048	149,285	0.01%
Uniform Mortgage Backed Securities	\$380,395	3.00%	1/2/2048	343,550	0.01%
Uniform Mortgage Backed Securities	\$2,078,556	3.50%	1/3/2048	1,959,906	0.05%
Uniform Mortgage Backed Securities	\$1,920,288	4.50%	1/4/2048	1,894,545	0.05%
Uniform Mortgage Backed Securities	\$325,051	3.50%	1/7/2048	303,999	0.01%
Uniform Mortgage Backed Securities	\$285,007	4.00%	1/9/2048	273,834	0.01%
Uniform Mortgage Backed Securities	\$274,999	4.00%	1/10/2048	264,218	0.01%
Uniform Mortgage Backed Securities	\$168,557	5.00%	1/10/2048	169,335	0.01%
Uniform Mortgage Backed Securities	\$326,013	3.00%	1/11/2048	294,294	0.01%
Uniform Mortgage Backed Securities	\$2,236,941	3.00%	1/12/2048	2,019,302	0.05%
Uniform Mortgage Backed Securities	\$477,090	3.50%	1/12/2048	444,164	0.01%
Uniform Mortgage Backed Securities	\$424,102	4.50%	1/12/2048	417,723	0.01%
Uniform Mortgage Backed Securities	\$1,026,199	4.00%	1/1/2049	989,256	0.03%
Uniform Mortgage Backed Securities	\$70,751	4.50%	1/1/2049	69,687	0.00%
Uniform Mortgage Backed Securities	\$318,350	4.00%	1/2/2049	305,870	0.01%
Uniform Mortgage Backed Securities	\$172,636	4.50%	1/2/2049	170,039	0.01%
Uniform Mortgage Backed Securities	\$70,499	5.50%	1/2/2049	72,502	0.00%
Uniform Mortgage Backed Securities	\$751,605	4.00%	1/3/2049	722,139	0.02%
Uniform Mortgage Backed Securities	\$1,134,374	4.00%	1/5/2049	1,089,903	0.03%
Uniform Mortgage Backed Securities	\$2,338,256	3.50%	1/6/2049	2,176,070	0.06%
Uniform Mortgage Backed Securities	\$1,097,806	4.00%	1/6/2049	1,055,767	0.03%
Uniform Mortgage Backed Securities	\$430,420	3.00%	1/6/2049	385,163	0.01%
Uniform Mortgage Backed Securities	\$735,763	3.50%	1/7/2049	681,924	0.02%
Uniform Mortgage Backed Securities	\$53,528	3.00%	1/7/2049	47,899	0.00%
Uniform Mortgage Backed Securities	\$237,481	4.50%	1/8/2049	236,780	0.01%
Uniform Mortgage Backed Securities	\$68,783	5.00%	1/8/2049	69,122	0.00%
Uniform Mortgage Backed Securities	\$348,035	3.50%	1/9/2049	322,567	0.01%
Uniform Mortgage Backed Securities	\$145,572	5.00%	1/9/2049	146,388	0.01%
Uniform Mortgage Backed Securities	\$42,021	4.00%	1/9/2049	40,312	0.00%
Uniform Mortgage Backed Securities	\$276,526	3.00%	1/10/2049	247,450	0.01%
Uniform Mortgage Backed Securities	\$59,361	2.50%	1/10/2049	51,143	0.00%
Uniform Mortgage Backed Securities	\$193,954	3.00%	1/11/2049	173,560	0.01%
Uniform Mortgage Backed Securities	\$263,528	2.50%	1/12/2049	227,047	0.01%
Uniform Mortgage Backed Securities	\$222,216	3.00%	1/12/2049	198,851	0.01%
Uniform Mortgage Backed Securities	\$319,594	3.00%	1/1/2050	285,990	0.01%
Uniform Mortgage Backed Securities	\$190,611	3.50%	1/1/2050	175,412	0.01%
Uniform Mortgage Backed Securities	\$46,043	2.50%	1/1/2050	39,669	0.00%
Uniform Mortgage Backed Securities	\$181,692	4.50%	1/2/2050	178,959	0.01%
Uniform Mortgage Backed Securities	\$168,707	3.50%	1/2/2050	157,589	0.01%
Uniform Mortgage Backed Securities	\$1,186,324	3.00%	1/3/2050	1,067,049	0.03%
Uniform Mortgage Backed Securities	\$889,116	3.50%	1/3/2050	823,086	0.02%
Uniform Mortgage Backed Securities	\$258,999	5.00%	1/3/2050	260,421	0.01%
Uniform Mortgage Backed Securities	\$202,623	4.00%	1/4/2050	195,010	0.01%
Uniform Mortgage Backed Securities	\$396,971	3.50%	1/5/2050	369,459	0.01%
Uniform Mortgage Backed Securities	\$22,849	2.50%	1/5/2050	19,750	0.00%
Uniform Mortgage Backed Securities	\$789,386	2.50%	1/6/2050	679,465	0.02%
Uniform Mortgage Backed Securities	\$131,160	3.50%	1/6/2050	120,398	0.00%
Uniform Mortgage Backed Securities	\$5,335,694	2.00%	1/7/2050	4,394,179	0.11%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$2,045,646	2.50%	1/7/2050	1,762,536	0.05%
Uniform Mortgage Backed Securities	\$589,436	3.00%	1/7/2050	532,929	0.02%
Uniform Mortgage Backed Securities	\$1,643,071	2.50%	1/8/2050	1,412,911	0.04%
Uniform Mortgage Backed Securities	\$975,394	3.00%	1/8/2050	870,553	0.02%
Uniform Mortgage Backed Securities	\$1,007,851	2.00%	1/8/2050	841,675	0.02%
Uniform Mortgage Backed Securities	\$1,002,844	2.50%	1/9/2050	861,345	0.02%
Uniform Mortgage Backed Securities	\$1,028,062	2.00%	1/9/2050	850,843	0.02%
Uniform Mortgage Backed Securities	\$716,560	3.00%	1/9/2050	641,216	0.02%
Uniform Mortgage Backed Securities	\$4,353,160	2.50%	1/10/2050	3,756,203	0.10%
Uniform Mortgage Backed Securities	\$1,646,172	2.00%	1/10/2050	1,352,784	0.04%
Uniform Mortgage Backed Securities	\$484,095	3.00%	1/10/2050	435,238	0.01%
Uniform Mortgage Backed Securities	\$355,302	3.50%	1/10/2050	333,374	0.01%
Uniform Mortgage Backed Securities	\$8,659,310	2.00%	1/11/2050	7,176,483	0.19%
Uniform Mortgage Backed Securities	\$4,665,030	2.50%	1/11/2050	4,037,337	0.11%
Uniform Mortgage Backed Securities	\$774,593	3.00%	1/11/2050	696,400	0.02%
Uniform Mortgage Backed Securities	\$5,004,374	2.00%	1/12/2050	4,124,978	0.11%
Uniform Mortgage Backed Securities	\$937,632	1.50%	1/12/2050	732,350	0.02%
Uniform Mortgage Backed Securities	\$373,444	4.50%	1/12/2050	367,827	0.01%
Uniform Mortgage Backed Securities	\$31,229	2.50%	1/12/2050	26,724	0.00%
Uniform Mortgage Backed Securities	\$355,915	2.50%	1/1/2051	306,990	0.01%
Uniform Mortgage Backed Securities	\$71,431	1.50%	1/1/2051	55,779	0.00%
Uniform Mortgage Backed Securities	\$3,784,168	2.00%	1/2/2051	3,111,338	0.08%
Uniform Mortgage Backed Securities	\$3,451,227	2.50%	1/2/2051	2,940,926	0.08%
Uniform Mortgage Backed Securities	\$233,644	4.00%	1/2/2051	222,603	0.01%
Uniform Mortgage Backed Securities	\$240,583	1.50%	1/2/2051	188,331	0.01%
Uniform Mortgage Backed Securities	\$199,967	3.00%	1/2/2051	180,307	0.01%
Uniform Mortgage Backed Securities	\$753,271	2.00%	1/3/2051	617,514	0.02%
Uniform Mortgage Backed Securities	\$280,624	2.50%	1/3/2051	241,991	0.01%
Uniform Mortgage Backed Securities	\$1,392,139	2.50%	1/4/2051	1,187,342	0.03%
Uniform Mortgage Backed Securities	\$464,040	1.50%	1/4/2051	361,784	0.01%
Uniform Mortgage Backed Securities	\$288,609	2.00%	1/4/2051	241,616	0.01%
Uniform Mortgage Backed Securities	\$1,600,253	2.50%	1/5/2051	1,368,956	0.04%
Uniform Mortgage Backed Securities	\$857,978	2.00%	1/5/2051	703,229	0.02%
Uniform Mortgage Backed Securities	\$3,532,517	2.50%	1/6/2051	3,017,627	0.08%
Uniform Mortgage Backed Securities	\$90,344	3.00%	1/6/2051	80,610	0.00%
Uniform Mortgage Backed Securities	\$1,665,005	3.00%	1/7/2051	1,490,310	0.04%
Uniform Mortgage Backed Securities	\$1,667,213	2.50%	1/7/2051	1,425,414	0.04%
Uniform Mortgage Backed Securities	\$419,174	2.00%	1/7/2051	345,695	0.01%
Uniform Mortgage Backed Securities	\$5,550,514	1.50%	1/8/2051	4,335,300	0.11%
Uniform Mortgage Backed Securities	\$1,055,659	2.50%	1/8/2051	902,212	0.02%
Uniform Mortgage Backed Securities	\$661,282	3.00%	1/8/2051	585,214	0.02%
Uniform Mortgage Backed Securities	\$518,706	2.00%	1/8/2051	427,637	0.01%
Uniform Mortgage Backed Securities	\$243,766	4.00%	1/8/2051	234,608	0.01%
Uniform Mortgage Backed Securities	\$816,386	3.00%	1/9/2051	723,175	0.02%
Uniform Mortgage Backed Securities	\$752,475	2.50%	1/9/2051	645,888	0.02%
Uniform Mortgage Backed Securities	\$1,451,054	2.50%	1/10/2051	1,246,954	0.03%
Uniform Mortgage Backed Securities	\$381,354	1.50%	1/10/2051	297,070	0.01%
Uniform Mortgage Backed Securities	\$3,283,346	2.50%	1/11/2051	2,807,825	0.07%
Uniform Mortgage Backed Securities	\$521,750	2.00%	1/11/2051	429,687	0.01%
Uniform Mortgage Backed Securities	\$289,197	3.00%	1/11/2051	256,960	0.01%
Uniform Mortgage Backed Securities	\$11,147,119	2.00%	1/12/2051	9,121,825	0.24%
Uniform Mortgage Backed Securities	\$2,815,177	2.50%	1/12/2051	2,409,327	0.06%
Uniform Mortgage Backed Securities	\$1,454,832	3.00%	1/12/2051	1,297,854	0.03%
Uniform Mortgage Backed Securities	\$8,162,727	2.00%	1/1/2052	6,710,209	0.17%
Uniform Mortgage Backed Securities	\$1,424,685	2.50%	1/1/2052	1,227,958	0.03%
Uniform Mortgage Backed Securities	\$610,000	3.00%	1/1/2052	538,888	0.02%
Uniform Mortgage Backed Securities	\$4,633,445	2.00%	1/2/2052	3,794,746	0.10%
Uniform Mortgage Backed Securities	\$616,788	2.50%	1/2/2052	529,275	0.02%
Uniform Mortgage Backed Securities	\$180,098	3.00%	1/2/2052	161,820	0.01%
Uniform Mortgage Backed Securities	\$2,663,262	2.50%	1/3/2052	2,282,963	0.06%
Uniform Mortgage Backed Securities	\$1,269,319	3.50%	1/3/2052	1,172,159	0.03%
Uniform Mortgage Backed Securities	\$1,410,063	2.00%	1/3/2052	1,153,028	0.03%
Uniform Mortgage Backed Securities	\$1,262,099	3.00%	1/3/2052	1,121,898	0.03%
Uniform Mortgage Backed Securities	\$3,228,046	2.50%	1/4/2052	2,766,586	0.07%
Uniform Mortgage Backed Securities	\$1,946,755	3.00%	1/4/2052	1,727,163	0.05%
Uniform Mortgage Backed Securities	\$1,357,101	2.00%	1/4/2052	1,118,721	0.03%
Uniform Mortgage Backed Securities	\$836,935	1.50%	1/4/2052	652,143	0.02%
Uniform Mortgage Backed Securities	\$155,661	3.50%	1/4/2052	142,850	0.01%
Uniform Mortgage Backed Securities	\$4,548,071	3.50%	1/5/2052	4,192,319	0.11%
Uniform Mortgage Backed Securities	\$986,979	3.00%	1/5/2052	882,576	0.02%
Uniform Mortgage Backed Securities	\$187,547	4.00%	1/5/2052	177,533	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$169,996	2.50%	1/5/2052	146,105	0.01%
Uniform Mortgage Backed Securities	\$2,508,133	4.00%	1/6/2052	2,377,379	0.06%
Uniform Mortgage Backed Securities	\$1,775,149	3.00%	1/6/2052	1,571,647	0.04%
Uniform Mortgage Backed Securities	\$1,075,424	3.50%	1/6/2052	987,567	0.03%
Uniform Mortgage Backed Securities	\$888,367	4.50%	1/6/2052	862,605	0.02%
Uniform Mortgage Backed Securities	\$1,823,707	4.50%	1/7/2052	1,768,634	0.05%
Uniform Mortgage Backed Securities	\$1,659,681	4.00%	1/7/2052	1,584,298	0.04%
Uniform Mortgage Backed Securities	\$1,187,663	2.00%	1/7/2052	969,912	0.03%
Uniform Mortgage Backed Securities	\$1,009,923	3.00%	1/7/2052	892,538	0.02%
Uniform Mortgage Backed Securities	\$551,459	5.00%	1/7/2052	545,506	0.02%
Uniform Mortgage Backed Securities	\$172,465	3.50%	1/7/2052	159,541	0.01%
Uniform Mortgage Backed Securities	\$1,929,736	4.00%	1/8/2052	1,830,096	0.05%
Uniform Mortgage Backed Securities	\$1,480,246	5.00%	1/8/2052	1,464,538	0.04%
Uniform Mortgage Backed Securities	\$1,069,094	4.50%	1/8/2052	1,036,680	0.03%
Uniform Mortgage Backed Securities	\$618,365	3.00%	1/8/2052	548,161	0.02%
Uniform Mortgage Backed Securities	\$55,400	3.50%	1/8/2052	50,821	0.00%
Uniform Mortgage Backed Securities	\$1,436,906	5.00%	1/9/2052	1,426,446	0.04%
Uniform Mortgage Backed Securities	\$745,097	5.50%	1/9/2052	755,249	0.02%
Uniform Mortgage Backed Securities	\$367,867	4.50%	1/9/2052	357,598	0.01%
Uniform Mortgage Backed Securities	\$326,830	4.00%	1/9/2052	309,190	0.01%
Uniform Mortgage Backed Securities	\$1,854,665	4.00%	1/10/2052	1,755,582	0.05%
Uniform Mortgage Backed Securities	\$1,381,981	4.50%	1/10/2052	1,340,669	0.04%
Uniform Mortgage Backed Securities	\$376,312	6.00%	1/10/2052	383,463	0.01%
Uniform Mortgage Backed Securities	\$249,498	5.00%	1/10/2052	248,777	0.01%
Uniform Mortgage Backed Securities	\$118,280	5.50%	1/10/2052	119,145	0.00%
Uniform Mortgage Backed Securities	\$1,191,787	3.50%	1/11/2052	1,091,640	0.03%
Uniform Mortgage Backed Securities	\$945,866	5.00%	1/11/2052	938,570	0.03%
Uniform Mortgage Backed Securities	\$942,659	4.50%	1/11/2052	914,915	0.02%
Uniform Mortgage Backed Securities	\$457,095	2.50%	1/11/2052	388,749	0.01%
Uniform Mortgage Backed Securities	\$157,967	5.50%	1/11/2052	159,054	0.01%
Uniform Mortgage Backed Securities	\$113,515	6.50%	1/11/2052	116,953	0.00%
Uniform Mortgage Backed Securities	\$69,551	6.00%	1/11/2052	70,602	0.00%
Uniform Mortgage Backed Securities	\$1,008,818	5.00%	1/12/2052	1,001,781	0.03%
Uniform Mortgage Backed Securities	\$783,446	4.00%	1/12/2052	741,044	0.02%
Uniform Mortgage Backed Securities	\$699,439	5.50%	1/12/2052	706,072	0.02%
Uniform Mortgage Backed Securities	\$140,028	4.50%	1/12/2052	136,817	0.00%
Uniform Mortgage Backed Securities	\$77,460	6.00%	1/12/2052	78,630	0.00%
Uniform Mortgage Backed Securities	\$78,702	3.00%	1/12/2052	69,517	0.00%
Uniform Mortgage Backed Securities	\$2,110,559	6.00%	1/1/2053	2,143,437	0.06%
Uniform Mortgage Backed Securities	\$1,960,621	5.50%	1/1/2053	1,982,882	0.05%
Uniform Mortgage Backed Securities	\$378,723	5.00%	1/1/2053	377,043	0.01%
Uniform Mortgage Backed Securities	\$63,164	6.50%	1/1/2053	65,717	0.00%
Uniform Mortgage Backed Securities	\$1,063,703	5.00%	1/2/2053	1,053,401	0.03%
Uniform Mortgage Backed Securities	\$1,007,962	4.50%	1/2/2053	978,294	0.03%
Uniform Mortgage Backed Securities	\$845,010	5.50%	1/2/2053	857,840	0.02%
Uniform Mortgage Backed Securities	\$717,297	6.00%	1/2/2053	733,108	0.02%
Uniform Mortgage Backed Securities	\$711,637	6.50%	1/2/2053	732,027	0.02%
Uniform Mortgage Backed Securities	\$629,938	3.50%	1/2/2053	577,292	0.02%
Uniform Mortgage Backed Securities	\$117,626	7.00%	1/2/2053	121,233	0.00%
Uniform Mortgage Backed Securities	\$936,207	5.50%	1/3/2053	946,169	0.03%
Uniform Mortgage Backed Securities	\$581,052	5.00%	1/3/2053	574,943	0.02%
Uniform Mortgage Backed Securities	\$178,338	4.00%	1/3/2053	168,602	0.01%
Uniform Mortgage Backed Securities	\$72,953	6.00%	1/3/2053	74,229	0.00%
Uniform Mortgage Backed Securities	\$1,210,055	5.50%	1/4/2053	1,219,044	0.03%
Uniform Mortgage Backed Securities	\$966,584	5.00%	1/4/2053	957,037	0.03%
Uniform Mortgage Backed Securities	\$309,766	6.50%	1/4/2053	318,141	0.01%
Uniform Mortgage Backed Securities	\$177,288	6.00%	1/4/2053	179,959	0.01%
Uniform Mortgage Backed Securities	\$1,791,403	5.00%	1/5/2053	1,772,983	0.05%
Uniform Mortgage Backed Securities	\$1,221,048	5.50%	1/5/2053	1,230,508	0.03%
Uniform Mortgage Backed Securities	\$900,100	4.50%	1/5/2053	875,628	0.02%
Uniform Mortgage Backed Securities	\$764,473	4.00%	1/5/2053	722,487	0.02%
Uniform Mortgage Backed Securities	\$335,212	6.00%	1/5/2053	341,345	0.01%
Uniform Mortgage Backed Securities	\$360,341	3.00%	1/5/2053	318,617	0.01%
Uniform Mortgage Backed Securities	\$252,208	6.50%	1/5/2053	259,863	0.01%
Uniform Mortgage Backed Securities	\$1,015,081	5.50%	1/6/2053	1,026,705	0.03%
Uniform Mortgage Backed Securities	\$814,051	5.00%	1/6/2053	813,819	0.02%
Uniform Mortgage Backed Securities	\$699,807	4.50%	1/6/2053	678,017	0.02%
Uniform Mortgage Backed Securities	\$439,293	6.00%	1/6/2053	447,535	0.01%
Uniform Mortgage Backed Securities	\$97,857	6.50%	1/6/2053	101,055	0.00%
Uniform Mortgage Backed Securities	\$1,883,797	5.50%	1/7/2053	1,896,432	0.05%
Uniform Mortgage Backed Securities	\$1,039,241	6.00%	1/7/2053	1,062,283	0.03%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uniform Mortgage Backed Securities	\$785,440	5.00%	1/7/2053	777,551	0.02%
Uniform Mortgage Backed Securities	\$623,164	3.00%	1/7/2053	551,008	0.02%
Uniform Mortgage Backed Securities	\$222,433	6.50%	1/7/2053	232,232	0.01%
Uniform Mortgage Backed Securities	\$1,622,768	5.50%	1/8/2053	1,634,018	0.04%
Uniform Mortgage Backed Securities	\$1,004,119	5.00%	1/8/2053	998,356	0.03%
Uniform Mortgage Backed Securities	\$784,290	6.00%	1/8/2053	803,334	0.02%
Uniform Mortgage Backed Securities	\$525,063	6.50%	1/8/2053	539,028	0.02%
Uniform Mortgage Backed Securities	\$1,257,493	6.50%	1/9/2053	1,292,582	0.03%
Uniform Mortgage Backed Securities	\$871,062	6.00%	1/9/2053	893,300	0.02%
Uniform Mortgage Backed Securities	\$874,590	5.00%	1/9/2053	865,093	0.02%
Uniform Mortgage Backed Securities	\$544,209	5.50%	1/9/2053	546,807	0.02%
Uniform Mortgage Backed Securities	\$599,940	3.00%	1/9/2053	530,474	0.02%
Uniform Mortgage Backed Securities	\$373,918	4.00%	1/9/2053	353,367	0.01%
Uniform Mortgage Backed Securities	\$931,326	6.00%	1/10/2053	946,900	0.03%
Uniform Mortgage Backed Securities	\$306,127	5.50%	1/10/2053	307,449	0.01%
Uniform Mortgage Backed Securities	\$126,617	7.00%	1/10/2053	130,483	0.00%
Uniform Mortgage Backed Securities	\$97,016	6.50%	1/10/2053	99,599	0.00%
Uniform Mortgage Backed Securities	\$71,207	5.00%	1/10/2053	70,434	0.00%
Uniform Mortgage Backed Securities	\$1,153,904	6.50%	1/11/2053	1,185,197	0.03%
Uniform Mortgage Backed Securities	\$703,933	6.00%	1/11/2053	720,457	0.02%
Uniform Mortgage Backed Securities	\$169,648	7.00%	1/11/2053	174,993	0.01%
Uniform Mortgage Backed Securities	\$159,694	5.50%	1/11/2053	160,591	0.01%
Uniform Mortgage Backed Securities	\$1,647,670	6.00%	1/12/2053	1,672,485	0.04%
Uniform Mortgage Backed Securities	\$929,907	5.50%	1/12/2053	933,923	0.03%
Uniform Mortgage Backed Securities	\$908,122	6.50%	1/12/2053	933,220	0.03%
Uniform Mortgage Backed Securities	\$726,662	7.00%	1/12/2053	753,267	0.02%
Uniform Mortgage Backed Securities	\$599,940	4.50%	1/12/2053	581,260	0.02%
Uniform Mortgage Backed Securities	\$334,967	5.00%	1/12/2053	331,330	0.01%
Uniform Mortgage Backed Securities TBA	\$1,750,000	2.50%	1/1/2054	1,488,737	0.04%
Uniform Mortgage Backed Securities TBA	\$930,000	6.00%	1/1/2054	944,303	0.03%
Uniform Mortgage Backed Securities TBA	\$950,000	2.00%	1/1/2054	776,333	0.02%
Uniform Mortgage Backed Securities TBA	\$620,000	3.00%	1/1/2054	547,881	0.02%
Uniform Mortgage Backed Securities TBA	\$390,000	5.50%	1/1/2054	391,860	0.01%
Uniform Mortgage Backed Securities TBA	\$390,000	5.00%	1/1/2054	385,976	0.01%
Uniform Mortgage Backed Securities TBA	\$400,000	4.00%	1/1/2054	378,304	0.01%
Uniform Mortgage Backed Securities TBA	\$250,000	7.00%	1/1/2054	257,702	0.01%
Uniform Mortgage Backed Securities	\$150,000	7.50%	1/1/2054	154,118	0.01%
Unilever Capital Corp.	\$100,000	4.88%	8/9/2028	102,842	0.00%
Union Electric Co.	\$50,000	2.95%	15/6/2027	47,675	0.00%
Union Electric Co.	\$80,000	4.00%	1/4/2048	65,952	0.00%
Union Electric Co.	\$15,000	3.25%	1/10/2049	10,525	0.00%
Union Electric Co.	\$250,000	2.63%	15/3/2051	159,557	0.01%
Union Electric Co.	\$20,000	3.90%	1/4/2052	16,526	0.00%
Union Electric Co.	\$20,000	5.45%	15/3/2053	20,637	0.00%
Union Pacific Corp.	\$10,000	2.15%	5/2/2027	9,346	0.00%
Union Pacific Corp.	\$25,000	2.40%	5/2/2030	22,326	0.00%
Union Pacific Corp.	\$50,000	2.38%	20/5/2031	43,479	0.00%
Union Pacific Corp.	\$50,000	2.80%	14/2/2032	44,379	0.00%
Union Pacific Corp.	\$100,000	3.38%	1/2/2035	88,290	0.00%
Union Pacific Corp.	\$300,000	2.89%	6/4/2036	252,254	0.01%
Union Pacific Corp.	\$25,000	3.60%	15/9/2037	22,222	0.00%
Union Pacific Corp.	\$50,000	3.55%	15/8/2039	42,975	0.00%
Union Pacific Corp.	\$50,000	3.20%	20/5/2041	40,101	0.00%
Union Pacific Corp.	\$25,000	3.35%	15/8/2046	18,736	0.00%
Union Pacific Corp.	\$40,000	3.25%	5/2/2050	30,647	0.00%
Union Pacific Corp.	\$25,000	3.80%	1/10/2051	20,972	0.00%
Union Pacific Corp.	\$50,000	2.95%	10/3/2052	35,512	0.00%
Union Pacific Corp.	\$250,000	3.50%	14/2/2053	198,116	0.01%
Union Pacific Corp.	\$165,000	3.88%	1/2/2055	135,338	0.00%
Union Pacific Corp.	\$25,000	3.95%	15/8/2059	20,483	0.00%
Union Pacific Corp.	\$200,000	3.84%	20/3/2060	163,389	0.01%
Union Pacific Corp.	\$110,000	3.75%	5/2/2070	85,613	0.00%
Union Pacific Corp.	\$15,000	3.80%	6/4/2071	11,874	0.00%
United Airlines 2019-2 Class AA Pass Through Trust	\$41,674	2.70%	1/5/2032	35,084	0.00%
United Airlines 2023-1 Class A Pass Through Trust	\$100,000	5.80%	15/1/2036	101,533	0.00%
United Parcel Service, Inc.	\$15,000	3.40%	15/3/2029	14,523	0.00%
United Parcel Service, Inc.	\$525,000	2.50%	1/9/2029	477,379	0.01%
United Parcel Service, Inc.	\$100,000	6.20%	15/1/2038	114,632	0.00%
United Parcel Service, Inc.	\$25,000	3.40%	15/11/2046	20,090	0.00%
United Parcel Service, Inc.	\$25,000	4.25%	15/3/2049	22,723	0.00%
United Parcel Service, Inc.	\$200,000	3.40%	1/9/2049	161,121	0.01%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United Parcel Service, Inc.	\$175,000	5.30%	1/4/2050	185,813	0.01%
United Parcel Service, Inc.	\$75,000	5.05%	3/3/2053	77,814	0.00%
United States Treasury Bond	\$456,100	6.63%	15/2/2027	489,417	0.01%
United States Treasury Bond	\$450,000	5.38%	15/2/2031	491,906	0.01%
United States Treasury Bond	\$683,200	4.50%	15/2/2036	728,676	0.02%
United States Treasury Bond	\$720,000	4.75%	15/2/2037	787,950	0.02%
United States Treasury Bond	\$840,000	5.00%	15/5/2037	939,619	0.03%
United States Treasury Bond	\$660,000	4.38%	15/2/2038	693,825	0.02%
United States Treasury Bond	\$690,000	4.50%	15/5/2038	733,341	0.02%
United States Treasury Bond	\$1,016,000	3.50%	15/2/2039	962,184	0.03%
United States Treasury Bond	\$900,000	4.25%	15/5/2039	927,563	0.03%
United States Treasury Bond	\$1,730,000	4.50%	15/8/2039	1,831,908	0.05%
United States Treasury Bond	\$920,000	4.38%	15/11/2039	958,813	0.03%
United States Treasury Bond	\$875,000	4.63%	15/2/2040	937,207	0.03%
United States Treasury Bond	\$3,400,000	1.13%	15/5/2040	2,193,531	0.06%
United States Treasury Bond	\$848,000	4.38%	15/5/2040	881,125	0.02%
United States Treasury Bond	\$3,910,000	1.13%	15/8/2040	2,498,123	0.07%
United States Treasury Bond	\$860,000	3.88%	15/8/2040	839,038	0.02%
United States Treasury Bond	\$3,715,000	1.38%	15/11/2040	2,468,734	0.07%
United States Treasury Bond	\$900,000	4.25%	15/11/2040	917,859	0.03%
United States Treasury Bond	\$4,901,000	1.88%	15/2/2041	3,527,954	0.09%
United States Treasury Bond	\$1,360,000	4.75%	15/2/2041	1,471,563	0.04%
United States Treasury Bond	\$4,527,000	2.25%	15/5/2041	3,454,667	0.09%
United States Treasury Bond	\$1,055,000	4.38%	15/5/2041	1,088,793	0.03%
United States Treasury Bond	\$5,870,000	1.75%	15/8/2041	4,088,822	0.11%
United States Treasury Bond	\$828,000	3.75%	15/8/2041	788,541	0.02%
United States Treasury Bond	\$4,442,000	2.00%	15/11/2041	3,219,756	0.08%
United States Treasury Bond	\$1,351,000	3.13%	15/11/2041	1,176,003	0.03%
United States Treasury Bond	\$3,170,000	2.38%	15/2/2042	2,436,938	0.06%
United States Treasury Bond	\$1,213,000	3.13%	15/2/2042	1,052,467	0.03%
United States Treasury Bond	\$2,885,000	3.25%	15/5/2042	2,535,645	0.07%
United States Treasury Bond	\$618,000	3.00%	15/5/2042	523,562	0.01%
United States Treasury Bond	\$4,247,000	3.38%	15/8/2042	3,793,765	0.10%
United States Treasury Bond	\$877,000	2.75%	15/8/2042	712,151	0.02%
United States Treasury Bond	\$2,913,000	4.00%	15/11/2042	2,836,079	0.07%
United States Treasury Bond	\$1,680,000	2.75%	15/11/2042	1,359,750	0.04%
United States Treasury Bond	\$2,410,000	3.88%	15/2/2043	2,302,680	0.06%
United States Treasury Bond	\$1,470,000	3.13%	15/2/2043	1,258,458	0.03%
United States Treasury Bond	\$2,877,000	3.88%	15/5/2043	2,748,434	0.07%
United States Treasury Bond	\$2,380,000	2.88%	15/5/2043	1,956,806	0.05%
United States Treasury Bond	\$2,862,000	4.38%	15/8/2043	2,926,842	0.08%
United States Treasury Bond	\$1,644,000	3.63%	15/8/2043	1,514,021	0.04%
United States Treasury Bond	\$1,940,000	3.75%	15/11/2043	1,814,809	0.05%
United States Treasury Bond	\$1,090,000	4.75%	15/11/2043	1,171,239	0.03%
United States Treasury Bond	\$2,270,000	3.63%	15/2/2044	2,082,370	0.06%
United States Treasury Bond	\$1,463,000	3.38%	15/5/2044	1,291,555	0.03%
United States Treasury Bond	\$2,197,000	3.13%	15/8/2044	1,862,301	0.05%
United States Treasury Bond	\$1,635,000	3.00%	15/11/2044	1,355,006	0.04%
United States Treasury Bond	\$3,110,000	2.50%	15/2/2045	2,357,769	0.06%
United States Treasury Bond	\$900,000	3.00%	15/5/2045	743,484	0.02%
United States Treasury Bond	\$1,500,000	2.88%	15/8/2045	1,211,016	0.03%
United States Treasury Bond	\$783,000	3.00%	15/11/2045	645,119	0.02%
United States Treasury Bond	\$2,228,000	2.50%	15/2/2046	1,674,133	0.04%
United States Treasury Bond	\$1,682,000	2.50%	15/5/2046	1,261,237	0.03%
United States Treasury Bond	\$2,037,000	2.25%	15/8/2046	1,450,726	0.04%
United States Treasury Bond	\$847,000	2.88%	15/11/2046	679,320	0.02%
United States Treasury Bond	\$2,015,000	3.00%	15/2/2047	1,650,096	0.04%
United States Treasury Bond	\$1,552,000	3.00%	15/5/2047	1,270,215	0.03%
United States Treasury Bond	\$2,510,000	2.75%	15/8/2047	1,958,977	0.05%
United States Treasury Bond	\$2,236,000	2.75%	15/11/2047	1,744,429	0.05%
United States Treasury Bond	\$2,976,000	3.00%	15/2/2048	2,430,090	0.06%
United States Treasury Bond	\$3,910,000	3.13%	15/5/2048	3,264,239	0.09%
United States Treasury Bond	\$3,330,000	3.00%	15/8/2048	2,716,552	0.07%
United States Treasury Bond	\$3,650,000	3.38%	15/11/2048	3,186,906	0.08%
United States Treasury Bond	\$3,246,300	3.00%	15/2/2049	2,647,763	0.07%
United States Treasury Bond	\$3,072,900	2.88%	15/5/2049	2,448,237	0.06%
United States Treasury Bond	\$3,400,000	2.25%	15/8/2049	2,380,000	0.06%
United States Treasury Bond	\$3,028,000	2.38%	15/11/2049	2,177,321	0.06%
United States Treasury Bond	\$3,272,500	2.00%	15/2/2050	2,158,316	0.06%
United States Treasury Bond	\$4,580,000	1.25%	15/5/2050	2,475,347	0.07%
United States Treasury Bond	\$4,965,000	1.38%	15/8/2050	2,773,418	0.07%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United States Treasury Bond	\$4,360,800	1.63%	15/11/2050	2,604,897	0.07%
United States Treasury Bond	\$5,153,000	1.88%	15/2/2051	3,277,791	0.09%
United States Treasury Bond	\$5,337,000	2.38%	15/5/2051	3,819,291	0.10%
United States Treasury Bond	\$5,230,000	2.00%	15/8/2051	3,424,833	0.09%
United States Treasury Bond	\$4,401,000	1.88%	15/11/2051	2,789,134	0.07%
United States Treasury Bond	\$4,814,000	2.25%	15/2/2052	3,345,730	0.09%
United States Treasury Bond	\$3,874,000	2.88%	15/5/2052	3,091,936	0.08%
United States Treasury Bond	\$4,174,000	3.00%	15/8/2052	3,422,028	0.09%
United States Treasury Bond	\$3,998,000	4.00%	15/11/2052	3,953,647	0.10%
United States Treasury Bond	\$4,099,000	3.63%	15/2/2053	3,794,777	0.10%
United States Treasury Bond	\$4,377,000	3.63%	15/5/2053	4,057,616	0.11%
United States Treasury Bond	\$5,219,000	4.13%	15/8/2053	5,289,946	0.14%
United States Treasury Bond	\$2,520,000	4.75%	15/11/2053	2,834,213	0.07%
United States Treasury Note ¹	\$8,426,000	4.13%	31/1/2025	8,373,996	0.22%
United States Treasury Note	\$2,015,000	1.38%	31/1/2025	1,944,475	0.05%
United States Treasury Note	\$1,597,200	2.50%	31/1/2025	1,559,828	0.04%
United States Treasury Note	\$2,920,000	1.50%	15/2/2025	2,818,370	0.07%
United States Treasury Note	\$2,750,000	2.00%	15/2/2025	2,669,004	0.07%
United States Treasury Note ¹	\$6,880,000	1.13%	28/2/2025	6,607,219	0.17%
United States Treasury Note	\$6,457,000	4.63%	28/2/2025	6,452,460	0.17%
United States Treasury Note	\$1,850,000	2.75%	28/2/2025	1,810,182	0.05%
United States Treasury Note	\$2,400,000	1.75%	15/3/2025	2,319,281	0.06%
United States Treasury Note ¹	\$7,722,000	0.50%	31/3/2025	7,341,933	0.19%
United States Treasury Note ¹	\$6,878,000	3.88%	31/3/2025	6,817,549	0.18%
United States Treasury Note	\$1,054,000	2.63%	31/3/2025	1,029,132	0.03%
United States Treasury Note	\$3,620,000	2.63%	15/4/2025	3,530,914	0.09%
United States Treasury Note	\$3,260,000	0.38%	30/4/2025	3,085,030	0.08%
United States Treasury Note	\$2,036,000	3.88%	30/4/2025	2,017,708	0.05%
United States Treasury Note	\$860,000	2.88%	30/4/2025	841,221	0.02%
United States Treasury Note	\$5,985,000	2.75%	15/5/2025	5,841,921	0.15%
United States Treasury Note	\$3,065,000	2.13%	15/5/2025	2,967,183	0.08%
United States Treasury Note	\$5,063,000	4.25%	31/5/2025	5,044,212	0.13%
United States Treasury Note	\$2,450,000	0.25%	31/5/2025	2,307,211	0.06%
United States Treasury Note	\$1,070,000	2.88%	31/5/2025	1,045,549	0.03%
United States Treasury Note	\$3,000,000	2.88%	15/6/2025	2,932,266	0.08%
United States Treasury Note	\$5,349,700	4.63%	30/6/2025	5,362,656	0.14%
United States Treasury Note	\$2,357,500	0.25%	30/6/2025	2,214,208	0.06%
United States Treasury Note	\$700,000	2.75%	30/6/2025	682,910	0.02%
United States Treasury Note	\$3,135,000	3.00%	15/7/2025	3,066,912	0.08%
United States Treasury Note	\$3,034,000	4.75%	31/7/2025	3,047,985	0.08%
United States Treasury Note	\$2,295,000	0.25%	31/7/2025	2,149,321	0.06%
United States Treasury Note	\$1,115,000	2.88%	31/7/2025	1,088,301	0.03%
United States Treasury Note	\$4,280,000	3.13%	15/8/2025	4,194,734	0.11%
United States Treasury Note	\$4,065,000	2.00%	15/8/2025	3,911,769	0.10%
United States Treasury Note	\$4,430,000	0.25%	31/8/2025	4,136,513	0.11%
United States Treasury Note	\$2,855,000	2.75%	31/8/2025	2,779,276	0.07%
United States Treasury Note	\$2,672,000	5.00%	31/8/2025	2,696,946	0.07%
United States Treasury Note	\$2,865,000	3.50%	15/9/2025	2,823,144	0.07%
United States Treasury Note	\$3,779,000	5.00%	30/9/2025	3,817,823	0.10%
United States Treasury Note	\$3,910,000	0.25%	30/9/2025	3,641,646	0.10%
United States Treasury Note	\$1,805,000	4.25%	15/10/2025	1,801,827	0.05%
United States Treasury Note	\$5,630,000	0.25%	31/10/2025	5,230,182	0.14%
United States Treasury Note	\$2,677,000	5.00%	31/10/2025	2,707,744	0.07%
United States Treasury Note	\$1,000,000	3.00%	31/10/2025	976,758	0.03%
United States Treasury Note	\$2,950,000	2.25%	15/11/2025	2,841,449	0.07%
United States Treasury Note	\$776,000	4.50%	15/11/2025	778,728	0.02%
United States Treasury Note	\$4,735,000	0.38%	30/11/2025	4,397,261	0.11%
United States Treasury Note	\$2,658,000	4.88%	30/11/2025	2,685,930	0.07%
United States Treasury Note	\$1,316,900	2.88%	30/11/2025	1,283,052	0.03%
United States Treasury Note ¹	\$7,640,000	4.00%	15/12/2025	7,600,308	0.20%
United States Treasury Note	\$6,705,000	0.38%	31/12/2025	6,215,221	0.16%
United States Treasury Note	\$2,610,000	2.63%	31/12/2025	2,529,559	0.07%
United States Treasury Note	\$6,580,000	3.88%	15/1/2026	6,531,164	0.17%
United States Treasury Note	\$6,085,000	0.38%	31/1/2026	5,621,494	0.15%
United States Treasury Note	\$1,040,000	2.63%	31/1/2026	1,007,500	0.03%
United States Treasury Note ¹	\$6,855,000	1.63%	15/2/2026	6,497,790	0.17%
United States Treasury Note	\$2,434,000	4.00%	15/2/2026	2,423,541	0.06%
United States Treasury Note ¹	\$11,170,000	0.50%	28/2/2026	10,322,651	0.27%
United States Treasury Note	\$1,195,000	2.50%	28/2/2026	1,153,362	0.03%
United States Treasury Note	\$4,730,000	4.63%	15/3/2026	4,771,757	0.12%
United States Treasury Note ¹	\$8,783,000	0.75%	31/3/2026	8,151,722	0.21%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United States Treasury Note	\$766,000	2.25%	31/3/2026	734,881	0.02%
United States Treasury Note	\$2,194,000	3.75%	15/4/2026	2,173,774	0.06%
United States Treasury Note	\$5,631,000	0.75%	30/4/2026	5,209,995	0.14%
United States Treasury Note	\$503,000	2.38%	30/4/2026	483,391	0.01%
United States Treasury Note	\$4,747,000	3.63%	15/5/2026	4,692,855	0.12%
United States Treasury Note	\$3,048,000	1.63%	15/5/2026	2,876,550	0.08%
United States Treasury Note	\$3,540,000	0.75%	31/5/2026	3,268,139	0.09%
United States Treasury Note	\$1,302,000	2.13%	31/5/2026	1,243,308	0.03%
United States Treasury Note	\$2,446,000	4.13%	15/6/2026	2,446,000	0.06%
United States Treasury Note	\$3,307,000	0.88%	30/6/2026	3,058,458	0.08%
United States Treasury Note	\$2,086,000	1.88%	30/6/2026	1,978,441	0.05%
United States Treasury Note	\$1,742,000	4.50%	15/7/2026	1,758,467	0.05%
United States Treasury Note	\$3,110,000	0.63%	31/7/2026	2,848,809	0.07%
United States Treasury Note	\$68,000	1.88%	31/7/2026	64,340	0.00%
United States Treasury Note	\$3,782,000	1.50%	15/8/2026	3,540,011	0.09%
United States Treasury Note	\$357,000	4.38%	15/8/2026	359,482	0.01%
United States Treasury Note	\$2,770,000	0.75%	31/8/2026	2,540,177	0.07%
United States Treasury Note	\$17,000	4.63%	15/9/2026	17,238	0.00%
United States Treasury Note	\$3,502,000	0.88%	30/9/2026	3,217,189	0.08%
United States Treasury Note	\$1,411,700	1.63%	30/9/2026	1,323,800	0.04%
United States Treasury Note	\$685,000	4.63%	15/10/2026	695,329	0.02%
United States Treasury Note	\$2,915,000	1.13%	31/10/2026	2,689,543	0.07%
United States Treasury Note	\$1,160,000	1.63%	31/10/2026	1,086,141	0.03%
United States Treasury Note	\$4,065,000	2.00%	15/11/2026	3,843,648	0.10%
United States Treasury Note	\$15,000	4.63%	15/11/2026	15,240	0.00%
United States Treasury Note ¹	\$8,260,000	1.25%	30/11/2026	7,638,564	0.20%
United States Treasury Note	\$2,280,000	1.63%	30/11/2026	2,131,266	0.06%
United States Treasury Note	\$4,470,000	4.38%	15/12/2026	4,515,049	0.12%
United States Treasury Note	\$4,027,000	1.25%	31/12/2026	3,718,054	0.10%
United States Treasury Note	\$1,800,000	1.75%	31/12/2026	1,686,797	0.04%
United States Treasury Note	\$6,417,600	1.50%	31/1/2027	5,959,343	0.16%
United States Treasury Note	\$1,614,000	2.25%	15/2/2027	1,532,291	0.04%
United States Treasury Note ¹	\$7,480,000	1.88%	28/2/2027	7,014,253	0.18%
United States Treasury Note	\$274,100	1.13%	28/2/2027	251,101	0.01%
United States Treasury Note	\$3,844,000	2.50%	31/3/2027	3,674,924	0.10%
United States Treasury Note	\$1,353,000	0.63%	31/3/2027	1,216,220	0.03%
United States Treasury Note	\$5,219,000	0.50%	30/4/2027	4,659,996	0.12%
United States Treasury Note	\$1,215,000	2.75%	30/4/2027	1,168,963	0.03%
United States Treasury Note	\$6,412,000	2.38%	15/5/2027	6,090,398	0.16%
United States Treasury Note ¹	\$6,855,000	2.63%	31/5/2027	6,563,127	0.17%
United States Treasury Note	\$3,975,000	0.50%	31/5/2027	3,539,303	0.09%
United States Treasury Note	\$3,520,000	3.25%	30/6/2027	3,440,525	0.09%
United States Treasury Note	\$2,155,000	0.50%	30/6/2027	1,914,078	0.05%
United States Treasury Note	\$3,050,000	2.75%	31/7/2027	2,928,000	0.08%
United States Treasury Note	\$2,294,000	0.38%	31/7/2027	2,023,380	0.05%
United States Treasury Note	\$4,355,000	2.25%	15/8/2027	4,106,629	0.11%
United States Treasury Note	\$4,554,700	0.50%	31/8/2027	4,024,504	0.11%
United States Treasury Note	\$1,683,000	3.13%	31/8/2027	1,636,060	0.04%
United States Treasury Note ¹	\$6,775,000	0.38%	30/9/2027	5,943,475	0.15%
United States Treasury Note	\$4,799,000	4.13%	30/9/2027	4,830,868	0.13%
United States Treasury Note	\$2,205,000	4.13%	31/10/2027	2,219,298	0.06%
United States Treasury Note	\$2,000,000	0.50%	31/10/2027	1,758,438	0.05%
United States Treasury Note	\$2,255,000	2.25%	15/11/2027	2,120,229	0.06%
United States Treasury Note	\$3,998,000	3.88%	30/11/2027	3,989,879	0.10%
United States Treasury Note	\$3,755,000	0.63%	30/11/2027	3,309,680	0.09%
United States Treasury Note	\$4,780,000	0.63%	31/12/2027	4,203,786	0.11%
United States Treasury Note	\$4,154,000	3.88%	31/12/2027	4,148,158	0.11%
United States Treasury Note	\$11,270,000	0.75%	31/1/2028	9,936,970	0.26%
United States Treasury Note	\$4,969,000	3.50%	31/1/2028	4,891,748	0.13%
United States Treasury Note	\$3,510,000	2.75%	15/2/2028	3,354,792	0.09%
United States Treasury Note	\$4,914,000	4.00%	29/2/2028	4,930,892	0.13%
United States Treasury Note	\$5,331,000	1.13%	29/2/2028	4,766,664	0.12%
United States Treasury Note	\$4,622,000	1.25%	31/3/2028	4,145,717	0.11%
United States Treasury Note	\$2,662,000	3.63%	31/3/2028	2,633,092	0.07%
United States Treasury Note	\$4,001,000	1.25%	30/4/2028	3,582,145	0.09%
United States Treasury Note	\$2,193,000	3.50%	30/4/2028	2,158,563	0.06%
United States Treasury Note	\$4,143,000	2.88%	15/5/2028	3,973,072	0.10%
United States Treasury Note	\$3,295,000	1.25%	31/5/2028	2,944,134	0.08%
United States Treasury Note	\$2,904,000	3.63%	31/5/2028	2,873,826	0.08%
United States Treasury Note	\$5,433,000	1.25%	30/6/2028	4,845,557	0.13%
United States Treasury Note	\$1,996,000	4.00%	30/6/2028	2,005,668	0.05%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United States Treasury Note ¹	\$8,379,000	1.00%	31/7/2028	7,369,592	0.19%
United States Treasury Note	\$4,011,000	4.13%	31/7/2028	4,052,677	0.11%
United States Treasury Note	\$4,630,000	2.88%	15/8/2028	4,430,693	0.12%
United States Treasury Note	\$4,745,000	1.13%	31/8/2028	4,189,687	0.11%
United States Treasury Note	\$3,025,000	4.38%	31/8/2028	3,089,990	0.08%
United States Treasury Note ¹	\$6,860,000	1.25%	30/9/2028	6,080,211	0.16%
United States Treasury Note	\$2,406,000	4.63%	30/9/2028	2,483,819	0.07%
United States Treasury Note	\$5,595,000	1.38%	31/10/2028	4,980,424	0.13%
United States Treasury Note	\$3,691,000	4.88%	31/10/2028	3,853,058	0.10%
United States Treasury Note	\$4,825,000	3.13%	15/11/2028	4,661,779	0.12%
United States Treasury Note	\$5,135,000	1.50%	30/11/2028	4,591,011	0.12%
United States Treasury Note	\$3,344,000	4.38%	30/11/2028	3,422,375	0.09%
United States Treasury Note	\$5,640,000	3.75%	31/12/2028	5,615,545	0.15%
United States Treasury Note	\$4,850,000	1.38%	31/12/2028	4,303,617	0.11%
United States Treasury Note	\$3,815,000	1.75%	31/1/2029	3,442,739	0.09%
United States Treasury Note	\$3,265,000	2.63%	15/2/2029	3,075,477	0.08%
United States Treasury Note	\$3,620,000	1.88%	28/2/2029	3,283,170	0.09%
United States Treasury Note	\$2,820,000	2.38%	31/3/2029	2,618,855	0.07%
United States Treasury Note	\$2,400,000	2.88%	30/4/2029	2,283,938	0.06%
United States Treasury Note	\$2,400,000	2.38%	15/5/2029	2,225,813	0.06%
United States Treasury Note	\$1,905,000	2.75%	31/5/2029	1,799,630	0.05%
United States Treasury Note	\$4,250,000	3.25%	30/6/2029	4,116,191	0.11%
United States Treasury Note	\$1,900,000	2.63%	31/7/2029	1,780,211	0.05%
United States Treasury Note	\$3,026,000	1.63%	15/8/2029	2,693,613	0.07%
United States Treasury Note	\$1,940,000	3.13%	31/8/2029	1,864,370	0.05%
United States Treasury Note	\$2,060,000	3.88%	30/9/2029	2,056,942	0.05%
United States Treasury Note	\$2,650,000	4.00%	31/10/2029	2,663,871	0.07%
United States Treasury Note	\$3,323,000	1.75%	15/11/2029	2,966,816	0.08%
United States Treasury Note	\$2,570,000	3.88%	30/11/2029	2,566,587	0.07%
United States Treasury Note	\$2,984,500	3.88%	31/12/2029	2,980,303	0.08%
United States Treasury Note	\$1,495,000	3.50%	31/1/2030	1,462,881	0.04%
United States Treasury Note	\$3,520,900	1.50%	15/2/2030	3,068,409	0.08%
United States Treasury Note	\$2,571,000	4.00%	28/2/2030	2,584,859	0.07%
United States Treasury Note	\$3,749,000	3.63%	31/3/2030	3,692,765	0.10%
United States Treasury Note	\$2,397,000	3.50%	30/4/2030	2,343,629	0.06%
United States Treasury Note	\$5,900,000	0.63%	15/5/2030	4,822,789	0.13%
United States Treasury Note	\$2,434,700	3.75%	31/5/2030	2,414,157	0.06%
United States Treasury Note	\$2,093,000	3.75%	30/6/2030	2,075,013	0.05%
United States Treasury Note	\$902,500	4.00%	31/7/2030	907,859	0.02%
United States Treasury Note ¹	\$6,843,300	0.63%	15/8/2030	5,553,766	0.14%
United States Treasury Note	\$2,561,000	4.13%	31/8/2030	2,594,213	0.07%
United States Treasury Note	\$1,065,000	4.63%	30/9/2030	1,110,762	0.03%
United States Treasury Note	\$2,010,000	4.88%	31/10/2030	2,127,145	0.06%
United States Treasury Note ¹	\$8,630,000	0.88%	15/11/2030	7,092,781	0.18%
United States Treasury Note	\$2,160,000	4.38%	30/11/2030	2,222,438	0.06%
United States Treasury Note	\$4,255,000	3.75%	31/12/2030	4,221,663	0.11%
United States Treasury Note	\$7,471,000	1.13%	15/2/2031	6,238,285	0.16%
United States Treasury Note ¹	\$6,756,000	1.63%	15/5/2031	5,796,437	0.15%
United States Treasury Note	\$8,435,000	1.25%	15/8/2031	6,985,234	0.18%
United States Treasury Note	\$8,538,000	1.38%	15/11/2031	7,093,210	0.18%
United States Treasury Note	\$9,854,000	1.88%	15/2/2032	8,475,980	0.22%
United States Treasury Note ¹	\$7,574,000	2.88%	15/5/2032	7,022,518	0.18%
United States Treasury Note	\$7,008,000	2.75%	15/8/2032	6,422,175	0.17%
United States Treasury Note	\$7,754,500	4.13%	15/11/2032	7,886,569	0.20%
United States Treasury Note ¹	\$7,662,000	3.50%	15/2/2033	7,433,337	0.19%
United States Treasury Note	\$7,961,000	3.38%	15/5/2033	7,645,048	0.20%
United States Treasury Note ¹	\$8,579,000	3.88%	15/8/2033	8,573,638	0.22%
United States Treasury Note	\$6,742,000	4.50%	15/11/2033	7,083,314	0.18%
UnitedHealth Group, Inc.	\$50,000	5.15%	15/10/2025	50,589	0.00%
UnitedHealth Group, Inc.	\$100,000	1.25%	15/1/2026	93,674	0.00%
UnitedHealth Group, Inc.	\$596,000	3.10%	15/3/2026	578,939	0.02%
UnitedHealth Group, Inc.	\$100,000	1.15%	15/5/2026	92,651	0.00%
UnitedHealth Group, Inc.	\$100,000	3.38%	15/4/2027	96,853	0.00%
UnitedHealth Group, Inc.	\$70,000	5.25%	15/2/2028	72,407	0.00%
UnitedHealth Group, Inc.	\$75,000	3.85%	15/6/2028	73,496	0.00%
UnitedHealth Group, Inc.	\$5,000	2.88%	15/8/2029	4,645	0.00%
UnitedHealth Group, Inc.	\$50,000	5.30%	15/2/2030	52,313	0.00%
UnitedHealth Group, Inc.	\$50,000	2.00%	15/5/2030	43,232	0.00%
UnitedHealth Group, Inc.	\$100,000	2.30%	15/5/2031	86,554	0.00%
UnitedHealth Group, Inc.	\$281,000	4.20%	15/5/2032	274,781	0.01%
UnitedHealth Group, Inc.	\$70,000	5.35%	15/2/2033	74,038	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UnitedHealth Group, Inc.	\$150,000	4.50%	15/4/2033	148,857	0.01%
UnitedHealth Group, Inc.	\$175,000	4.63%	15/7/2035	176,079	0.01%
UnitedHealth Group, Inc.	\$130,000	3.50%	15/8/2039	110,553	0.00%
UnitedHealth Group, Inc.	\$250,000	2.75%	15/5/2040	189,540	0.01%
UnitedHealth Group, Inc.	\$25,000	5.95%	15/2/2041	27,469	0.00%
UnitedHealth Group, Inc.	\$200,000	3.05%	15/5/2041	156,555	0.01%
UnitedHealth Group, Inc.	\$140,000	4.25%	15/3/2043	129,502	0.00%
UnitedHealth Group, Inc.	\$150,000	4.75%	15/7/2045	145,581	0.01%
UnitedHealth Group, Inc.	\$55,000	4.20%	15/1/2047	48,905	0.00%
UnitedHealth Group, Inc.	\$100,000	4.25%	15/4/2047	89,306	0.00%
UnitedHealth Group, Inc.	\$75,000	3.75%	15/10/2047	61,836	0.00%
UnitedHealth Group, Inc.	\$150,000	4.25%	15/6/2048	134,164	0.00%
UnitedHealth Group, Inc.	\$100,000	4.45%	15/12/2048	91,703	0.00%
UnitedHealth Group, Inc.	\$10,000	3.70%	15/8/2049	8,148	0.00%
UnitedHealth Group, Inc.	\$50,000	2.90%	15/5/2050	35,076	0.00%
UnitedHealth Group, Inc.	\$200,000	3.25%	15/5/2051	151,976	0.01%
UnitedHealth Group, Inc.	\$100,000	4.75%	15/5/2052	96,166	0.00%
UnitedHealth Group, Inc.	\$200,000	5.88%	15/2/2053	226,488	0.01%
UnitedHealth Group, Inc.	\$150,000	5.05%	15/4/2053	151,734	0.01%
UnitedHealth Group, Inc.	\$100,000	3.13%	15/5/2060	71,193	0.00%
UnitedHealth Group, Inc.	\$100,000	4.95%	15/5/2062	98,306	0.00%
UnitedHealth Group, Inc.	\$50,000	6.05%	15/2/2063	57,817	0.00%
UnitedHealth Group, Inc.	\$150,000	5.20%	15/4/2063	153,312	0.01%
Universal Health Services, Inc.	\$75,000	2.65%	15/1/2032	61,509	0.00%
University of California	\$100,000	1.32%	15/5/2027	90,423	0.00%
University of California	\$200,000	1.61%	15/5/2030	167,739	0.01%
University of California	\$75,000	5.77%	15/5/2043	81,248	0.00%
University of California	\$50,000	4.86%	15/5/2112	46,555	0.00%
University of California	\$25,000	4.77%	15/5/2115	22,727	0.00%
University of Chicago	\$100,000	2.55%	1/4/2050	67,782	0.00%
University of Chicago	\$10,000	4.00%	1/10/2053	8,845	0.00%
University of Michigan	\$50,000	2.56%	1/4/2050	33,715	0.00%
University of Michigan	\$75,000	4.45%	1/4/2122	66,331	0.00%
University of Nebraska Facilities Corp.	\$25,000	3.04%	1/10/2049	18,821	0.00%
University of Notre Dame du Lac	\$25,000	3.44%	15/2/2045	20,220	0.00%
University of Notre Dame du Lac	\$25,000	3.39%	15/2/2048	20,288	0.00%
University of Pittsburgh-of the Commonwealth System of Higher Education	\$50,000	3.56%	15/9/2119	34,607	0.00%
University of Southern California	\$60,000	3.03%	1/10/2039	49,551	0.00%
University of Southern California	\$25,000	3.84%	1/10/2047	21,353	0.00%
University of Southern California	\$25,000	2.95%	1/10/2051	17,723	0.00%
University of Southern California	\$50,000	4.98%	1/10/2053	51,543	0.00%
University of Southern California	\$25,000	5.25%	1/10/2111	25,853	0.00%
University of Virginia	\$200,000	2.26%	1/9/2050	125,835	0.00%
University of Virginia	\$10,000	3.23%	1/9/2119	6,393	0.00%
Unum Group	\$110,000	4.50%	15/12/2049	87,093	0.00%
Upjohn Finance BV	€300,000	1.36%	23/6/2027	307,675	0.01%
Upjohn Finance BV	€100,000	1.91%	23/6/2032	92,769	0.00%
UPMC	\$75,000	5.04%	15/5/2033	76,165	0.00%
US Bancorp	\$375,000	1.45%	12/5/2025	357,330	0.01%
US Bancorp	\$100,000	3.10%	27/4/2026	95,875	0.00%
US Bancorp	\$100,000	5.73%	21/10/2026	100,653	0.00%
US Bancorp	\$200,000	6.79%	26/10/2027	208,753	0.01%
US Bancorp	\$195,000	2.22%	27/1/2028	179,225	0.01%
US Bancorp	\$50,000	3.90%	26/4/2028	48,342	0.00%
US Bancorp	\$100,000	4.55%	22/7/2028	98,564	0.00%
US Bancorp	\$100,000	5.78%	12/6/2029	102,712	0.00%
US Bancorp	\$100,000	1.38%	22/7/2030	80,664	0.00%
US Bancorp	\$100,000	2.68%	27/1/2033	83,490	0.00%
US Bancorp	\$200,000	4.97%	22/7/2033	189,808	0.01%
US Bancorp	\$200,000	5.85%	21/10/2033	206,418	0.01%
US Bancorp	\$200,000	4.84%	1/2/2034	191,826	0.01%
US Bancorp	\$100,000	5.84%	12/6/2034	103,212	0.00%
US Bank NA	\$25,000	2.05%	21/1/2025	24,181	0.00%
Utah Acquisition Sub, Inc.	\$150,000	3.95%	15/6/2026	145,215	0.01%
Valero Energy Corp.	\$105,000	2.15%	15/9/2027	95,895	0.00%
Valero Energy Corp.	\$21,000	4.35%	1/6/2028	20,706	0.00%
Valero Energy Corp.	\$30,000	4.00%	1/4/2029	28,892	0.00%
Valero Energy Corp.	\$30,000	2.80%	1/12/2031	25,547	0.00%
Valero Energy Corp.	\$45,000	7.50%	15/4/2032	51,975	0.00%
Valero Energy Corp.	\$110,000	6.63%	15/6/2037	120,630	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Valero Energy Corp.	\$40,000	4.90%	15/3/2045	36,961	0.00%
Valero Energy Corp.	\$55,000	3.65%	1/12/2051	40,175	0.00%
Valero Energy Corp.	\$35,000	4.00%	1/6/2052	27,103	0.00%
Valmont Industries, Inc.	\$10,000	5.00%	1/10/2044	9,022	0.00%
Ventas Canada Finance Ltd.	CAD100,000	5.40%	21/4/2028	77,138	0.00%
Ventas Realty LP	\$175,000	2.65%	15/1/2025	169,563	0.01%
Ventas Realty LP	\$25,000	3.25%	15/10/2026	23,677	0.00%
Ventas Realty LP	\$200,000	4.00%	1/3/2028	191,043	0.01%
Ventas Realty LP	\$90,000	4.75%	15/11/2030	87,593	0.00%
Ventas Realty LP	\$10,000	4.88%	15/4/2049	8,738	0.00%
Verisk Analytics, Inc.	\$50,000	5.50%	15/6/2045	49,342	0.00%
Verisk Analytics, Inc.	\$150,000	3.63%	15/5/2050	113,764	0.00%
Verizon Communications, Inc.	£100,000	4.07%	18/6/2024	126,600	0.00%
Verizon Communications, Inc.	\$200,000	3.38%	15/2/2025	196,319	0.01%
Verizon Communications, Inc.	\$100,000	0.85%	20/11/2025	92,975	0.00%
Verizon Communications, Inc.	\$400,000	1.45%	20/3/2026	372,557	0.01%
Verizon Communications, Inc.	\$75,000	2.63%	15/8/2026	71,459	0.00%
Verizon Communications, Inc.	€300,000	0.88%	8/4/2027	309,748	0.01%
Verizon Communications, Inc.	AUD650,000	4.50%	17/8/2027	439,074	0.01%
Verizon Communications, Inc.	\$500,000	2.10%	22/3/2028	452,019	0.01%
Verizon Communications, Inc.	CAD50,000	2.38%	22/3/2028	34,936	0.00%
Verizon Communications, Inc.	\$375,000	4.33%	21/9/2028	371,153	0.01%
Verizon Communications, Inc.	£100,000	1.13%	3/11/2028	110,250	0.00%
Verizon Communications, Inc.	\$25,000	3.88%	8/2/2029	24,243	0.00%
Verizon Communications, Inc.	€300,000	0.38%	22/3/2029	288,081	0.01%
Verizon Communications, Inc.	\$25,000	4.02%	3/12/2029	24,188	0.00%
Verizon Communications, Inc.	€100,000	1.25%	8/4/2030	98,396	0.00%
Verizon Communications, Inc.	CAD86,000	2.50%	16/5/2030	58,284	0.00%
Verizon Communications, Inc.	\$150,000	1.50%	18/9/2030	123,666	0.00%
Verizon Communications, Inc.	\$603,000	1.68%	30/10/2030	496,808	0.01%
Verizon Communications, Inc.	\$184,000	2.55%	21/3/2031	158,685	0.01%
Verizon Communications, Inc.	£100,000	2.50%	8/4/2031	111,138	0.00%
Verizon Communications, Inc.	€200,000	0.75%	22/3/2032	181,178	0.01%
Verizon Communications, Inc.	€300,000	1.30%	18/5/2033	276,624	0.01%
Verizon Communications, Inc.	\$50,000	4.50%	10/8/2033	48,789	0.00%
Verizon Communications, Inc.	€100,000	4.75%	31/10/2034	122,364	0.00%
Verizon Communications, Inc.	\$75,000	4.40%	1/11/2034	72,228	0.00%
Verizon Communications, Inc.	\$113,000	4.27%	15/1/2036	106,420	0.00%
Verizon Communications, Inc.	£200,000	3.38%	27/10/2036	218,568	0.01%
Verizon Communications, Inc.	\$50,000	5.25%	16/3/2037	52,057	0.00%
Verizon Communications, Inc.	€100,000	2.88%	15/1/2038	102,006	0.00%
Verizon Communications, Inc.	\$100,000	2.65%	20/11/2040	72,116	0.00%
Verizon Communications, Inc.	\$50,000	2.85%	3/9/2041	37,008	0.00%
Verizon Communications, Inc.	\$300,000	3.85%	1/11/2042	252,113	0.01%
Verizon Communications, Inc.	\$132,000	4.86%	21/8/2046	126,106	0.00%
Verizon Communications, Inc.	\$150,000	4.52%	15/9/2048	136,829	0.00%
Verizon Communications, Inc.	\$350,000	4.00%	22/3/2050	290,574	0.01%
Verizon Communications, Inc.	\$500,000	2.88%	20/11/2050	340,668	0.01%
Verizon Communications, Inc.	\$350,000	3.55%	22/3/2051	270,021	0.01%
Verizon Communications, Inc.	CAD45,000	4.05%	22/3/2051	29,428	0.00%
Verizon Communications, Inc.	\$100,000	5.01%	21/8/2054	98,469	0.00%
Verizon Communications, Inc.	\$150,000	2.99%	30/10/2056	99,811	0.00%
Verizon Communications, Inc.	\$375,000	3.00%	20/11/2060	246,400	0.01%
Verizon Communications, Inc.	\$375,000	3.70%	22/3/2061	287,031	0.01%
VF Corp.	€100,000	4.13%	7/3/2026	109,279	0.00%
VF Corp.	€100,000	0.25%	25/2/2028	92,841	0.00%
VF Corp.	€100,000	4.25%	7/3/2029	106,061	0.00%
VF Corp.	\$175,000	2.95%	23/4/2030	146,243	0.01%
Viatis, Inc.	\$50,000	2.70%	22/6/2030	42,361	0.00%
Viatis, Inc.	\$125,000	4.00%	22/6/2050	87,973	0.00%
VICI Properties LP	\$50,000	4.38%	15/5/2025	49,165	0.00%
VICI Properties LP	\$125,000	4.75%	15/2/2028	122,870	0.00%
VICI Properties LP	\$195,000	4.95%	15/2/2030	189,239	0.01%
VICI Properties LP	\$100,000	5.13%	15/5/2032	97,552	0.00%
VICI Properties LP	\$75,000	5.63%	15/5/2052	71,929	0.00%
VICI Properties LP/VICI Note Co., Inc.	\$200,000	3.75%	15/2/2027	188,899	0.01%
VICI Properties LP/VICI Note Co., Inc.	\$75,000	4.63%	1/12/2029	70,806	0.00%
Virginia Electric & Power Co.	\$25,000	3.10%	15/5/2025	24,388	0.00%
Virginia Electric & Power Co.	\$305,000	3.15%	15/1/2026	295,783	0.01%
Virginia Electric & Power Co.	\$315,000	2.95%	15/11/2026	300,987	0.01%
Virginia Electric & Power Co.	\$50,000	3.50%	15/3/2027	48,322	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Virginia Electric & Power Co.	\$315,000	3.75%	15/5/2027	307,710	0.01%
Virginia Electric & Power Co.	\$165,000	2.40%	30/3/2032	139,364	0.00%
Virginia Electric & Power Co.	\$50,000	5.00%	1/4/2033	50,629	0.00%
Virginia Electric & Power Co.	\$50,000	5.30%	15/8/2033	51,633	0.00%
Virginia Electric & Power Co.	\$35,000	6.00%	15/5/2037	37,685	0.00%
Virginia Electric & Power Co.	\$100,000	8.88%	15/11/2038	136,506	0.00%
Virginia Electric & Power Co.	\$150,000	4.00%	15/1/2043	128,122	0.00%
Virginia Electric & Power Co.	\$50,000	4.65%	15/8/2043	45,873	0.00%
Virginia Electric & Power Co.	\$35,000	4.45%	15/2/2044	31,278	0.00%
Virginia Electric & Power Co.	\$20,000	4.20%	15/5/2045	17,129	0.00%
Virginia Electric & Power Co.	\$30,000	4.00%	15/11/2046	24,873	0.00%
Virginia Electric & Power Co.	\$25,000	3.80%	15/9/2047	20,023	0.00%
Virginia Electric & Power Co.	\$75,000	4.60%	1/12/2048	67,920	0.00%
Virginia Electric & Power Co.	\$35,000	3.30%	1/12/2049	25,613	0.00%
Virginia Electric & Power Co.	\$55,000	2.45%	15/12/2050	33,906	0.00%
Virginia Electric & Power Co.	\$55,000	2.95%	15/11/2051	37,557	0.00%
Virginia Electric & Power Co.	\$50,000	4.63%	15/5/2052	45,231	0.00%
Virginia Electric & Power Co.	\$50,000	5.45%	1/4/2053	51,595	0.00%
Virginia Electric & Power Co.	\$50,000	5.70%	15/8/2053	53,102	0.00%
Visa, Inc.	\$75,000	3.15%	14/12/2025	73,179	0.00%
Visa, Inc.	\$15,000	1.90%	15/4/2027	13,964	0.00%
Visa, Inc.	\$50,000	2.75%	15/9/2027	47,609	0.00%
Visa, Inc.	\$265,000	2.05%	15/4/2030	233,010	0.01%
Visa, Inc.	\$265,000	2.70%	15/4/2040	204,888	0.01%
Visa, Inc.	\$200,000	4.30%	14/12/2045	186,555	0.01%
Visa, Inc.	\$75,000	3.65%	15/9/2047	63,228	0.00%
Visa, Inc.	\$200,000	2.00%	15/8/2050	123,790	0.00%
Vistra Operations Co. LLC	\$155,000	3.70%	30/1/2027	146,985	0.01%
Vistra Operations Co. LLC	\$110,000	4.30%	15/7/2029	103,427	0.00%
VMware LLC	\$15,000	4.50%	15/5/2025	14,856	0.00%
VMware LLC	\$50,000	1.40%	15/8/2026	45,715	0.00%
VMware LLC	\$10,000	4.65%	15/5/2027	9,914	0.00%
VMware LLC	\$50,000	1.80%	15/8/2028	43,881	0.00%
VMware LLC	\$315,000	4.70%	15/5/2030	310,820	0.01%
Volkswagen Group of America Finance LLC	\$200,000	3.95%	6/6/2025	196,091	0.01%
Volkswagen Group of America Finance LLC	\$200,000	6.00%	16/11/2026	204,870	0.01%
Volkswagen Group of America Finance LLC	\$200,000	6.20%	16/11/2028	209,794	0.01%
Vontier Corp.	\$100,000	1.80%	1/4/2026	91,979	0.00%
Vontier Corp.	\$100,000	2.40%	1/4/2028	88,305	0.00%
Vornado Realty LP	\$145,000	2.15%	1/6/2026	130,748	0.00%
Voya Financial, Inc.	\$25,000	4.80%	15/6/2046	21,752	0.00%
Voya Financial, Inc.	\$125,000	4.70%	23/1/2048	103,174	0.00%
Vulcan Materials Co.	\$25,000	4.50%	1/4/2025	24,702	0.00%
Vulcan Materials Co.	\$40,000	3.90%	1/4/2027	38,689	0.00%
Vulcan Materials Co.	\$65,000	3.50%	1/6/2030	60,472	0.00%
Vulcan Materials Co.	\$75,000	4.50%	15/6/2047	67,819	0.00%
W R Berkley Corp.	\$10,000	4.75%	1/8/2044	8,950	0.00%
W R Berkley Corp.	\$100,000	3.15%	30/9/2061	63,040	0.00%
WakeMed	\$50,000	3.29%	1/10/2052	36,039	0.00%
Walmart, Inc.	\$125,000	3.55%	26/6/2025	123,305	0.00%
Walmart, Inc.	\$75,000	3.90%	9/9/2025	74,328	0.00%
Walmart, Inc.	\$50,000	4.00%	15/4/2026	49,733	0.00%
Walmart, Inc.	\$52,000	3.05%	8/7/2026	50,450	0.00%
Walmart, Inc.	\$50,000	3.90%	15/4/2028	49,541	0.00%
Walmart, Inc.	\$175,000	3.25%	8/7/2029	168,073	0.01%
Walmart, Inc.	\$5,000	2.38%	24/9/2029	4,556	0.00%
Walmart, Inc.	\$50,000	4.00%	15/4/2030	49,901	0.00%
Walmart, Inc.	\$250,000	4.15%	9/9/2032	250,006	0.01%
Walmart, Inc.	\$300,000	4.10%	15/4/2033	296,434	0.01%
Walmart, Inc.	\$50,000	5.63%	27/3/2034	71,383	0.00%
Walmart, Inc.	\$50,000	5.63%	15/4/2041	55,972	0.00%
Walmart, Inc.	\$100,000	2.50%	22/9/2041	74,020	0.00%
Walmart, Inc.	\$100,000	4.00%	11/4/2043	90,953	0.00%
Walmart, Inc.	\$250,000	2.95%	24/9/2049	186,726	0.01%
Walmart, Inc.	\$200,000	2.65%	22/9/2051	139,625	0.00%
Walmart, Inc.	\$200,000	4.50%	15/4/2053	194,808	0.01%
Walt Disney Co.	\$25,000	3.35%	24/3/2025	24,543	0.00%
Walt Disney Co.	\$100,000	1.75%	13/1/2026	94,633	0.00%
Walt Disney Co.	CAD170,000	3.06%	30/3/2027	124,547	0.00%
Walt Disney Co.	\$100,000	2.20%	13/1/2028	92,604	0.00%
Walt Disney Co.	\$110,000	2.00%	1/9/2029	97,714	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Walt Disney Co.	\$200,000	3.80%	22/3/2030	194,313	0.01%
Walt Disney Co.	\$275,000	2.65%	13/1/2031	244,811	0.01%
Walt Disney Co.	\$25,000	6.55%	15/3/2033	28,923	0.00%
Walt Disney Co.	\$25,000	6.90%	15/8/2039	28,442	0.00%
Walt Disney Co.	\$140,000	3.50%	13/5/2040	118,129	0.00%
Walt Disney Co.	\$50,000	5.40%	1/10/2043	52,417	0.00%
Walt Disney Co.	\$350,000	2.75%	1/9/2049	240,521	0.01%
Walt Disney Co.	\$75,000	4.70%	23/3/2050	72,995	0.00%
Walt Disney Co.	\$150,000	3.60%	13/1/2051	120,691	0.00%
Walt Disney Co.	\$150,000	3.80%	13/5/2060	122,181	0.00%
Warnermedia Holdings, Inc.	\$170,000	3.64%	15/3/2025	166,423	0.01%
Warnermedia Holdings, Inc.	\$365,000	3.76%	15/3/2027	349,826	0.01%
Warnermedia Holdings, Inc.	\$60,000	4.05%	15/3/2029	56,893	0.00%
Warnermedia Holdings, Inc.	\$325,000	4.28%	15/3/2032	297,331	0.01%
Warnermedia Holdings, Inc.	\$470,000	5.05%	15/3/2042	414,389	0.01%
Warnermedia Holdings, Inc.	\$490,000	5.14%	15/3/2052	421,615	0.01%
Warnermedia Holdings, Inc.	\$185,000	5.39%	15/3/2062	159,100	0.01%
Washington Gas Light Co.	\$50,000	3.80%	15/9/2046	38,184	0.00%
Washington University	\$100,000	4.35%	15/4/2122	84,843	0.00%
Waste Connections, Inc.	\$25,000	2.60%	1/2/2030	22,452	0.00%
Waste Management of Canada Corp.	CAD40,000	2.60%	23/9/2026	29,071	0.00%
Waste Management, Inc.	\$100,000	0.75%	15/11/2025	92,937	0.00%
Waste Management, Inc.	\$50,000	4.63%	15/2/2030	50,587	0.00%
Waste Management, Inc.	\$50,000	1.50%	15/3/2031	40,869	0.00%
Waste Management, Inc.	\$125,000	4.15%	15/4/2032	122,084	0.00%
Waste Management, Inc.	\$200,000	4.88%	15/2/2034	204,087	0.01%
Waste Management, Inc.	\$50,000	2.95%	1/6/2041	39,178	0.00%
Waste Management, Inc.	\$75,000	2.50%	15/11/2050	49,937	0.00%
WEC Energy Group, Inc.	\$50,000	5.60%	12/9/2026	50,908	0.00%
WEC Energy Group, Inc.	\$50,000	5.15%	1/10/2027	50,755	0.00%
WEC Energy Group, Inc.	\$200,000	1.38%	15/10/2027	176,859	0.01%
Wells Fargo & Co.	CAD30,000	3.87%	21/5/2025	22,346	0.00%
Wells Fargo & Co.	\$900,000	2.16%	11/2/2026	866,653	0.02%
Wells Fargo & Co.	\$869,000	3.00%	22/4/2026	832,717	0.02%
Wells Fargo & Co.	\$80,000	3.91%	25/4/2026	78,449	0.00%
Wells Fargo & Co.	\$100,000	2.19%	30/4/2026	95,845	0.00%
Wells Fargo & Co.	CAD70,000	2.57%	1/5/2026	51,309	0.00%
Wells Fargo & Co.	CAD20,000	2.98%	19/5/2026	14,520	0.00%
Wells Fargo & Co.	\$160,000	4.54%	15/8/2026	158,419	0.01%
Wells Fargo & Co.	\$100,000	3.00%	23/10/2026	94,959	0.00%
Wells Fargo & Co.	€100,000	1.00%	2/2/2027	102,611	0.00%
Wells Fargo & Co.	CAD125,000	2.49%	18/2/2027	89,046	0.00%
Wells Fargo & Co.	\$50,000	3.20%	17/6/2027	47,806	0.00%
Wells Fargo & Co.	\$150,000	4.30%	22/7/2027	146,881	0.01%
Wells Fargo & Co.	\$340,000	3.53%	24/3/2028	324,480	0.01%
Wells Fargo & Co.	\$710,000	3.58%	22/5/2028	676,504	0.02%
Wells Fargo & Co.	\$200,000	4.81%	25/7/2028	198,660	0.01%
Wells Fargo & Co.	\$150,000	4.15%	24/1/2029	145,928	0.01%
Wells Fargo & Co.	\$300,000	5.57%	25/7/2029	306,274	0.01%
Wells Fargo & Co.	\$400,000	6.30%	23/10/2029	421,962	0.01%
Wells Fargo & Co.	€100,000	1.74%	4/5/2030	100,430	0.00%
Wells Fargo & Co.	€100,000	0.63%	14/8/2030	91,383	0.00%
Wells Fargo & Co.	\$190,000	2.88%	30/10/2030	168,827	0.01%
Wells Fargo & Co.	\$100,000	4.48%	4/4/2031	96,753	0.00%
Wells Fargo & Co.	£100,000	2.13%	24/9/2031	104,715	0.00%
Wells Fargo & Co.	\$600,000	3.35%	2/3/2033	524,723	0.01%
Wells Fargo & Co.	\$350,000	4.90%	25/7/2033	341,185	0.01%
Wells Fargo & Co.	\$260,000	5.39%	24/4/2034	260,927	0.01%
Wells Fargo & Co.	\$300,000	5.56%	25/7/2034	305,717	0.01%
Wells Fargo & Co.	\$250,000	3.07%	30/4/2041	189,015	0.01%
Wells Fargo & Co.	\$100,000	5.38%	2/11/2043	97,347	0.00%
Wells Fargo & Co.	\$275,000	5.61%	15/1/2044	274,353	0.01%
Wells Fargo & Co.	\$50,000	4.65%	4/11/2044	44,038	0.00%
Wells Fargo & Co.	\$200,000	3.90%	1/5/2045	165,321	0.01%
Wells Fargo & Co.	\$200,000	4.90%	17/11/2045	182,424	0.01%
Wells Fargo & Co.	\$150,000	4.40%	14/6/2046	126,097	0.00%
Wells Fargo & Co.	\$100,000	4.75%	7/12/2046	88,328	0.00%
Wells Fargo & Co.	\$500,000	5.01%	4/4/2051	476,921	0.01%
Wells Fargo & Co.	\$280,000	4.61%	25/4/2053	253,063	0.01%
Wells Fargo Bank NA	\$250,000	5.25%	11/12/2026	253,196	0.01%
Wells Fargo Bank NA	\$30,000	5.85%	1/2/2037	31,512	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wells Fargo Bank NA	\$75,000	6.60%	15/1/2038	83,552	0.00%
Wells Fargo Commercial Mortgage Trust 2014	\$250,000	3.82%	15/8/2050	247,458	0.01%
Wells Fargo Commercial Mortgage Trust 2015	\$302,755	3.41%	15/9/2058	293,690	0.01%
Wells Fargo Commercial Mortgage Trust 2015	\$10,000	3.66%	15/9/2058	9,660	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$50,000	2.94%	15/10/2049	46,993	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$50,000	3.37%	15/10/2049	44,930	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$100,000	2.92%	15/11/2049	93,733	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$75,000	3.43%	15/3/2059	71,542	0.00%
Wells Fargo Commercial Mortgage Trust 2016	\$41,283	2.81%	15/11/2059	38,717	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$50,000	3.67%	15/7/2050	45,969	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$25,000	3.45%	15/7/2050	23,483	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$10,000	3.33%	15/12/2050	9,158	0.00%
Wells Fargo Commercial Mortgage Trust 2017	\$25,000	3.63%	15/1/2060	23,792	0.00%
Wells Fargo Commercial Mortgage Trust 2018	\$475,000	4.01%	15/3/2051	452,550	0.01%
Wells Fargo Commercial Mortgage Trust 2018	\$25,000	4.18%	15/6/2051	24,018	0.00%
Wells Fargo Commercial Mortgage Trust 2018	\$25,000	4.15%	15/8/2051	23,773	0.00%
Wells Fargo Commercial Mortgage Trust 2018	\$100,000	4.30%	15/1/2052	96,463	0.00%
Wells Fargo Commercial Mortgage Trust 2018	\$50,000	4.44%	15/9/2061	48,485	0.00%
Welltower OP LLC	\$100,000	4.00%	1/6/2025	98,231	0.00%
Welltower OP LLC	\$20,000	2.70%	15/2/2027	18,780	0.00%
Welltower OP LLC	\$125,000	3.10%	15/1/2030	112,839	0.00%
Welltower OP LLC	\$100,000	2.80%	1/6/2031	87,318	0.00%
Welltower OP LLC	\$80,000	6.50%	15/3/2041	88,233	0.00%
Welltower OP LLC	\$25,000	4.95%	1/9/2048	23,690	0.00%
Western Midstream Operating LP	\$315,000	4.65%	1/7/2026	309,710	0.01%
Western Midstream Operating LP	\$90,000	4.75%	15/8/2028	88,003	0.00%
Western Midstream Operating LP	\$35,000	5.30%	1/3/2048	30,622	0.00%
Western Midstream Operating LP	\$180,000	5.25%	1/2/2050	160,778	0.01%
Western Union Co.	\$5,000	2.85%	10/1/2025	4,858	0.00%
Western Union Co.	\$100,000	1.35%	15/3/2026	92,045	0.00%
Western Union Co.	\$150,000	2.75%	15/3/2031	124,929	0.00%
Westinghouse Air Brake Technologies Corp.	\$115,000	4.70%	15/9/2028	113,747	0.00%
Westlake Corp.	\$50,000	4.38%	15/11/2047	41,886	0.00%
Westlake Corp.	\$150,000	3.13%	15/8/2051	99,540	0.00%
Weyerhaeuser Co.	\$200,000	4.00%	15/11/2029	191,286	0.01%
Weyerhaeuser Co.	\$50,000	7.38%	15/3/2032	58,087	0.00%
WFRBS Commercial Mortgage Trust 2014	\$15,494	3.41%	15/8/2047	15,368	0.00%
WFRBS Commercial Mortgage Trust 2014	\$75,000	3.63%	15/11/2047	73,317	0.00%
WFRBS Commercial Mortgage Trust 2014	\$175,000	3.75%	15/9/2057	170,850	0.01%
Whirlpool Corp.	\$100,000	2.40%	15/5/2031	83,853	0.00%
Whirlpool Corp.	\$50,000	5.50%	1/3/2033	51,037	0.00%
Whirlpool Corp.	\$50,000	4.60%	15/5/2050	42,216	0.00%
William Marsh Rice University	\$10,000	3.57%	15/5/2045	8,350	0.00%
Williams Cos, Inc.	\$155,000	4.00%	15/9/2025	152,165	0.01%
Williams Cos, Inc.	\$50,000	5.40%	2/3/2026	50,505	0.00%
Williams Cos, Inc.	\$50,000	3.75%	15/6/2027	48,198	0.00%
Williams Cos, Inc.	\$50,000	3.50%	15/11/2030	45,838	0.00%
Williams Cos, Inc.	\$100,000	2.60%	15/3/2031	85,611	0.00%
Williams Cos, Inc.	\$35,000	4.65%	15/8/2032	34,200	0.00%
Williams Cos, Inc.	\$50,000	5.65%	15/3/2033	52,275	0.00%
Williams Cos, Inc.	\$75,000	6.30%	15/4/2040	80,206	0.00%
Williams Cos, Inc.	\$150,000	5.40%	4/3/2044	146,207	0.01%
Williams Cos, Inc.	\$20,000	5.75%	24/6/2044	20,191	0.00%
Williams Cos, Inc.	\$130,000	5.10%	15/9/2045	122,536	0.00%
Williams Cos, Inc.	\$150,000	4.85%	1/3/2048	136,468	0.00%
Williams Cos, Inc.	\$40,000	5.30%	15/8/2052	38,825	0.00%
Willis North America, Inc.	\$150,000	2.95%	15/9/2029	134,495	0.00%
Willis North America, Inc.	\$200,000	5.35%	15/5/2033	202,156	0.01%
Willis North America, Inc.	\$15,000	5.05%	15/9/2048	13,937	0.00%
Willis North America, Inc.	\$100,000	3.88%	15/9/2049	77,380	0.00%
Willis-Knighton Medical Center	\$100,000	3.07%	1/3/2051	64,001	0.00%
Wisconsin Electric Power Co.	\$50,000	4.75%	30/9/2032	50,520	0.00%
Wisconsin Electric Power Co.	\$40,000	4.30%	15/10/2048	35,012	0.00%
Wisconsin Power & Light Co.	\$55,000	1.95%	16/9/2031	44,586	0.00%
Wisconsin Power & Light Co.	\$50,000	3.95%	1/9/2032	47,295	0.00%
Wisconsin Power & Light Co.	\$50,000	3.65%	1/4/2050	38,380	0.00%
Wisconsin Public Service Corp.	\$25,000	3.67%	1/12/2042	20,190	0.00%
Wisconsin Public Service Corp.	\$55,000	4.75%	1/11/2044	51,016	0.00%
Wisconsin Public Service Corp.	\$25,000	3.30%	1/9/2049	18,245	0.00%
Workday, Inc.	\$550,000	3.80%	1/4/2032	512,506	0.01%
WP Carey, Inc.	\$100,000	2.25%	1/4/2033	78,145	0.00%

	Principal	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets		
WPC Eurobond BV	€100,000	2.13%	15/4/2027	104,877	0.00%		
WRKCo, Inc.	\$50,000	3.75%	15/3/2025	49,056	0.00%		
WRKCo, Inc.	\$50,000	4.65%	15/3/2026	49,670	0.00%		
WRKCo, Inc.	\$275,000	3.90%	1/6/2028	262,640	0.01%		
WRKCo, Inc.	\$50,000	3.00%	15/6/2033	43,131	0.00%		
WW Grainger, Inc.	\$75,000	1.85%	15/2/2025	72,408	0.00%		
WW Grainger, Inc.	\$15,000	4.60%	15/6/2045	14,479	0.00%		
WW Grainger, Inc.	\$125,000	3.75%	15/5/2046	104,665	0.00%		
Wyeth LLC	\$250,000	5.95%	1/4/2037	274,231	0.01%		
Xcel Energy, Inc.	\$50,000	3.30%	1/6/2025	48,811	0.00%		
Xcel Energy, Inc.	\$200,000	1.75%	15/3/2027	182,442	0.01%		
Xcel Energy, Inc.	\$100,000	4.00%	15/6/2028	97,586	0.00%		
Xcel Energy, Inc.	\$35,000	2.60%	1/12/2029	31,299	0.00%		
Xcel Energy, Inc.	\$50,000	3.40%	1/6/2030	46,105	0.00%		
Xcel Energy, Inc.	\$100,000	2.35%	15/11/2031	82,364	0.00%		
Xcel Energy, Inc.	\$10,000	3.50%	1/12/2049	7,395	0.00%		
Xylem, Inc.	\$100,000	2.25%	30/1/2031	85,715	0.00%		
Yale University	\$25,000	0.87%	15/4/2025	23,748	0.00%		
Yale University	\$25,000	1.48%	15/4/2030	20,844	0.00%		
Yale University	\$25,000	2.40%	15/4/2050	16,471	0.00%		
Yale-New Haven Health Services Corp.	\$25,000	2.50%	1/7/2050	15,169	0.00%		
Zimmer Biomet Holdings, Inc.	\$100,000	2.60%	24/11/2031	85,541	0.00%		
Zimmer Biomet Holdings, Inc.	\$25,000	4.45%	15/8/2045	22,177	0.00%		
Zoetis, Inc.	\$50,000	5.40%	14/11/2025	50,418	0.00%		
Zoetis, Inc.	\$225,000	3.90%	20/8/2028	220,283	0.01%		
Zoetis, Inc.	\$100,000	2.00%	15/5/2030	86,177	0.00%		
Zoetis, Inc.	\$50,000	5.60%	16/11/2032	53,609	0.00%		
Zoetis, Inc.	\$50,000	4.70%	1/2/2043	47,789	0.00%		
Zoetis, Inc.	\$25,000	3.95%	12/9/2047	21,259	0.00%		
Zoetis, Inc.	\$110,000	4.45%	20/8/2048	100,222	0.00%		
				1,738,954,830	44.84%		
Uruguay 0.02% (30 June 2023: 0.02%)							
Uruguay Government International Bond	\$141,460	4.38%	23/1/2031	140,143	0.00%		
Uruguay Government International Bond	\$151,061	5.75%	28/10/2034	163,635	0.00%		
Uruguay Government International Bond	\$60,000	7.63%	21/3/2036	74,606	0.00%		
Uruguay Government International Bond	\$150,000	4.13%	20/11/2045	136,025	0.00%		
Uruguay Government International Bond	\$205,000	5.10%	18/6/2050	205,518	0.01%		
Uruguay Government International Bond	\$225,000	4.98%	20/4/2055	219,401	0.01%		
				939,328	0.02%		
Total Fixed Income				3,839,585,518	99.00%		
Total Transferable Securities				3,839,585,518	99.00%		
		Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets		
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2023: 0.00%)							
Futures 0.00% (30 June 2023: 0.00%)							
Long Gilt March 2024		21	£2,021,769	170,671	0.00%		
Euro-Bund March 2024		(11)	€(1,509,399)	(23)	(0.00%)		
Total Financial Derivative Instruments Dealt in on a Regulated Market				170,648	0.00%		
OTC Financial Derivative Instruments (0.16%) (30 June 2023: 1.39%)							
Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Forward Currency Exchange Contracts (0.81%) (30 June 2023: (0.54%))							
JPY	8,929,536,161	USD	(62,977,193)	BNP Paribas	5/1/2024	381,802	0.01%
JPY	8,928,643,207	USD	(62,997,553)	BNP Paribas	5/1/2024	355,106	0.01%
JPY	8,929,982,637	USD	(63,145,118)	HSBC Bank	5/1/2024	217,045	0.00%
KRW	35,733,641,602	USD	(27,529,770)	State Street Bank & Trust Co.	2/1/2024	215,895	0.00%
JPY	8,929,982,637	USD	(63,180,859)	Toronto-Dominion Bank	5/1/2024	181,304	0.00%
THB	251,551,901	USD	(7,197,479)	Standard Chartered Bank	3/1/2024	172,385	0.00%
THB	251,551,902	USD	(7,251,424)	JPMorgan Chase Bank	3/1/2024	118,440	0.00%
MYR	39,304,977	USD	(8,459,961)	BNP Paribas	3/1/2024	93,897	0.00%
USD	17,604,786	SEK	(176,260,000)	BNP Paribas	2/2/2024	91,951	0.00%
USD	5,025,742	COP	(19,309,402,980)	State Street Bank & Trust Co.	5/2/2024	77,300	0.00%
CNY	76,823,886	USD	(10,756,635)	HSBC Bank	3/1/2024	75,531	0.00%
CNY	76,823,885	USD	(10,759,648)	HSBC Bank	3/1/2024	72,518	0.00%
MYR	39,304,977	USD	(8,481,868)	BNP Paribas	3/1/2024	71,990	0.00%
IDR	127,697,536,250	USD	(8,225,284)	Standard Chartered Bank	3/1/2024	68,379	0.00%
IDR	127,697,536,250	USD	(8,238,551)	Standard Chartered Bank	3/1/2024	55,113	0.00%
USD	24,803,259	KRW	(31,878,388,601)	JPMorgan Chase Bank	2/1/2024	51,036	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	7,180,207	CZK	(159,700,000)	Bank of New York Mellon	3/1/2024	34,665	0.00%
IDR	48,134,802,495	USD	(3,107,877)	Morgan Stanley	3/1/2024	18,368	0.00%
KRW	1,608,416,000	USD	(1,235,352)	Citibank NA	2/2/2024	15,798	0.00%
USD	4,911,125	NOK	(49,696,778)	UBS AG	2/2/2024	13,616	0.00%
USD	9,751,315	SGD	(12,829,610)	HSBC Bank	2/2/2024	10,787	0.00%
USD	24,762,798	KRW	(31,878,388,601)	JPMorgan Chase Bank	2/1/2024	10,575	0.00%
USD	14,869,477	MXN	(253,011,581)	State Street Bank & Trust Co.	2/2/2024	9,956	0.00%
THB	13,014,375	USD	(376,709)	BNP Paribas	2/2/2024	5,688	0.00%
USD	3,505,909	RON	(15,770,000)	HSBC Bank	2/2/2024	5,471	0.00%
USD	7,143,113	CZK	(159,700,000)	BNP Paribas	2/2/2024	5,175	0.00%
USD	1,095,662	CLP	(953,072,500)	UBS AG	4/1/2024	4,320	0.00%
USD	8,619,077	DKK	(58,040,000)	Barclays Bank plc	2/2/2024	4,201	0.00%
USD	2,730,864	PEN	(10,113,756)	State Street Bank & Trust Co.	5/2/2024	2,177	0.00%
USD	289,461	HKD	(2,260,000)	Brown Brothers Harriman & Co.	3/1/2024	35	0.00%
USD	650,904	KRW	(836,750,001)	JPMorgan Chase Bank	2/2/2024	15	0.00%
USD	1,564,989	KRW	(2,015,550,000)	UBS AG	2/1/2024	(1)	(0.00%)
USD	1,091,309	CLP	(953,072,500)	State Street Bank & Trust Co.	4/1/2024	(33)	(0.00%)
USD	3,565,894	CAD	(4,700,000)	BNP Paribas	2/2/2024	(80)	(0.00%)
USD	7,522,577	GBP	(5,900,000)	State Street Bank & Trust Co.	2/2/2024	(93)	(0.00%)
USD	289,548	HKD	(2,260,000)	Brown Brothers Harriman & Co.	2/2/2024	(96)	(0.00%)
USD	2,117,393	AUD	(3,100,000)	State Street Bank & Trust Co.	2/2/2024	(158)	(0.00%)
USD	595,854	CHF	(500,000)	BNP Paribas	2/2/2024	(194)	(0.00%)
USD	431,470	CNY	(3,051,827)	HSBC Bank	2/2/2024	(236)	(0.00%)
USD	7,503,479	NZD	(11,850,000)	State Street Bank & Trust Co.	2/2/2024	(282)	(0.00%)
USD	712,429	JPY	(100,000,000)	State Street Bank & Trust Co.	2/2/2024	(347)	(0.00%)
USD	1,205,845	JPY	(170,000,000)	State Street Bank & Trust Co.	5/1/2024	(380)	(0.00%)
USD	3,751,212	HUF	(1,304,000,000)	BNP Paribas	2/2/2024	(548)	(0.00%)
USD	291,036	IDR	(4,500,000,000)	Standard Chartered Bank	3/1/2024	(1,229)	(0.00%)
USD	2,382,745	IDR	(36,710,335,335)	UBS AG	3/1/2024	(1,507)	(0.00%)
USD	113,444,898	CAD	(149,524,006)	Toronto-Dominion Bank	2/2/2024	(1,635)	(0.00%)
USD	842,247	IDR	(13,000,000,000)	HSBC Bank	2/2/2024	(1,813)	(0.00%)
PEN	10,113,756	USD	(2,733,447)	State Street Bank & Trust Co.	4/1/2024	(2,015)	(0.00%)
USD	139,255,231	GBP	(109,219,104)	UBS AG	2/2/2024	(2,273)	(0.00%)
USD	738,628	CNY	(5,257,332)	HSBC Bank	3/1/2024	(2,656)	(0.00%)
USD	738,969	IDR	(11,424,467,160)	JPMorgan Chase Bank	3/1/2024	(3,024)	(0.00%)
USD	29,528,427	EUR	(26,700,000)	BNP Paribas	2/2/2024	(3,737)	(0.00%)
USD	112,219	COP	(450,000,000)	BNP Paribas	4/1/2024	(3,917)	(0.00%)
USD	8,343,443	PLN	(32,840,000)	BNP Paribas	2/2/2024	(4,204)	(0.00%)
USD	369,960	MYR	(1,721,608)	HSBC Bank	3/1/2024	(4,710)	(0.00%)
USD	1,857,280	CNY	(13,207,209)	HSBC Bank	3/1/2024	(4,936)	(0.00%)
USD	215,128	THB	(7,491,348)	Citibank NA	2/2/2024	(4,987)	(0.00%)
USD	65,243,783	AUD	(95,521,529)	State Street Bank & Trust Co.	2/2/2024	(5,168)	(0.00%)
USD	440,135	KRW	(573,716,000)	Royal Bank of Canada	2/1/2024	(5,331)	(0.00%)
USD	771,211	GBP	(609,392)	JPMorgan Chase Bank	3/1/2024	(5,642)	(0.00%)
USD	373,095	SGD	(500,000)	State Street Bank & Trust Co.	3/1/2024	(5,951)	(0.00%)
USD	8,141,186	IDR	(125,447,536,250)	Standard Chartered Bank	3/1/2024	(6,345)	(0.00%)
USD	596,765	CNY	(4,279,521)	HSBC Bank	3/1/2024	(6,647)	(0.00%)
USD	2,671,866	SEK	(27,000,000)	UBS AG	3/1/2024	(7,277)	(0.00%)
USD	9,220,844	CNY	(65,451,855)	HSBC Bank	3/1/2024	(7,866)	(0.00%)
USD	756,855	GBP	(600,000)	Bank of America	3/1/2024	(8,025)	(0.00%)
USD	1,198,143	JPY	(170,000,000)	UBS AG	5/1/2024	(8,082)	(0.00%)
USD	369,529	THB	(12,889,250)	UBS AG	3/1/2024	(8,095)	(0.00%)
USD	28,147,311	CHF	(23,619,000)	UBS AG	2/2/2024	(8,791)	(0.00%)
USD	297,906	AUD	(450,000)	Brown Brothers Harriman & Co.	4/1/2024	(9,162)	(0.00%)
USD	1,353,590	PEN	(5,056,878)	Citibank NA	4/1/2024	(12,126)	(0.00%)
USD	644,367	MYR	(3,010,095)	HSBC Bank	5/2/2024	(12,284)	(0.00%)
USD	2,748,725	EUR	(2,500,000)	JPMorgan Chase Bank	3/1/2024	(12,900)	(0.00%)
USD	3,301,008	EUR	(3,000,000)	JPMorgan Chase Bank	3/1/2024	(12,942)	(0.00%)
USD	1,776,007	KRW	(2,300,000,000)	State Street Bank & Trust Co.	2/2/2024	(13,111)	(0.00%)
USD	727,780	DKK	(5,000,000)	BNP Paribas	3/1/2024	(13,142)	(0.00%)
USD	9,214,678	CNY	(65,451,854)	HSBC Bank	3/1/2024	(14,032)	(0.00%)
USD	1,351,275	PEN	(5,056,878)	State Street Bank & Trust Co.	4/1/2024	(14,441)	(0.00%)
USD	2,635,032	EUR	(2,400,000)	State Street Bank & Trust Co.	3/1/2024	(16,128)	(0.00%)
USD	2,160,733	CLP	(1,906,145,000)	State Street Bank & Trust Co.	5/2/2024	(17,566)	(0.00%)
USD	572,893	MXN	(10,000,000)	State Street Bank & Trust Co.	3/1/2024	(17,618)	(0.00%)
USD	3,107,436	IDR	(48,134,802,495)	Morgan Stanley	2/2/2024	(17,846)	(0.00%)
USD	1,384,134	MYR	(6,443,146)	HSBC Bank	3/1/2024	(18,074)	(0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	2,544,196	KRW	(3,300,000,000)	Morgan Stanley	2/1/2024	(18,115)	(0.00%)
USD	2,276,075	GBP	(1,800,000)	State Street Bank & Trust Co.	3/1/2024	(18,565)	(0.00%)
USD	3,750,155	HUF	(1,304,000,000)	JPMorgan Chase Bank	3/1/2024	(18,571)	(0.00%)
USD	1,534,893	JPY	(220,000,000)	State Street Bank & Trust Co.	5/1/2024	(26,104)	(0.00%)
USD	2,102,347	JPY	(300,000,000)	State Street Bank & Trust Co.	5/1/2024	(26,285)	(0.00%)
USD	1,153,937	THB	(40,382,935)	BNP Paribas	3/1/2024	(29,186)	(0.00%)
USD	5,407,795	ILS	(19,570,000)	BNP Paribas	2/2/2024	(30,423)	(0.00%)
USD	2,244,252	CAD	(3,000,000)	JPMorgan Chase Bank	3/1/2024	(30,888)	(0.00%)
USD	1,381,370	KRW	(1,821,240,001)	Barclays Bank plc	2/1/2024	(32,746)	(0.00%)
USD	922,538	AUD	(1,400,000)	UBS AG	4/1/2024	(32,783)	(0.00%)
USD	8,109,504	IDR	(125,447,536,250)	HSBC Bank	3/1/2024	(38,027)	(0.00%)
USD	1,149,045	CHF	(1,000,000)	Brown Brothers Harriman & Co.	4/1/2024	(39,222)	(0.00%)
USD	3,461,959	RON	(15,770,000)	BNP Paribas	4/1/2024	(39,644)	(0.00%)
USD	7,218,201	GBP	(5,700,000)	BNP Paribas	3/1/2024	(48,157)	(0.00%)
USD	2,220,531	CAD	(3,000,000)	Bank of New York Mellon	3/1/2024	(54,609)	(0.00%)
USD	8,235,894	IDR	(127,697,536,250)	Standard Chartered Bank	2/2/2024	(55,212)	(0.00%)
USD	1,991,289	AUD	(3,000,000)	BNP Paribas	4/1/2024	(55,827)	(0.00%)
USD	2,377,575	COP	(9,429,701,490)	State Street Bank & Trust Co.	4/1/2024	(56,050)	(0.00%)
USD	499,639,143	EUR	(451,776,577)	UBS AG	2/2/2024	(58,984)	(0.00%)
USD	499,639,144	EUR	(451,776,578)	BNP Paribas	2/2/2024	(58,984)	(0.00%)
USD	5,242,795	EUR	(4,800,000)	State Street Bank & Trust Co.	3/1/2024	(59,525)	(0.00%)
USD	7,599,676	MYR	(35,222,600)	HSBC Bank	3/1/2024	(65,743)	(0.00%)
USD	8,222,954	IDR	(127,697,536,250)	Standard Chartered Bank	2/2/2024	(68,152)	(0.00%)
COP	19,309,402,980	USD	(5,052,172)	State Street Bank & Trust Co.	4/1/2024	(68,786)	(0.00%)
USD	8,501,333	MYR	(39,304,977)	BNP Paribas	5/2/2024	(73,023)	(0.00%)
USD	7,784,802	DKK	(53,040,000)	UBS AG	3/1/2024	(74,897)	(0.00%)
USD	10,790,326	CNY	(76,823,885)	HSBC Bank	2/2/2024	(77,036)	(0.00%)
USD	10,787,296	CNY	(76,823,886)	HSBC Bank	2/2/2024	(80,067)	(0.00%)
USD	7,585,029	MYR	(35,222,600)	BNP Paribas	3/1/2024	(80,390)	(0.00%)
USD	2,042,132	JPY	(300,000,000)	HSBC Bank	5/1/2024	(86,500)	(0.00%)
USD	6,495,576	THB	(224,915,808)	BNP Paribas	3/1/2024	(93,915)	(0.00%)
USD	8,479,800	MYR	(39,304,977)	BNP Paribas	5/2/2024	(94,556)	(0.00%)
USD	9,250,318	SGD	(12,329,610)	HSBC Bank	3/1/2024	(96,669)	(0.00%)
USD	4,645,939	EUR	(4,300,000)	JPMorgan Chase Bank	3/1/2024	(104,056)	(0.00%)
USD	8,242,093	PLN	(32,840,000)	Bank of New York Mellon	3/1/2024	(109,360)	(0.00%)
USD	2,937,512	JPY	(430,000,000)	Brown Brothers Harriman & Co.	5/1/2024	(113,528)	(0.00%)
USD	2,317,279	COP	(9,429,701,490)	Toronto-Dominion Bank	4/1/2024	(116,347)	(0.00%)
USD	18,378,815	EUR	(16,747,675)	Royal Bank of Canada	3/1/2024	(121,507)	(0.00%)
USD	4,427,701	CAD	(6,000,000)	Toronto-Dominion Bank	3/1/2024	(122,579)	(0.00%)
USD	7,266,926	THB	(251,551,902)	JPMorgan Chase Bank	2/2/2024	(124,323)	(0.00%)
USD	6,457,160	THB	(224,915,809)	JPMorgan Chase Bank	3/1/2024	(132,331)	(0.00%)
USD	27,661,043	KRW	(35,733,641,601)	State Street Bank & Trust Co.	2/2/2024	(135,341)	(0.00%)
USD	6,266,442	EUR	(5,800,000)	BNP Paribas	3/1/2024	(140,528)	(0.00%)
USD	5,286,003	ILS	(19,570,000)	BNP Paribas	3/1/2024	(148,749)	(0.00%)
USD	7,212,337	THB	(251,551,901)	Standard Chartered Bank	2/2/2024	(178,911)	(0.01%)
USD	7,319,982	NZD	(11,850,000)	JPMorgan Chase Bank	4/1/2024	(182,872)	(0.01%)
USD	18,155,448	EUR	(16,580,197)	Barclays Bank plc	2/2/2024	(183,469)	(0.01%)
USD	63,459,229	JPY	(8,929,982,637)	Toronto-Dominion Bank	2/2/2024	(191,604)	(0.01%)
USD	18,141,953	EUR	(16,580,198)	Bank of New York Mellon	2/2/2024	(196,965)	(0.01%)
USD	18,662,498	EUR	(17,082,628)	State Street Bank & Trust Co.	3/1/2024	(207,830)	(0.01%)
USD	27,576,510	KRW	(35,733,641,602)	State Street Bank & Trust Co.	2/2/2024	(219,874)	(0.01%)
USD	63,423,848	JPY	(8,929,982,637)	HSBC Bank	2/2/2024	(226,985)	(0.01%)
USD	4,644,630	NOK	(49,696,778)	Morgan Stanley	3/1/2024	(248,856)	(0.01%)
USD	19,019,726	EUR	(17,464,271)	Bank of America	3/1/2024	(272,183)	(0.01%)
USD	7,479,610	JPY	(1,100,000,000)	UBS AG	5/1/2024	(325,375)	(0.01%)
USD	18,906,983	EUR	(17,446,807)	State Street Bank & Trust Co.	3/1/2024	(365,635)	(0.01%)
USD	63,274,796	JPY	(8,928,643,207)	BNP Paribas	2/2/2024	(366,489)	(0.01%)
USD	63,254,452	JPY	(8,929,536,161)	BNP Paribas	2/2/2024	(393,198)	(0.01%)
USD	18,110,531	EUR	(16,767,796)	Standard Chartered Bank	3/1/2024	(412,017)	(0.01%)
USD	13,921,937	MXN	(243,011,581)	State Street Bank & Trust Co.	3/1/2024	(428,152)	(0.01%)
USD	44,469,756	EUR	(40,700,000)	State Street Bank & Trust Co.	3/1/2024	(489,504)	(0.01%)
USD	14,315,137	SEK	(149,260,000)	UBS AG	3/1/2024	(495,561)	(0.01%)
USD	26,570,296	EUR	(24,592,767)	Royal Bank of Canada	3/1/2024	(596,107)	(0.02%)
USD	26,104,951	CHF	(22,619,000)	UBS AG	4/1/2024	(772,451)	(0.02%)
USD	33,887,976	EUR	(31,380,371)	Bank of America	3/1/2024	(776,355)	(0.02%)
USD	127,276,353	GBP	(100,509,712)	Toronto-Dominion Bank	3/1/2024	(853,391)	(0.02%)
USD	22,778,039	JPY	(3,349,692,794)	JPMorgan Chase Bank	5/1/2024	(989,508)	(0.03%)
USD	60,182,502	AUD	(90,671,529)	JPMorgan Chase Bank	4/1/2024	(1,689,224)	(0.04%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
USD	68,001,306	JPY	(9,948,489,001)	Bank of New York Mellon	5/1/2024	(2,587,609)	(0.07%)
USD	67,974,209	JPY	(9,947,991,427)	Bank of New York Mellon	5/1/2024	(2,611,176)	(0.07%)
USD	67,820,440	JPY	(9,951,971,420)	Bank of New York Mellon	5/1/2024	(2,793,184)	(0.07%)
USD	101,480,625	CAD	(137,524,006)	Toronto-Dominion Bank	3/1/2024	(2,814,844)	(0.07%)
USD	381,635,188	EUR	(349,285,420)	BNP Paribas	3/1/2024	(4,202,999)	(0.11%)
USD	381,635,188	EUR	(349,285,420)	Toronto-Dominion Bank	3/1/2024	(4,202,999)	(0.11%)
						(31,320,761)	(0.81%)

Hedge Share Class Level Forward Currency Exchange Contracts 0.65% (30 June 2023: 1.93%)

GBP	482,505,523	USD	(611,001,086)	HSBC Bank	3/1/2024	4,096,777	0.11%
EUR	293,187,460	USD	(320,341,603)	BNP Paribas	3/1/2024	3,527,964	0.09%
EUR	262,787,141	USD	(287,125,698)	UBS AG	3/1/2024	3,162,153	0.08%
GBP	251,143,739	USD	(318,025,577)	UBS AG	3/1/2024	2,132,369	0.06%
GBP	136,118,236	USD	(172,367,747)	Toronto-Dominion Bank	3/1/2024	1,155,730	0.03%
EUR	93,244,753	USD	(101,880,802)	Toronto-Dominion Bank	3/1/2024	1,122,027	0.03%
GBP	80,000,000	USD	(101,012,640)	HSBC Bank	3/1/2024	971,331	0.03%
GBP	80,000,000	USD	(101,088,400)	Morgan Stanley	3/1/2024	895,571	0.02%
GBP	80,000,000	USD	(101,127,760)	Toronto-Dominion Bank	3/1/2024	856,211	0.02%
GBP	80,000,000	USD	(101,148,640)	Royal Bank of Canada	3/1/2024	835,331	0.02%
GBP	80,000,000	USD	(101,156,000)	Morgan Stanley	3/1/2024	827,971	0.02%
GBP	80,000,000	USD	(101,184,560)	Morgan Stanley	3/1/2024	799,411	0.02%
GBP	80,000,000	USD	(101,215,600)	Toronto-Dominion Bank	3/1/2024	768,371	0.02%
CHF	19,884,077	USD	(22,948,532)	Toronto-Dominion Bank	4/1/2024	679,052	0.02%
GBP	80,000,000	USD	(101,432,160)	Morgan Stanley	3/1/2024	551,811	0.01%
GBP	80,000,000	USD	(101,616,480)	Morgan Stanley	3/1/2024	367,491	0.01%
GBP	84,000,000	USD	(106,756,608)	Royal Bank of Canada	2/2/2024	345,813	0.01%
GBP	84,000,000	USD	(106,781,220)	UBS AG	2/2/2024	321,200	0.01%
GBP	14,064,420	USD	(17,620,137)	JPMorgan Chase Bank	3/1/2024	309,180	0.01%
EUR	23,612,792	USD	(25,799,880)	State Street Bank & Trust Co.	3/1/2024	283,994	0.01%
GBP	58,133,879	USD	(73,830,201)	HSBC Bank	3/1/2024	278,847	0.01%
GBP	30,579,870	USD	(38,724,299)	State Street Bank & Trust Co.	3/1/2024	258,909	0.01%
GBP	84,000,000	USD	(106,857,324)	Toronto-Dominion Bank	2/2/2024	245,096	0.01%
GBP	84,000,000	USD	(106,924,524)	Toronto-Dominion Bank	2/2/2024	177,897	0.01%
GBP	84,000,000	USD	(106,924,608)	Royal Bank of Canada	2/2/2024	177,812	0.01%
EUR	13,979,565	USD	(15,269,459)	BNP Paribas	3/1/2024	173,069	0.00%
GBP	84,000,000	USD	(106,949,220)	UBS AG	2/2/2024	153,200	0.00%
GBP	9,340,560	USD	(11,766,920)	BNP Paribas	3/1/2024	140,423	0.00%
GBP	84,000,000	USD	(106,966,272)	Royal Bank of Canada	2/2/2024	136,149	0.00%
GBP	15,289,935	USD	(19,362,149)	State Street Bank & Trust Co.	3/1/2024	129,454	0.00%
GBP	15,289,935	USD	(19,362,424)	BNP Paribas	3/1/2024	129,179	0.00%
GBP	8,667,027	USD	(10,952,469)	BNP Paribas	3/1/2024	96,254	0.00%
GBP	84,000,000	USD	(107,008,020)	Morgan Stanley	2/2/2024	94,400	0.00%
CHF	3,077,253	USD	(3,578,596)	State Street Bank & Trust Co.	4/1/2024	78,000	0.00%
GBP	5,448,824	USD	(6,873,305)	State Street Bank & Trust Co.	3/1/2024	72,854	0.00%
GBP	84,000,000	USD	(107,033,808)	Royal Bank of Canada	2/2/2024	68,612	0.00%
EUR	2,206,469	USD	(2,394,206)	BNP Paribas	3/1/2024	43,171	0.00%
USD	107,125,200	GBP	(84,000,000)	UBS AG	3/1/2024	42,031	0.00%
EUR	270,694,172	USD	(299,372,325)	Toronto-Dominion Bank	2/2/2024	35,342	0.00%
GBP	1,690,116	USD	(2,121,608)	JPMorgan Chase Bank	3/1/2024	32,951	0.00%
EUR	242,930,667	USD	(268,667,471)	UBS AG	2/2/2024	31,717	0.00%
GBP	3,036,202	USD	(3,842,560)	State Street Bank & Trust Co.	3/1/2024	27,990	0.00%
CHF	780,268	USD	(901,765)	State Street Bank & Trust Co.	4/1/2024	25,402	0.00%
CHF	710,155	USD	(819,617)	BNP Paribas	4/1/2024	24,236	0.00%
EUR	180,462,782	USD	(199,581,551)	BNP Paribas	2/2/2024	23,561	0.00%
GBP	19,319,914	USD	(24,610,131)	BNP Paribas	2/2/2024	23,316	0.00%
CHF	463,939	USD	(528,918)	Toronto-Dominion Bank	4/1/2024	22,365	0.00%
EUR	822,382	USD	(887,853)	Toronto-Dominion Bank	3/1/2024	20,591	0.00%
GBP	1,840,325	USD	(2,329,069)	Toronto-Dominion Bank	3/1/2024	16,976	0.00%
GBP	1,630,641	USD	(2,061,923)	State Street Bank & Trust Co.	3/1/2024	16,818	0.00%
CHF	418,823	USD	(481,056)	BNP Paribas	4/1/2024	16,618	0.00%
EUR	2,242,713	USD	(2,462,332)	BNP Paribas	3/1/2024	15,081	0.00%
CHF	427,289	USD	(493,147)	State Street Bank & Trust Co.	4/1/2024	14,586	0.00%
GBP	754,287	USD	(947,816)	State Street Bank & Trust Co.	3/1/2024	13,749	0.00%
EUR	1,066,660	USD	(1,165,177)	State Street Bank & Trust Co.	3/1/2024	13,109	0.00%
CHF	515,871	USD	(600,976)	State Street Bank & Trust Co.	4/1/2024	12,016	0.00%
GBP	562,688,879	USD	(717,432,822)	HSBC Bank	2/2/2024	11,713	0.00%
CHF	28,152,895	USD	(33,550,459)	BNP Paribas	2/2/2024	10,479	0.00%
EUR	378,414	USD	(407,907)	JPMorgan Chase Bank	3/1/2024	10,108	0.00%
EUR	303,944	USD	(329,168)	State Street Bank & Trust Co.	3/1/2024	6,583	0.00%
GBP	189,515,224	USD	(241,633,427)	Toronto-Dominion Bank	2/2/2024	3,945	0.00%
EUR	821,246	USD	(903,647)	JPMorgan Chase Bank	3/1/2024	3,543	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
GBP	151,631,363	USD	(193,331,201)	UBS AG	2/2/2024	3,156	0.00%
GBP	397,842	USD	(504,016)	State Street Bank & Trust Co.	3/1/2024	3,153	0.00%
EUR	20,906,072	USD	(23,120,727)	BNP Paribas	2/2/2024	2,926	0.00%
EUR	606,058	USD	(667,682)	JPMorgan Chase Bank	3/1/2024	1,800	0.00%
EUR	277,964	USD	(305,577)	JPMorgan Chase Bank	3/1/2024	1,476	0.00%
EUR	268,271	USD	(294,963)	Toronto-Dominion Bank	3/1/2024	1,382	0.00%
GBP	54,691,853	USD	(69,732,824)	State Street Bank & Trust Co.	2/2/2024	865	0.00%
USD	698,926	GBP	(547,616)	State Street Bank & Trust Co.	3/1/2024	825	0.00%
USD	352,217	GBP	(275,813)	State Street Bank & Trust Co.	3/1/2024	610	0.00%
CHF	753,175	USD	(897,564)	BNP Paribas	2/2/2024	292	0.00%
CHF	12,648	USD	(14,775)	State Street Bank & Trust Co.	4/1/2024	254	0.00%
USD	717,315,783	GBP	(562,688,879)	HSBC Bank	3/1/2024	206	0.00%
USD	241,594,008	GBP	(189,515,224)	Toronto-Dominion Bank	3/1/2024	69	0.00%
USD	193,299,662	GBP	(151,631,363)	UBS AG	3/1/2024	56	0.00%
USD	199,348,212	EUR	(180,462,782)	BNP Paribas	3/1/2024	(24)	(0.00%)
USD	268,353,361	EUR	(242,930,667)	UBS AG	3/1/2024	(33)	(0.00%)
USD	299,022,317	EUR	(270,694,172)	Toronto-Dominion Bank	3/1/2024	(37)	(0.00%)
EUR	11,372	USD	(12,630)	BNP Paribas	3/1/2024	(68)	(0.00%)
USD	304,370	GBP	(238,901)	JPMorgan Chase Bank	3/1/2024	(181)	(0.00%)
CHF	37,728	USD	(45,116)	State Street Bank & Trust Co.	4/1/2024	(285)	(0.00%)
USD	29,762	CHF	(25,438)	State Street Bank & Trust Co.	4/1/2024	(465)	(0.00%)
USD	163,997	EUR	(149,043)	JPMorgan Chase Bank	3/1/2024	(643)	(0.00%)
USD	31,077	CHF	(26,890)	State Street Bank & Trust Co.	4/1/2024	(875)	(0.00%)
USD	917,575	GBP	(721,560)	State Street Bank & Trust Co.	3/1/2024	(2,269)	(0.00%)
USD	63,452	CHF	(55,407)	State Street Bank & Trust Co.	4/1/2024	(2,386)	(0.00%)
USD	33,449,647	CHF	(28,152,895)	BNP Paribas	4/1/2024	(3,498)	(0.00%)
USD	406,776	GBP	(324,200)	JPMorgan Chase Bank	3/1/2024	(6,514)	(0.00%)
USD	2,323,189	GBP	(1,829,029)	State Street Bank & Trust Co.	3/1/2024	(8,457)	(0.00%)
USD	886,180	GBP	(704,541)	JPMorgan Chase Bank	3/1/2024	(11,969)	(0.00%)
USD	532,970	EUR	(493,862)	JPMorgan Chase Bank	3/1/2024	(12,575)	(0.00%)
EUR	2,146,548	USD	(2,383,935)	BNP Paribas	3/1/2024	(12,750)	(0.00%)
GBP	5,816,939	USD	(7,428,301)	State Street Bank & Trust Co.	3/1/2024	(12,869)	(0.00%)
GBP	9,397,520	USD	(11,994,121)	State Street Bank & Trust Co.	3/1/2024	(14,166)	(0.00%)
CHF	1,932,579	USD	(2,311,009)	State Street Bank & Trust Co.	4/1/2024	(14,590)	(0.00%)
USD	1,582,729	EUR	(1,452,748)	BNP Paribas	3/1/2024	(22,049)	(0.00%)
USD	24,606,036	GBP	(19,319,914)	BNP Paribas	3/1/2024	(22,984)	(0.00%)
USD	4,232,980	GBP	(3,348,780)	Morgan Stanley	3/1/2024	(36,043)	(0.00%)
GBP	84,000,000	USD	(107,142,168)	UBS AG	2/2/2024	(39,747)	(0.00%)
USD	1,923,666	EUR	(1,780,478)	BNP Paribas	3/1/2024	(43,139)	(0.00%)
USD	107,016,000	GBP	(84,000,000)	Royal Bank of Canada	3/1/2024	(67,169)	(0.00%)
USD	106,990,800	GBP	(84,000,000)	Morgan Stanley	3/1/2024	(92,369)	(0.00%)
USD	106,948,800	GBP	(84,000,000)	Royal Bank of Canada	3/1/2024	(134,369)	(0.00%)
USD	106,932,000	GBP	(84,000,000)	UBS AG	3/1/2024	(151,169)	(0.00%)
USD	106,906,800	GBP	(84,000,000)	Royal Bank of Canada	3/1/2024	(176,369)	(0.00%)
USD	106,906,800	GBP	(84,000,000)	Toronto-Dominion Bank	3/1/2024	(176,369)	(0.00%)
USD	106,839,600	GBP	(84,000,000)	Toronto-Dominion Bank	3/1/2024	(243,569)	(0.01%)
USD	106,764,000	GBP	(84,000,000)	UBS AG	3/1/2024	(319,169)	(0.01%)
USD	106,738,800	GBP	(84,000,000)	Royal Bank of Canada	3/1/2024	(344,369)	(0.01%)
Total OTC Financial Derivative Instruments						24,981,443	0.65%
Total Investments						3,833,416,848	98.84%

	Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities	44,788,956	1.16%
Net Assets	3,878,205,804	100.00%

Analysis of Total Assets	US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	2,819,330,251	71.29%
(b) Transferable securities dealt in on another regulated market	901,205,726	22.79%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	119,049,541	3.01%
(d) Total Financial Derivative Instruments dealt in on a regulated market	170,671	0.00%
(e) Total OTC Financial Derivative Instruments	29,395,519	0.74%
(f) Other Assets	85,635,926	2.17%
Total Assets	3,954,787,634	100.00%

1 Denotes securities pledged in full or part thereof as collateral for financial derivative instruments.

Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	3,839,585,518	3,320,521,418
Financial Derivative Instruments	17	29,566,190	82,181,722
Cash		40,612,069	52,442,035
Unrealised Appreciation on Spot Currency Contracts		89,704	463,613
Receivables:			
Interest and Dividends		28,926,872	22,207,997
Capital Shares Issued		—	2,860,591
Investments Sold		15,979,439	17,236,416
Margin Cash Due from Broker		18,006	175,467
Other Receivables		9,836	12,456
Total Current Assets		3,954,787,634	3,498,101,715
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Transferable Securities	17	—	327,702
Financial Derivative Instruments	17	35,734,860	35,259,187
Bank Overdraft		294	173
Payables and Other Liabilities:			
Capital Shares Redeemed		—	2,882,243
Investments Purchased		40,548,769	91,556,989
Management Fees Payable	12	297,907	271,356
Total Current Liabilities		76,581,830	130,297,650
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		3,878,205,804	3,367,804,065

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
CHF-Hedged Accumulating¹			
US (\$) Equivalent	34,267,596	11,044,323	4,113,668
Net Assets	28,841,322	9,880,804	3,938,220
Number of Shares Outstanding	1,351,768	471,428	180,055
Net Asset Value Per Share²	21.34	20.96	21.87
EUR-Hedged Accumulating			
US (\$) Equivalent	696,436,173	536,475,915	252,973,579
Net Assets	630,458,686	491,728,615	241,975,785
Number of Shares Outstanding	27,550,393	22,148,880	10,581,461
Net Asset Value Per Share²	22.88	22.20	22.87
EUR-Hedged Distributing			
US (\$) Equivalent	90,072,948	79,127,066	58,134,392
Net Assets	81,539,809	72,527,100	55,607,053
Number of Shares Outstanding	3,799,365	3,436,609	2,510,376
Net Asset Value Per Share²	21.46	21.10	22.15
GBP-Hedged Accumulating			
US (\$) Equivalent	2,151,996,189	1,908,762,466	1,685,756,747
Net Assets	1,688,104,983	1,501,366,684	1,388,082,522
Number of Shares Outstanding	70,333,561	64,901,961	59,023,596
Net Asset Value Per Share²	24.00	23.13	23.52
GBP-Hedged Distributing			
US (\$) Equivalent	153,017,185	163,738,214	67,412,729
Net Assets	120,032,309	128,790,829	55,508,857
Number of Shares Outstanding	5,331,698	5,855,637	2,436,995
Net Asset Value Per Share²	22.51	21.99	22.78
USD-Hedged Accumulating			
Net Assets	752,415,713	668,656,081	559,472,806
Number of Shares Outstanding	30,197,028	27,946,546	23,332,039
Net Asset Value Per Share²	24.92	23.93	23.98

¹ The share class launched on 14 September 2021.

² The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting.

The accompanying notes form an integral part of the financial statements.

Statement of Operations

	Note	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		50,038,831	23,295,375
Other Income		70,494	151,555
Net Gain/(Loss) on Financial Instruments		106,399,772	(135,577,478)
Total Investment Income/(Loss)		156,509,097	(112,130,548)
Expenses			
Management Fees	12	1,727,603	1,300,041
Transaction Fees and Commissions		641	2,091
Other Expenses		2,821	—
Total Expenses		1,731,065	1,302,132
Finance Costs			
Interest Expense		20,619	39,980
Distributions	6	3,216,009	1,320,594
Total Finance Costs		3,236,628	1,360,574
Net Investment Income/(Loss) After Finance Costs		151,541,404	(114,793,254)
Taxation	5	(172,208)	(78,484)
Net Increase/(Decrease) in Net Assets		151,369,196	(114,871,738)

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase/(Decrease) in Net Assets From Operations	151,369,196	(114,871,738)
Capital Transactions		
Subscriptions	762,243,484	412,799,698
Redemptions	(403,210,941)	(253,600,845)
Total Capital Transactions	359,032,543	159,198,853
Total Increase for the Period	510,401,739	44,327,115
Net Assets		
Beginning of Period	3,367,804,065	2,627,863,921
End of Period	3,878,205,804	2,672,191,036

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard U.K. Gilt UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard U.K. Gilt UCITS ETF seeks to track the performance of the Bloomberg Sterling Gilt Float Adjusted Index, a market-weighted index of UK government fixed income securities denominated in pound sterling.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global bonds rebounded from mid-period declines to finish the six months with solid gains.
- In this environment, the ETF's benchmark index returned 7.84% for the six months ended 31 December 2023.
- The difference in yields between 2-year and 10-year government bonds remained inverted over the period. (Ten-year yields were lower than 2-year yields, which is often seen as an indicator of recession.) Two-year yields fell 1.28 percentage points to finish at 3.98%, and 10-year yields fell 0.85 percentage points to finish at 3.54%.
- Returns were highest in the middle maturity levels. Gilts maturing in 5 to 15 years, which accounted for about 32% of the index's value at 31 December 2023, recorded gains of more than 9% on average. Issues maturing in less than 5 years, which represented about 28% of the index at the end of the period, increased just above 6% on average.
- Gilts underperformed the broad UK investment-grade bond market.

Benchmark returns in the commentary above are in British pounds.

Benchmark: Bloomberg Sterling Gilt Float Adjusted Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
EUR-Hedged Accumulating	7.03%	—	-9.88%
Benchmark	7.11	—	-9.88
Tracking Difference*	-0.08		
GBP Accumulating	7.80%	—	-3.86%
Benchmark	7.84	—	-3.81
Tracking Difference*	-0.04		
GBP Distributing	7.80%	-3.44%	0.92%
Benchmark ²	7.84	-3.41	0.99
Tracking Difference*	-0.04		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

1 Since-inception returns: EUR-Hedged Accumulating, 28 August 2020; GBP Accumulating, 19 February 2019.

2 Bloomberg Barclays Global Aggregate U.K. Government Float Adjusted Index through 31 March 2016, Bloomberg Sterling Gilt Float Adjusted Index thereafter.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Principal GBP (£)	Cost GBP (£)		Principal GBP (£)	Proceeds GBP (£)
Purchases			Sales		
United Kingdom Gilt 3.50% 22/10/2025	6,749,585	6,576,806	United Kingdom Gilt 2.75% 7/9/2024	3,818,000	3,739,186
United Kingdom Gilt 3.25% 31/1/2033	6,993,000	6,411,045	United Kingdom Gilt 0.25% 31/1/2025	3,738,106	3,513,776
United Kingdom Gilt 4.50% 7/6/2028	5,093,000	5,088,051	United Kingdom Gilt 3.25% 31/1/2033	3,242,000	2,964,390
United Kingdom Gilt 3.75% 22/10/2053	4,482,000	3,805,924	United Kingdom Gilt 0.13% 30/1/2026	2,433,000	2,197,304
United Kingdom Gilt 0.38% 22/10/2030	3,155,000	3,164,221	United Kingdom Gilt 0.38% 22/10/2030	2,761,000	2,109,754
United Kingdom Gilt 4.63% 31/1/2034	2,945,000	3,028,519	United Kingdom Gilt 0.13% 31/1/2028	2,242,000	1,863,647
United Kingdom Gilt 0.38% 22/10/2030	3,183,000	2,426,384	United Kingdom Gilt 1.75% 7/9/2037	2,610,000	1,850,460
United Kingdom Gilt 4.00% 22/10/2063	2,710,000	2,393,981	United Kingdom Gilt 3.50% 22/10/2025	1,296,648	1,269,133
United Kingdom Gilt 3.75% 29/1/2038	2,495,000	2,276,708	United Kingdom Gilt 4.00% 22/10/2063	1,398,000	1,261,203
United Kingdom Gilt 0.38% 22/10/2026	2,510,000	2,241,426	United Kingdom Gilt 4.25% 7/12/2046	1,358,000	1,243,289
United Kingdom Gilt 2.00% 7/9/2025	2,354,000	2,237,600	United Kingdom Gilt 3.25% 22/1/2044	1,490,673	1,175,413
United Kingdom Gilt 4.75% 22/10/2043	2,145,000	2,178,874	United Kingdom Gilt 0.63% 7/6/2025	1,220,000	1,150,094
United Kingdom Gilt 4.25% 7/12/2046	2,178,000	2,007,556	United Kingdom Gilt 4.50% 7/9/2034	1,089,000	1,094,321
United Kingdom Gilt 4.13% 29/1/2027	2,000,000	1,963,762	United Kingdom Gilt 4.13% 29/1/2027	1,080,000	1,072,607
United Kingdom Gilt 0.13% 31/1/2028	2,325,000	1,928,872	United Kingdom Gilt 5.00% 7/3/2025	968,000	969,063
United Kingdom Gilt 1.75% 7/9/2037	2,635,000	1,894,669	United Kingdom Gilt 1.13% 31/1/2039	1,534,000	946,956
United Kingdom Gilt 2.75% 7/9/2024	1,888,000	1,834,455	United Kingdom Gilt 0.38% 22/10/2026	962,000	848,732
United Kingdom Gilt 6.00% 7/12/2028	1,633,000	1,764,611	United Kingdom Gilt 4.50% 7/6/2028	816,000	821,490
United Kingdom Gilt 4.50% 7/9/2034	1,735,000	1,744,591	United Kingdom Gilt 3.75% 22/10/2053	952,000	789,850
United Kingdom Gilt 3.25% 22/1/2044	2,106,000	1,698,680	United Kingdom Gilt 4.25% 7/3/2036	766,000	742,270
United Kingdom Gilt 1.13% 31/1/2039	2,716,000	1,669,650	United Kingdom Gilt 6.00% 7/12/2028	687,000	737,605
United Kingdom Gilt 0.13% 30/1/2026	1,525,333	1,374,792	United Kingdom Gilt 0.63% 22/10/2050	1,874,000	717,943
United Kingdom Gilt 1.00% 31/1/2032	1,685,000	1,310,364	United Kingdom Gilt 2.50% 22/7/2065	1,153,000	711,846
United Kingdom Gilt 4.25% 7/12/2049	1,391,000	1,304,687	United Kingdom Gilt 4.25% 7/12/2049	763,000	694,486
United Kingdom Gilt 1.50% 31/7/2053	2,438,000	1,217,973	United Kingdom Gilt 4.25% 7/12/2027	690,000	692,981
United Kingdom Gilt 0.63% 22/10/2050	3,092,000	1,209,582	United Kingdom Gilt 0.63% 31/7/2035	1,056,000	687,566
United Kingdom Gilt 4.75% 7/12/2030	1,150,000	1,193,699	United Kingdom Gilt 1.25% 22/10/2041	954,000	555,636
United Kingdom Gilt 4.75% 7/12/2038	1,130,000	1,164,130	United Kingdom Gilt 2.00% 7/9/2025	560,000	539,420
United Kingdom Gilt 2.50% 22/7/2065	1,831,000	1,140,181	United Kingdom Gilt 4.25% 7/9/2039	514,000	521,843
United Kingdom Gilt 0.63% 7/6/2025	1,156,667	1,089,268	United Kingdom Gilt 1.63% 22/10/2028	569,000	493,684
United Kingdom Gilt 4.25% 7/12/2027	1,011,000	1,008,129	United Kingdom Gilt 4.25% 7/12/2040	509,671	486,967
United Kingdom Gilt 4.50% 7/12/2042	988,000	980,000	United Kingdom Gilt 1.00% 31/1/2032	603,000	475,148
United Kingdom Gilt 4.25% 7/12/2040	943,000	907,145	United Kingdom Gilt 0.88% 31/1/2046	973,000	464,972
United Kingdom Gilt 0.63% 31/7/2035	1,360,000	888,627	United Kingdom Gilt 4.75% 7/12/2038	449,000	464,328

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Principal GBP (£)	Coupon	Maturity Date	Fair Value GBP (£)	% of Total Net Assets
Transferable Securities 98.92% (30 June 2023: 99.09%)					
Fixed Income 98.92% (30 June 2023: 99.09%)					
Government Bonds 98.92% (30 June 2023: 99.09%)					
United Kingdom Gilt	6,291,394	0.25%	31/1/2025	6,021,194	2.15%
United Kingdom Gilt ¹	7,314,500	5.00%	7/3/2025	7,377,865	2.64%
United Kingdom Gilt	2,105,167	0.63%	7/6/2025	2,005,948	0.72%
United Kingdom Gilt	4,772,000	2.00%	7/9/2025	4,627,618	1.65%
United Kingdom Gilt	12,595,937	3.50%	22/10/2025	12,495,361	4.47%
United Kingdom Gilt	2,828,833	0.13%	30/1/2026	2,630,724	0.94%
United Kingdom Gilt	4,419,000	1.50%	22/7/2026	4,201,729	1.50%
United Kingdom Gilt ¹	8,260,000	0.38%	22/10/2026	7,572,588	2.71%
United Kingdom Gilt	10,656,000	4.13%	29/1/2027	10,821,190	3.87%
United Kingdom Gilt	3,300,000	1.25%	22/7/2027	3,063,733	1.10%
United Kingdom Gilt	4,094,500	4.25%	7/12/2027	4,222,321	1.51%
United Kingdom Gilt	3,916,500	0.13%	31/1/2028	3,437,231	1.23%
United Kingdom Gilt	6,082,000	4.50%	7/6/2028	6,341,925	2.27%
United Kingdom Gilt	3,521,000	1.63%	22/10/2028	3,260,472	1.17%
United Kingdom Gilt	3,629,000	6.00%	7/12/2028	4,061,510	1.45%
United Kingdom Gilt	8,635,360	0.50%	31/1/2029	7,497,542	2.68%
United Kingdom Gilt	3,908,000	0.88%	22/10/2029	3,412,709	1.22%
United Kingdom Gilt	5,291,500	0.38%	22/10/2030	4,333,134	1.55%
United Kingdom Gilt	5,822,000	4.75%	7/12/2030	6,299,471	2.25%
United Kingdom Gilt	8,276,000	0.25%	31/7/2031	6,545,481	2.34%
United Kingdom Gilt	10,787,000	1.00%	31/1/2032	8,941,682	3.20%
United Kingdom Gilt	6,004,500	4.25%	7/6/2032	6,357,661	2.27%
United Kingdom Gilt	9,464,000	3.25%	31/1/2033	9,259,284	3.31%
United Kingdom Gilt	6,733,341	0.88%	31/7/2033	5,274,190	1.89%
United Kingdom Gilt	2,945,000	4.63%	31/1/2034	3,196,891	1.14%
United Kingdom Gilt	4,333,000	4.50%	7/9/2034	4,652,870	1.66%
United Kingdom Gilt	6,118,000	0.63%	31/7/2035	4,351,482	1.56%
United Kingdom Gilt	4,613,000	4.25%	7/3/2036	4,836,009	1.73%
United Kingdom Gilt	5,944,000	1.75%	7/9/2037	4,613,390	1.65%
United Kingdom Gilt	5,588,000	3.75%	29/1/2038	5,476,288	1.96%
United Kingdom Gilt	4,612,000	4.75%	7/12/2038	5,030,308	1.80%
United Kingdom Gilt	6,799,000	1.13%	31/1/2039	4,624,632	1.65%
United Kingdom Gilt	3,773,000	4.25%	7/9/2039	3,881,345	1.39%
United Kingdom Gilt	4,463,329	4.25%	7/12/2040	4,576,682	1.64%
United Kingdom Gilt	7,023,000	1.25%	22/10/2041	4,560,308	1.63%
United Kingdom Gilt	5,680,500	4.50%	7/12/2042	5,990,692	2.14%
United Kingdom Gilt	2,145,000	4.75%	22/10/2043	2,322,434	0.83%
United Kingdom Gilt	6,432,327	3.25%	22/1/2044	5,668,130	2.03%
United Kingdom Gilt	5,938,500	3.50%	22/1/2045	5,409,477	1.93%
United Kingdom Gilt	4,630,000	0.88%	31/1/2046	2,475,735	0.88%
United Kingdom Gilt	5,246,170	4.25%	7/12/2046	5,317,147	1.90%
United Kingdom Gilt	5,296,000	1.50%	22/7/2047	3,211,752	1.15%
United Kingdom Gilt	3,243,000	1.75%	22/1/2049	2,051,424	0.73%
United Kingdom Gilt	4,134,000	4.25%	7/12/2049	4,200,948	1.50%
United Kingdom Gilt	4,926,985	0.63%	22/10/2050	2,175,124	0.78%
United Kingdom Gilt	7,908,067	1.25%	31/7/2051	4,212,914	1.51%
United Kingdom Gilt	3,749,494	3.75%	22/7/2052	3,521,246	1.26%
United Kingdom Gilt	4,914,000	1.50%	31/7/2053	2,739,587	0.98%
United Kingdom Gilt	7,354,195	3.75%	22/10/2053	6,870,209	2.46%
United Kingdom Gilt	3,967,000	1.63%	22/10/2054	2,270,640	0.81%
United Kingdom Gilt	5,088,555	4.25%	7/12/2055	5,217,609	1.87%
United Kingdom Gilt	5,609,674	1.75%	22/7/2057	3,271,675	1.17%
United Kingdom Gilt	3,941,595	4.00%	22/1/2060	3,887,986	1.39%
United Kingdom Gilt	6,224,183	0.50%	22/10/2061	2,097,053	0.75%
United Kingdom Gilt	2,994,000	4.00%	22/10/2063	2,956,165	1.06%
United Kingdom Gilt	4,527,705	2.50%	22/7/2065	3,169,764	1.13%
United Kingdom Gilt	4,680,990	3.50%	22/7/2068	4,203,483	1.50%
United Kingdom Gilt	4,411,750	1.63%	22/10/2071	2,274,796	0.81%
United Kingdom Gilt	3,033,000	1.13%	22/10/2073	1,269,649	0.45%
Total Fixed Income				276,648,407	98.92%
Total Transferable Securities				276,648,407	98.92%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) GBP (£)	% of Total Net Assets
OTC Financial Derivative Instruments 0.01% (30 June 2023: (0.01%))							
Hedge Share Class Level Forward Currency Exchange Contracts 0.01% (30 June 2023: (0.01%))							
EUR	6,994,952	GBP	(6,035,301)	Morgan Stanley	3/1/2024	26,020	0.01%
EUR	268,548	GBP	(231,699)	JPMorgan Chase Bank	3/1/2024	1,005	0.00%
EUR	7,561,248	GBP	(6,558,800)	Morgan Stanley	2/2/2024	501	0.00%
EUR	36,974	GBP	(31,797)	JPMorgan Chase Bank	3/1/2024	242	0.00%
EUR	66,501	GBP	(57,440)	BNP Paribas	3/1/2024	185	0.00%
GBP	6,552,199	EUR	(7,561,248)	Morgan Stanley	3/1/2024	168	0.00%
EUR	10,427	GBP	(8,989)	JPMorgan Chase Bank	3/1/2024	46	0.00%
EUR	5,603	GBP	(4,835)	JPMorgan Chase Bank	3/1/2024	20	0.00%
EUR	198,228	GBP	(171,944)	Morgan Stanley	2/2/2024	16	0.00%
EUR	9,974	GBP	(8,640)	JPMorgan Chase Bank	3/1/2024	3	0.00%
EUR	28,841	GBP	(24,995)	BNP Paribas	3/1/2024	(3)	(0.00%)
EUR	1,559	GBP	(1,356)	BNP Paribas	3/1/2024	(5)	(0.00%)
EUR	11,499	GBP	(9,983)	JPMorgan Chase Bank	3/1/2024	(19)	(0.00%)
EUR	24,159	GBP	(21,011)	Toronto-Dominion Bank	3/1/2024	(76)	(0.00%)
EUR	55,016	GBP	(47,795)	Toronto-Dominion Bank	3/1/2024	(122)	(0.00%)
EUR	95,484	GBP	(82,938)	BNP Paribas	3/1/2024	(199)	(0.00%)
GBP	41,614	EUR	(48,289)	BNP Paribas	3/1/2024	(229)	(0.00%)
Total OTC Financial Derivative Instruments						27,553	0.01%
Total Investments						276,675,960	98.93%
						Fair Value	% of Total
						GBP (£)	Net Assets
Other Assets and Liabilities						2,984,556	1.07%
Net Assets						279,660,516	100.00%
Analysis of Total Assets						GBP (£)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing					276,648,407	98.63%
(b)	Transferable securities dealt in on another regulated market					—	0.00%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market					—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market					—	0.00%
(e)	Total OTC Financial Derivative Instruments					28,206	0.01%
(f)	Other Assets					3,822,351	1.36%
Total Assets						280,498,964	100.00%

Statement of Assets and Liabilities

	Note	GBP (£) As at 31 December 2023	GBP (£) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	276,648,407	218,611,526
Financial Derivative Instruments	17	28,206	2,446
Cash		1,699,433	529,483
Receivables:			
Interest and Dividends		2,015,953	1,666,355
Capital Shares Issued		—	940,589
Investments Sold		106,965	4,591,755
Total Current Assets		280,498,964	226,342,154
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	653	19,471
Payables and Other Liabilities:			
Capital Shares Redeemed		—	114,879
Investments Purchased		822,601	5,577,763
Management Fees Payable	12	15,194	12,558
Total Current Liabilities		838,448	5,724,671
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		279,660,516	220,617,483

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
EUR-Hedged Accumulating			
GBP (£) Equivalent	6,681,569	4,684,029	5,207,295
Net Assets	7,710,736	5,458,332	6,049,070
Number of Shares Outstanding	363,826	275,657	252,268
Net Asset Value Per Share¹	21.19	19.80	23.98
GBP Accumulating			
Net Assets	52,370,592	39,382,504	30,489,311
Number of Shares Outstanding	2,537,122	2,056,874	1,327,961
Net Asset Value Per Share¹	20.64	19.15	22.96
GBP Distributing			
Net Assets	220,608,355	176,550,950	133,440,240
Number of Shares Outstanding	12,620,504	10,690,739	6,576,808
Net Asset Value Per Share¹	17.48	16.51	20.29

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

		GBP (£) Six Months Ended 31 December 2023	GBP (£) Six Months Ended 31 December 2022
	Note		
Investment Income/(Loss)			
Interest Income		4,565,892	1,776,314
Other Income		1,399	384
Net Gain/(Loss) on Financial Instruments		15,274,065	(25,679,274)
Total Investment Income/(Loss)		19,841,356	(23,902,576)
Expenses			
Management Fees	12	84,928	60,060
Transaction Fees and Commissions		—	4
Total Expenses		84,928	60,064
Finance Costs			
Interest Expense		—	503
Distributions	6	3,529,241	1,315,816
Total Finance Costs		3,529,241	1,316,319
Net Investment Income/(Loss) After Finance Costs		16,227,187	(25,278,959)
Net Increase/(Decrease) in Net Assets		16,227,187	(25,278,959)

Statement of Changes in Net Assets

		GBP (£) Six Months Ended 31 December 2023	GBP (£) Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets			
Net Increase/(Decrease) in Net Assets From Operations		16,227,187	(25,278,959)
Capital Transactions			
Subscriptions		107,968,279	77,918,030
Redemptions		(65,152,433)	(54,225,036)
Total Capital Transactions		42,815,846	23,692,994
Total Increase/(Decrease) for the Period		59,043,033	(1,585,965)
Net Assets			
Beginning of Period		220,617,483	169,136,846
End of Period		279,660,516	167,550,881

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard U.S. Treasury 0–1 Year Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard U.S. Treasury 0–1 Year Bond UCITS ETF seeks to track the performance of the Bloomberg Short Treasury Index, a widely recognised benchmark designed to measure the performance of US dollar-denominated bonds paying a fixed rate of interest issued by the US government.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global bonds rebounded from mid-period declines to finish the six months with solid gains. The Bloomberg Global Aggregate Bond Index returned 4.22%.
- The ETF's benchmark index returned 2.81% for the six months ended 31 December 2023.
- While yields of long-term US Treasuries finished the period a little higher, those of Treasuries maturing in 5 years or less generally finished lower.
- Overall, US Treasuries underperformed the broad US investment-grade bond market, which returned 3.40% as measured by the Bloomberg Aggregate Float Adjusted Index.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Short Treasury Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)	
	Six Months	Ten Years or Since Inception ¹
MXN-Hedged Accumulating	6.02%	7.94%
Benchmark	6.09	8.19
Tracking Difference*	-0.07	
USD Accumulating	2.76%	1.77%
Benchmark	2.81	1.83
Tracking Difference*	-0.05	

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: MXN-Hedged Accumulating, 26 October 2020; USD Accumulating, 2 September 2020.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Principal US Dollars (\$)	Cost US Dollars (\$)		Principal US Dollars (\$)	Proceeds US Dollars (\$)
Purchases			Sales		
United States Treasury Bill 0.00% 8/2/2024	98,545,000	97,373,055	United States Treasury Bill 0.00% 7/12/2023	98,122,000	97,941,303
United States Treasury Bill 0.00% 1/2/2024	97,770,000	96,531,221	United States Treasury Bill 0.00% 4/1/2024	95,965,000	95,829,773
United States Treasury Bill 0.00% 4/1/2024	95,965,000	94,873,373	United States Treasury Bill 0.00% 9/11/2023	95,706,000	95,574,303
United States Treasury Bill 0.00% 11/1/2024	94,245,000	93,085,756	United States Treasury Bill 0.00% 11/1/2024	94,245,000	94,040,352
United States Treasury Bill 0.00% 2/1/2024	90,495,000	89,826,916	United States Treasury Bill 0.00% 2/11/2023	93,722,000	93,648,592
United States Treasury Note 3.00% 31/7/2024	82,217,000	80,521,990	United States Treasury Bill 0.00% 12/10/2023	92,664,000	92,497,225
United States Treasury Bill 0.00% 7/12/2023	76,622,000	76,021,531	United States Treasury Bill 0.00% 14/12/2023	91,342,000	91,106,824
United States Treasury Bill 0.00% 21/3/2024	73,649,000	72,326,238	United States Treasury Bill 0.00% 5/10/2023	89,386,000	89,317,916
United States Treasury Bill 0.00% 22/2/2024	71,984,000	70,760,142	United States Treasury Bill 0.00% 7/9/2023	81,953,000	81,840,110
United States Treasury Bill 0.00% 14/12/2023	69,842,000	69,234,781	United States Treasury Bill 0.00% 25/1/2024	80,092,000	79,726,703
United States Treasury Bill 0.00% 28/3/2024	67,886,000	66,630,386	United States Treasury Bill 0.00% 28/12/2023	78,505,000	78,100,480
United States Treasury Bill 0.00% 15/2/2024	67,161,000	66,078,392	United States Treasury Bill 0.00% 30/11/2023	75,357,000	75,007,561
United States Treasury Bill 0.00% 25/1/2024	67,232,000	66,042,441	United States Treasury Bill 0.00% 10/8/2023	73,621,000	73,519,826
United States Treasury Bill 0.00% 29/2/2024	67,136,000	65,941,814	United States Treasury Bill 0.00% 19/10/2023	71,564,000	71,339,856
United States Treasury Bill 0.00% 7/3/2024	66,611,000	65,593,707	United States Treasury Bill 0.00% 26/10/2023	68,139,000	67,878,202
United States Treasury Note 3.25% 31/8/2024	66,606,000	65,333,612	United States Treasury Bill 0.00% 18/1/2024	65,385,000	65,151,532
United States Treasury Bill 0.00% 18/1/2024	65,385,000	64,331,313	United States Treasury Bill 0.00% 12/12/2023	64,712,000	64,558,143
United States Treasury Note 0.38% 15/8/2024	67,058,000	64,207,678	United States Treasury Bill 0.00% 19/12/2023	64,588,000	64,371,339
United States Treasury Bill 0.00% 12/12/2023	64,712,000	64,138,404	United States Treasury Bill 0.00% 26/12/2023	62,838,000	62,571,673
United States Treasury Bill 0.00% 27/2/2024	64,830,000	64,062,599	United States Treasury Bill 0.00% 16/1/2024	61,833,000	61,656,713
United States Treasury Bill 0.00% 19/12/2023	64,588,000	63,941,405	United States Treasury Bill 0.00% 23/1/2024	61,758,000	61,514,174
United States Treasury Bill 0.00% 2/11/2023	63,672,000	63,154,342	United States Treasury Bill 0.00% 9/1/2024	61,438,000	61,340,572
United States Treasury Note 2.50% 31/5/2024	64,164,000	62,862,602	United States Treasury Bill 0.00% 21/12/2023	61,197,000	60,958,752
United States Treasury Bill 0.00% 14/3/2024	63,881,000	62,851,273	United States Treasury Note 3.00% 31/7/2024	61,912,000	60,674,249
United States Treasury Bill 0.00% 26/12/2023	62,838,000	62,134,829	United States Treasury Bill 0.00% 5/12/2023	60,337,000	60,258,492
United States Treasury Bill 0.00% 16/1/2024	61,833,000	61,210,271	United States Treasury Bill 0.00% 3/8/2023	60,223,000	60,200,326
United States Treasury Bill 0.00% 23/1/2024	61,758,000	61,066,041	United States Treasury Note 2.50% 31/5/2024	59,954,000	58,734,625
United States Treasury Bill 0.00% 9/1/2024	61,438,000	60,889,509	United States Treasury Bill 0.00% 30/1/2024	58,645,000	58,375,330
United States Treasury Bill 0.00% 13/2/2024	60,780,000	60,179,613	United States Treasury Bill 0.00% 21/11/2023	57,264,000	57,045,397
United States Treasury Bill 0.00% 20/2/2024	60,780,000	60,116,964	United States Treasury Note 2.50% 30/4/2024	56,921,000	55,888,435
United States Treasury Bill 0.00% 5/12/2023	60,337,000	59,862,947	United States Treasury Note 3.00% 30/6/2024	56,562,000	55,493,851
United States Treasury Bill 0.00% 6/2/2024	60,245,000	59,719,274	United States Treasury Bill 0.00% 14/9/2023	54,192,000	54,048,545
United States Treasury Note 2.50% 30/4/2024	60,585,000	59,497,527	United States Treasury Bill 0.00% 16/11/2023	53,118,000	52,981,165
United States Treasury Note 3.00% 30/6/2024	60,329,000	59,202,996	United States Treasury Bill 0.00% 7/11/2023	52,803,000	52,715,339
United States Treasury Bill 0.00% 9/11/2023	59,581,000	59,090,634	United States Treasury Bill 0.00% 21/11/2023	51,204,000	51,035,294
United States Treasury Bill 0.00% 5/10/2023	59,346,000	58,923,200	United States Treasury Bill 0.00% 14/11/2023	50,579,000	50,464,687
United States Treasury Bill 0.00% 12/10/2023	58,449,000	57,968,187	United States Treasury Bill 0.00% 17/10/2023	49,987,000	49,860,546
United States Treasury Bill 0.00% 30/1/2024	58,645,000	57,947,839	United States Treasury Bill 0.00% 24/10/2023	49,712,000	49,541,564
United States Treasury Note 2.38% 15/8/2024	55,530,000	54,058,902	United States Treasury Bill 0.00% 28/11/2023	49,462,000	49,263,426
United States Treasury Bill 0.00% 7/11/2023	52,803,000	52,348,272	United States Treasury Bill 0.00% 10/10/2023	48,187,000	48,113,179
			United States Treasury Bill 0.00% 28/9/2023	47,893,000	47,687,568
			United States Treasury Bill 0.00% 3/10/2023	46,886,000	46,846,348
			United States Treasury Bill 0.00% 21/9/2023	46,968,000	46,818,284
			United States Treasury Note 3.25% 31/8/2024	46,762,000	45,894,235
			United States Treasury Bill 0.00% 19/9/2023	44,985,000	44,837,661

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 103.05% (30 June 2023: 99.81%)					
Fixed Income 103.05% (30 June 2023: 99.81%)					
Government Bonds 103.05% (30 June 2023: 99.81%)					
United States Treasury Bill	87,219,000	0.00%	2/1/2024	87,168,403	3.47%
United States Treasury Bill	90,806,000	0.00%	1/2/2024	90,408,005	3.60%
United States Treasury Bill	60,058,000	0.00%	6/2/2024	59,750,461	2.38%
United States Treasury Bill	91,899,000	0.00%	8/2/2024	91,401,496	3.63%
United States Treasury Bill	60,542,000	0.00%	13/2/2024	60,169,609	2.39%
United States Treasury Bill	60,988,000	0.00%	15/2/2024	60,596,844	2.41%
United States Treasury Bill	60,542,000	0.00%	20/2/2024	60,109,025	2.39%
United States Treasury Bill	77,165,000	0.00%	22/2/2024	76,592,134	3.05%
United States Treasury Bill	61,382,000	0.00%	27/2/2024	60,877,737	2.42%
United States Treasury Bill	61,830,000	0.00%	29/2/2024	61,305,592	2.44%
United States Treasury Bill	25,272,000	0.00%	5/3/2024	25,042,663	1.00%
United States Treasury Bill	61,826,000	0.00%	7/3/2024	61,246,774	2.44%
United States Treasury Bill	25,277,000	0.00%	12/3/2024	25,021,329	0.99%
United States Treasury Bill	61,826,000	0.00%	14/3/2024	61,185,297	2.43%
United States Treasury Bill	24,022,000	0.00%	19/3/2024	23,756,140	0.94%
United States Treasury Bill	77,234,000	0.00%	21/3/2024	76,354,863	3.04%
United States Treasury Bill	24,327,000	0.00%	26/3/2024	24,031,978	0.96%
United States Treasury Bill	61,831,000	0.00%	28/3/2024	61,064,171	2.43%
United States Treasury Bill	25,275,000	0.00%	2/4/2024	24,943,256	0.99%
United States Treasury Bill	28,888,000	0.00%	4/4/2024	28,500,849	1.13%
United States Treasury Bill	25,275,000	0.00%	9/4/2024	24,918,724	0.99%
United States Treasury Bill	29,788,000	0.00%	11/4/2024	29,360,430	1.17%
United States Treasury Bill	25,275,000	0.00%	16/4/2024	24,891,932	0.99%
United States Treasury Bill	46,033,000	0.00%	18/4/2024	45,325,153	1.80%
United States Treasury Bill	25,275,000	0.00%	23/4/2024	24,865,798	0.99%
United States Treasury Bill	30,676,000	0.00%	25/4/2024	30,173,231	1.20%
United States Treasury Bill	25,275,000	0.00%	30/4/2024	24,840,194	0.99%
United States Treasury Bill	30,681,000	0.00%	2/5/2024	30,149,357	1.20%
United States Treasury Bill	30,689,000	0.00%	9/5/2024	30,129,354	1.20%
United States Treasury Bill	46,930,000	0.00%	16/5/2024	46,031,978	1.83%
United States Treasury Bill	30,679,000	0.00%	23/5/2024	30,062,378	1.20%
United States Treasury Bill	30,679,000	0.00%	30/5/2024	30,038,291	1.19%
United States Treasury Bill	30,675,000	0.00%	6/6/2024	30,004,015	1.19%
United States Treasury Bill	47,837,000	0.00%	13/6/2024	46,746,103	1.86%
United States Treasury Bill	30,675,000	0.00%	20/6/2024	29,944,045	1.19%
United States Treasury Bill	30,675,000	0.00%	27/6/2024	29,914,475	1.19%
United States Treasury Bill	17,147,000	0.00%	11/7/2024	16,719,477	0.66%
United States Treasury Bill	18,081,000	0.00%	8/8/2024	17,561,217	0.70%
United States Treasury Bill	18,941,000	0.00%	5/9/2024	18,325,787	0.73%
United States Treasury Bill	19,848,000	0.00%	3/10/2024	19,137,547	0.76%
United States Treasury Bill	19,860,000	0.00%	31/10/2024	19,091,379	0.76%
United States Treasury Bill	19,855,000	0.00%	29/11/2024	19,022,641	0.76%
United States Treasury Bill	19,850,000	0.00%	26/12/2024	18,952,780	0.76%
United States Treasury Bond	1,574,000	7.50%	15/11/2024	1,611,997	0.06%
United States Treasury Note	26,174,000	0.13%	15/2/2024	26,008,368	1.03%
United States Treasury Note	21,274,000	2.75%	15/2/2024	21,203,364	0.84%
United States Treasury Note	23,461,000	1.50%	29/2/2024	23,310,703	0.93%
United States Treasury Note	10,734,000	2.13%	29/2/2024	10,676,556	0.42%
United States Treasury Note	10,164,000	2.38%	29/2/2024	10,114,768	0.40%
United States Treasury Note	25,388,000	0.25%	15/3/2024	25,134,120	1.00%
United States Treasury Note	22,557,000	2.25%	31/3/2024	22,386,941	0.89%
United States Treasury Note	19,065,000	2.13%	31/3/2024	18,914,565	0.75%
United States Treasury Note	18,302,000	0.38%	15/4/2024	18,048,918	0.72%
United States Treasury Note	21,664,000	2.50%	30/4/2024	21,460,054	0.85%
United States Treasury Note	15,840,000	2.25%	30/4/2024	15,680,363	0.62%
United States Treasury Note	11,035,000	2.00%	30/4/2024	10,915,167	0.43%
United States Treasury Note	26,422,000	2.50%	15/5/2024	26,155,716	1.04%
United States Treasury Note	22,235,000	0.25%	15/5/2024	21,831,122	0.87%
United States Treasury Note	21,210,000	2.50%	31/5/2024	20,969,731	0.83%
United States Treasury Note	18,305,000	2.00%	31/5/2024	18,059,742	0.72%
United States Treasury Note	22,767,000	0.25%	15/6/2024	22,261,857	0.88%
United States Treasury Note	20,767,000	3.00%	30/6/2024	20,546,351	0.82%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United States Treasury Note	14,465,000	1.75%	30/6/2024	14,220,338	0.57%
United States Treasury Note	10,555,000	2.00%	30/6/2024	10,388,017	0.41%
United States Treasury Note	19,946,000	0.38%	15/7/2024	19,448,908	0.77%
United States Treasury Note	20,305,000	3.00%	31/7/2024	20,061,499	0.80%
United States Treasury Note	15,268,000	1.75%	31/7/2024	14,976,357	0.60%
United States Treasury Note	9,881,000	2.13%	31/7/2024	9,710,784	0.39%
United States Treasury Note	27,237,000	2.38%	15/8/2024	26,788,015	1.07%
United States Treasury Note	22,904,000	0.38%	15/8/2024	22,245,510	0.88%
United States Treasury Note	19,844,000	3.25%	31/8/2024	19,606,027	0.78%
United States Treasury Note	13,559,000	1.25%	31/8/2024	13,224,792	0.53%
United States Treasury Note	11,305,000	1.88%	31/8/2024	11,069,626	0.44%
United States Treasury Note	26,127,000	0.38%	15/9/2024	25,298,284	1.01%
United States Treasury Note	19,391,000	4.25%	30/9/2024	19,292,530	0.77%
United States Treasury Note	13,974,000	1.50%	30/9/2024	13,620,283	0.54%
United States Treasury Note	9,701,000	2.13%	30/9/2024	9,500,538	0.38%
United States Treasury Note	26,162,000	0.63%	15/10/2024	25,298,450	1.01%
United States Treasury Note	18,955,000	4.38%	31/10/2024	18,873,553	0.75%
United States Treasury Note	13,510,000	1.50%	31/10/2024	13,142,169	0.52%
United States Treasury Note	9,865,000	2.25%	31/10/2024	9,651,130	0.38%
United States Treasury Note	26,752,000	2.25%	15/11/2024	26,151,125	1.04%
United States Treasury Note	24,209,000	0.75%	15/11/2024	23,360,739	0.93%
United States Treasury Note	18,950,000	4.50%	30/11/2024	18,882,639	0.75%
United States Treasury Note	15,450,000	1.50%	30/11/2024	14,986,500	0.60%
United States Treasury Note	10,325,000	2.13%	30/11/2024	10,074,538	0.40%
United States Treasury Note	25,750,000	1.00%	15/12/2024	24,835,674	0.99%
United States Treasury Note	18,950,000	4.25%	31/12/2024	18,853,029	0.75%
United States Treasury Note	15,000,000	1.75%	31/12/2024	14,559,375	0.58%
United States Treasury Note	12,000,000	2.25%	31/12/2024	11,705,156	0.47%
Total Fixed Income				2,590,848,900	103.05%
Total Transferable Securities				2,590,848,900	103.05%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments 2.16% (30 June 2023: 2.30%)							
Hedge Share Class Level Forward Currency Exchange Contracts 2.16% (30 June 2023: 2.30%)							
MXN	29,927,800,000	USD	(1,714,539,424)	State Street Bank & Trust Co.	3/1/2024	52,728,580	2.10%
MXN	469,595,738	USD	(26,875,884)	Royal Bank of Canada	3/1/2024	854,237	0.03%
MXN	255,216,666	USD	(14,621,178)	State Street Bank & Trust Co.	3/1/2024	449,634	0.02%
MXN	213,271,338	USD	(12,195,993)	UBS AG	3/1/2024	397,903	0.02%
MXN	208,043,784	USD	(12,012,633)	UBS AG	3/1/2024	272,571	0.01%
MXN	134,606,284	USD	(7,762,090)	UBS AG	3/1/2024	186,552	0.01%
MXN	98,379,499	USD	(5,636,090)	State Street Bank & Trust Co.	3/1/2024	173,322	0.01%
USD	90,840,650	MXN	(1,535,434,081)	Royal Bank of Canada	3/1/2024	171,656	0.01%
MXN	344,012,399	USD	(20,157,728)	UBS AG	3/1/2024	156,565	0.01%
MXN	111,604,755	USD	(6,476,159)	State Street Bank & Trust Co.	3/1/2024	114,219	0.00%
MXN	50,620,988	USD	(2,891,636)	State Street Bank & Trust Co.	3/1/2024	97,586	0.00%
MXN	58,874,871	USD	(3,380,466)	State Street Bank & Trust Co.	3/1/2024	96,157	0.00%
MXN	27,629,464	USD	(1,587,209)	UBS AG	3/1/2024	44,340	0.00%
MXN	17,939,559	USD	(1,021,999)	State Street Bank & Trust Co.	3/1/2024	37,351	0.00%
MXN	10,997,910	USD	(633,404)	UBS AG	3/1/2024	16,034	0.00%
MXN	7,613,753	USD	(440,460)	State Street Bank & Trust Co.	3/1/2024	9,140	0.00%
MXN	35,606,281	USD	(2,096,296)	Royal Bank of Canada	3/1/2024	6,292	0.00%
MXN	63,620,792	USD	(3,755,240)	State Street Bank & Trust Co.	3/1/2024	1,634	0.00%
USD	1,801,057,014	MXN	(30,500,000,000)	State Street Bank & Trust Co.	3/1/2024	—	0.00%
MXN	22,338,744	USD	(1,312,932)	State Street Bank & Trust Co.	2/2/2024	(964)	(0.00%)
MXN	254,978,333	USD	(14,984,209)	Toronto-Dominion Bank	2/2/2024	(9,180)	(0.00%)
MXN	1,535,434,081	USD	(90,407,933)	Royal Bank of Canada	2/2/2024	(230,972)	(0.01%)
MXN	30,500,000,000	USD	(1,792,483,324)	State Street Bank & Trust Co.	2/2/2024	(1,200,119)	(0.05%)
Total OTC Financial Derivative Instruments						54,372,538	2.16%
Total Investments						2,645,221,438	105.21%

	Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities	(130,958,640)	(5.21%)
Net Assets	2,514,262,798	100.00%

Analysis of Total Assets	US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	835,115,988	25.72%
(b) Transferable securities dealt in on another regulated market	1,755,732,912	54.08%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e) Total OTC Financial Derivative Instruments	55,813,773	1.72%
(f) Other Assets	600,016,030	18.48%
Total Assets	3,246,678,703	100.00%

Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	2,590,848,900	1,801,682,924
Financial Derivative Instruments	17	55,813,773	42,222,213
Cash		12,730,859	33,453,000
Unrealised Appreciation on Spot Currency Contracts		173	4,851
Receivables:			
Interest and Dividends		3,544,568	1,891,613
Capital Shares Issued		1,325,070	13,818,337
Investments Sold		582,415,360	419,803,324
Total Current Assets		3,246,678,703	2,312,876,262
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	1,441,235	720,169
Payables and Other Liabilities:			
Capital Shares Redeemed		1,325,222	560,987
Investments Purchased		729,442,953	506,306,978
Management Fees Payable	12	206,495	138,063
Total Current Liabilities		732,415,905	507,726,197
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		2,514,262,798	1,805,150,065

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
MXN-Hedged Accumulating			
US (\$) Equivalent	1,890,679,198	1,227,540,187	55,128,681
Net Assets	32,017,706,879	21,052,927,977	1,112,262,486
Number of Shares Outstanding	12,563,846	8,757,163	511,319
Net Asset Value Per Share¹	2,548.40	2,404.08	2,175.28
USD Accumulating			
Net Assets	623,583,600	577,609,878	185,626,822
Number of Shares Outstanding	11,763,456	11,196,548	3,719,697
Net Asset Value Per Share¹	53.01	51.59	49.90

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

	Note	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		56,735,616	3,131,885
Other Income		6,943	3,804
Net Gain on Financial Instruments		79,961,684	3,239,299
Total Investment Income		136,704,243	6,374,988
Expenses			
Management Fees	12	1,129,417	96,837
Transaction Fees and Commissions		239	—
Total Expenses		1,129,656	96,837
Finance Costs			
Interest Expense		6,593	681
Total Finance Costs		6,593	681
Net Investment Income After Finance Costs		135,567,994	6,277,470
Net Increase in Net Assets		135,567,994	6,277,470

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase in Net Assets From Operations	135,567,994	6,277,470
Capital Transactions		
Subscriptions	826,736,790	117,965,431
Redemptions	(253,192,051)	(127,972,020)
Total Capital Transactions	573,544,739	(10,006,589)
Total Increase/(Decrease) for the Period	709,112,733	(3,729,119)
Net Assets		
Beginning of Period	1,805,150,065	240,755,503
End of Period	2,514,262,798	237,026,384

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard USD Corporate 1–3 Year Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard USD Corporate 1–3 Year Bond UCITS ETF seeks to track the performance of the Bloomberg Global Aggregate Corporate – United States Dollar Index 1–3 Year, a widely recognised benchmark designed to reflect the total universe of publicly traded, fixed-coupon, US dollar-denominated corporate debt securities with maturities of between 1 and 3 years.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rate. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global bonds rebounded from mid-period declines to finish the six months with solid gains. The Bloomberg Global Aggregate Bond Index returned 4.22%.
- The ETF's benchmark index returned 3.97% for the six months ended 31 December 2023.
- US corporate bonds outperformed the broad US investment-grade bond market, which returned 3.40% as measured by the Bloomberg U.S. Aggregate Float-Adjusted Index.
- By sector, bonds issued by financial institutions and utilities returned more than those issued by industrial companies.
- By credit quality, bonds on the bottom rung of the investment-grade ladder performed better than their higher-rated counterparts.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Global Aggregate Corporate – United States Dollar Index 1–3 Year

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
EUR-Hedged Accumulating	—	—	2.84%
Benchmark	—	—	2.91
Tracking Difference*			-0.07
MXN-Hedged Accumulating	7.20%	—	8.93%
Benchmark	7.18	—	9.03
Tracking Difference*	0.02		
USD Accumulating	3.89%	—	1.89%
Benchmark	3.97	—	2.04
Tracking Difference*	-0.08		
USD Distributing	3.89%	2.05%	2.12%
Benchmark	3.97	2.18	2.27
Tracking Difference*	-0.08		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: EUR-Hedged Accumulating, 3 October 2023; MXN-Hedged Accumulating, 4 April 2023; USD Accumulating, 19 February 2019; USD Distributing, 22 May 2018.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Principal US Dollars (\$)	Cost US Dollars (\$)		Principal US Dollars (\$)	Proceeds US Dollars (\$)
Purchases			Sales		
United States Treasury Note 4.63% 15/11/2026	15,575,000	15,681,193	United States Treasury Note 4.13% 15/6/2026	17,500,000	17,292,460
United States Treasury Note 4.50% 15/7/2026	8,999,000	8,998,806	United States Treasury Note 4.63% 15/11/2026	9,935,000	9,954,412
United States Treasury Note 5.00% 31/8/2025	8,112,000	8,101,312	United States Treasury Note 4.50% 15/7/2026	8,999,000	8,998,892
United States Treasury Note 4.13% 15/6/2026	7,500,000	7,454,141	United States Treasury Note 5.00% 31/8/2025	8,112,000	8,100,268
United States Treasury Note 4.75% 31/7/2025	6,790,000	6,774,599	United States Treasury Note 4.75% 31/7/2025	6,790,000	6,772,288
United States Treasury Note 4.63% 15/10/2026	6,680,000	6,634,500	United States Treasury Note 4.63% 15/10/2026	6,680,000	6,636,952
United States Treasury Note 5.00% 31/10/2025	6,525,000	6,542,022	United States Treasury Note 5.00% 31/10/2025	6,525,000	6,553,956
Bank of America Corp. 1.73% 22/7/2027	5,950,000	5,326,697	United States Treasury Note 5.00% 30/9/2025	4,245,000	4,266,850
United States Treasury Note 5.00% 30/9/2025	4,245,000	4,256,903	United States Treasury Note 4.63% 15/9/2026	4,240,000	4,214,800
United States Treasury Note 4.63% 15/9/2026	4,240,000	4,220,191	United States Treasury Note 4.38% 15/8/2026	3,607,000	3,577,903
AbbVie, Inc. 2.95% 21/11/2026	3,850,000	3,645,527	AbbVie, Inc. 2.60% 21/11/2024	3,579,000	3,476,504
Goldman Sachs Group, Inc. 1.95% 21/10/2027	4,100,000	3,600,383	United States Treasury Note 4.88% 30/11/2025	3,000,000	3,012,656
United States Treasury Note 4.38% 15/8/2026	3,607,000	3,578,447	Wells Fargo & Co. 2.41% 30/10/2025	3,030,000	2,907,413
Wells Fargo & Co. 3.00% 23/10/2026	3,825,000	3,525,697	JPMorgan Chase & Co. 5.55% 15/12/2025	2,900,000	2,901,493
Microsoft Corp. 2.40% 8/8/2026	3,750,000	3,515,374	AerCap Ireland Capital DAC/AerCap Global Aviation Trust 1.65% 29/10/2024	2,990,000	2,850,688
AerCap Ireland Capital DAC/AerCap Global Aviation Trust 2.45% 29/10/2026	3,725,000	3,321,560	JPMorgan Chase & Co. 3.88% 10/9/2024	2,820,000	2,763,286
Dell International LLC/EMC Corp. 6.02% 15/6/2026	3,250,000	3,282,203	Morgan Stanley 3.70% 23/10/2024	2,805,000	2,744,976
United States Treasury Note 4.88% 30/11/2023	3,000,000	3,009,141	Bank of America Corp. 4.20% 26/8/2024	2,690,000	2,642,105
Morgan Stanley 3.13% 27/7/2026	3,200,000	3,008,521	Credit Suisse AG 3.63% 9/9/2024	2,590,000	2,519,522
Citigroup, Inc. 3.20% 21/10/2026	3,200,000	2,965,948	United States Treasury Note 4.63% 30/06/2025	2,283,000	2,275,845

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.06% (30 June 2023: 99.07%)					
Fixed Income 99.06% (30 June 2023: 99.07%)					
Australia 2.96% (30 June 2023: 2.76%)					
Amcor Finance USA, Inc.	575,000	3.63%	28/4/2026	555,796	0.03%
APA Infrastructure Ltd.	1,130,000	4.20%	23/3/2025	1,113,037	0.06%
Australia & New Zealand Banking Group Ltd.	695,000	4.83%	3/2/2025	694,631	0.04%
Australia & New Zealand Banking Group Ltd.	1,015,000	5.38%	3/7/2025	1,024,128	0.06%
Australia & New Zealand Banking Group Ltd.	955,000	5.67%	3/10/2025	970,301	0.05%
Australia & New Zealand Banking Group Ltd.	692,000	3.70%	16/11/2025	678,838	0.04%
Australia & New Zealand Banking Group Ltd.	1,160,000	5.09%	8/12/2025	1,166,772	0.06%
Australia & New Zealand Banking Group Ltd.	1,425,000	4.40%	19/5/2026	1,390,141	0.08%
Australia & New Zealand Banking Group Ltd.	1,250,000	2.95%	22/7/2030	1,188,933	0.07%
BHP Billiton Finance USA Ltd.	980,000	4.88%	27/2/2026	985,324	0.05%
BHP Billiton Finance USA Ltd.	275,000	6.42%	1/3/2026	284,314	0.02%
BHP Billiton Finance USA Ltd.	805,000	5.25%	8/9/2026	823,243	0.05%
Brambles USA, Inc.	570,000	4.13%	23/10/2025	559,097	0.03%
Commonwealth Bank of Australia	1,175,000	5.08%	10/1/2025	1,176,666	0.06%
Commonwealth Bank of Australia	1,235,000	2.30%	14/3/2025	1,198,473	0.07%
Commonwealth Bank of Australia	825,000	5.50%	12/9/2025	835,783	0.05%
Commonwealth Bank of Australia	700,000	4.50%	9/12/2025	689,220	0.04%
Commonwealth Bank of Australia	940,000	5.32%	13/3/2026	952,903	0.05%
Commonwealth Bank of Australia	775,000	2.85%	18/5/2026	743,677	0.04%
Commonwealth Bank of Australia	1,205,000	1.13%	15/6/2026	1,106,482	0.06%
Commonwealth Bank of Australia	875,000	2.63%	6/9/2026	830,543	0.05%
GAIF Bond Issuer Pty Ltd.	550,000	3.40%	30/9/2026	526,397	0.03%
Glencore Funding LLC	975,000	1.63%	1/9/2025	921,597	0.05%
Glencore Funding LLC	555,000	1.63%	27/4/2026	514,036	0.03%
Macquarie Bank Ltd.	1,189,000	2.30%	22/1/2025	1,153,894	0.06%
Macquarie Bank Ltd.	940,000	3.23%	21/3/2025	919,559	0.05%
Macquarie Bank Ltd.	680,000	4.88%	10/6/2025	671,034	0.04%
Macquarie Bank Ltd.	475,000	4.00%	29/7/2025	466,935	0.03%
Macquarie Bank Ltd.	750,000	3.90%	15/1/2026	734,558	0.04%
Macquarie Bank Ltd.	680,000	5.21%	15/6/2026	683,455	0.04%
Macquarie Bank Ltd.	930,000	5.39%	7/12/2026	942,077	0.05%
Macquarie Group Ltd.	722,000	5.11%	9/8/2026	719,408	0.04%
Macquarie Group Ltd.	1,275,000	1.34%	12/1/2027	1,171,239	0.06%
Macquarie Group Ltd.	850,000	1.63%	23/9/2027	764,892	0.04%
National Australia Bank Ltd.	1,205,000	1.39%	12/1/2025	1,163,175	0.06%
National Australia Bank Ltd.	925,000	5.20%	13/5/2025	929,628	0.05%
National Australia Bank Ltd.	675,000	3.50%	9/6/2025	663,396	0.04%
National Australia Bank Ltd.	1,125,000	4.97%	12/1/2026	1,131,977	0.06%
National Australia Bank Ltd.	800,000	3.38%	14/1/2026	779,626	0.04%
National Australia Bank Ltd.	1,175,000	2.50%	12/7/2026	1,115,149	0.06%
QBE Insurance Group Ltd.	554,000	5.88%	Perpetual	541,032	0.03%
QBE Insurance Group Ltd.	300,000	5.25%	Perpetual	286,943	0.02%
QBE Insurance Group Ltd.	450,000	5.88%	17/6/2046	440,199	0.02%
Scentre Group Trust 1/Scentre Group Trust 2	665,000	3.50%	12/2/2025	651,209	0.04%
Scentre Group Trust 1/Scentre Group Trust 2	650,000	3.25%	28/10/2025	626,401	0.03%
Scentre Group Trust 1/Scentre Group Trust 2	897,000	3.63%	28/1/2026	869,620	0.05%
Scentre Group Trust 2	1,350,000	4.75%	24/9/2080	1,266,994	0.07%
Sydney Airport Finance Co. Pty Ltd.	500,000	3.38%	30/4/2025	487,699	0.03%
Sydney Airport Finance Co. Pty Ltd.	980,000	3.63%	28/4/2026	947,899	0.05%
Telstra Group Ltd.	1,005,000	3.13%	7/4/2025	981,804	0.05%
Transurban Finance Co. Pty Ltd.	625,000	4.13%	2/2/2026	611,831	0.03%
Westpac Banking Corp.	1,275,000	2.35%	19/2/2025	1,240,181	0.07%
Westpac Banking Corp.	650,000	3.74%	26/8/2025	639,527	0.04%
Westpac Banking Corp.	995,000	5.51%	17/11/2025	1,011,548	0.06%
Westpac Banking Corp.	1,325,000	2.85%	13/5/2026	1,272,826	0.07%
Westpac Banking Corp.	1,267,000	1.15%	3/6/2026	1,167,004	0.06%
Westpac Banking Corp.	950,000	2.70%	19/8/2026	907,275	0.05%
Westpac Banking Corp.	1,600,000	2.89%	4/2/2030	1,541,873	0.09%
Westpac Banking Corp.	1,400,000	4.32%	23/11/2031	1,346,564	0.07%
Woodside Finance Ltd.	1,050,000	3.65%	5/3/2025	1,027,613	0.06%
Woodside Finance Ltd.	777,000	3.70%	15/9/2026	746,841	0.04%
				53,553,217	2.96%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Belgium 0.13% (30 June 2023: 0.23%)					
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	1,929,000	3.65%	1/2/2026	1,893,357	0.10%
Euroclear Bank SA	550,000	1.26%	3/8/2026	503,560	0.03%
				2,396,917	0.13%
Bermuda 0.04% (30 June 2023: 0.03%)					
Triton Container International Ltd.	754,000	2.05%	15/4/2026	689,860	0.04%
				689,860	0.04%
Brazil 0.07% (30 June 2023: 0.02%)					
Suzano Austria GmbH	505,000	5.75%	14/7/2026	510,143	0.03%
Suzano International Finance BV	350,000	4.00%	14/1/2025	342,265	0.02%
Vale Overseas Ltd.	450,000	6.25%	10/8/2026	460,773	0.02%
				1,313,181	0.07%
Canada 4.22% (30 June 2023: 4.33%)					
Bank of Montreal	1,301,000	1.50%	10/1/2025	1,253,315	0.07%
Bank of Montreal	1,475,000	1.85%	1/5/2025	1,415,212	0.08%
Bank of Montreal	1,270,000	3.70%	7/6/2025	1,245,606	0.07%
Bank of Montreal	1,180,000	5.92%	25/9/2025	1,198,418	0.07%
Bank of Montreal	1,270,000	5.30%	5/6/2026	1,282,424	0.07%
Bank of Montreal	1,300,000	1.25%	15/9/2026	1,184,323	0.07%
Bank of Montreal	1,100,000	5.27%	11/12/2026	1,115,787	0.06%
Bank of Montreal	950,000	0.95%	22/1/2027	876,826	0.05%
Bank of Nova Scotia	195,000	5.25%	6/12/2024	194,820	0.01%
Bank of Nova Scotia	1,246,000	1.45%	10/1/2025	1,200,127	0.07%
Bank of Nova Scotia	1,180,000	2.20%	3/2/2025	1,144,218	0.06%
Bank of Nova Scotia	1,670,000	3.45%	11/4/2025	1,635,318	0.09%
Bank of Nova Scotia	1,000,000	1.30%	11/6/2025	948,012	0.05%
Bank of Nova Scotia	1,625,000	5.45%	12/6/2025	1,632,345	0.09%
Bank of Nova Scotia	1,250,000	4.50%	16/12/2025	1,229,801	0.07%
Bank of Nova Scotia	930,000	1.05%	2/3/2026	856,744	0.05%
Bank of Nova Scotia	775,000	1.35%	24/6/2026	712,240	0.04%
Bank of Nova Scotia	1,175,000	2.70%	3/8/2026	1,113,169	0.06%
Bank of Nova Scotia	900,000	1.30%	15/9/2026	819,853	0.04%
Bank of Nova Scotia	1,100,000	5.35%	7/12/2026	1,119,739	0.06%
Brookfield Corp.	515,000	4.00%	15/1/2025	506,966	0.03%
Brookfield Finance, Inc.	475,000	4.25%	2/6/2026	464,131	0.03%
Canadian Imperial Bank of Commerce	985,000	2.25%	28/1/2025	954,299	0.05%
Canadian Imperial Bank of Commerce	1,300,000	3.30%	7/4/2025	1,269,967	0.07%
Canadian Imperial Bank of Commerce	1,230,000	5.14%	28/4/2025	1,230,439	0.07%
Canadian Imperial Bank of Commerce	1,325,000	3.95%	4/8/2025	1,304,831	0.07%
Canadian Imperial Bank of Commerce	475,000	0.95%	23/10/2025	443,221	0.02%
Canadian Imperial Bank of Commerce	700,000	1.25%	22/6/2026	641,646	0.04%
Canadian Imperial Bank of Commerce	460,000	5.62%	17/7/2026	468,820	0.03%
Canadian Imperial Bank of Commerce	850,000	5.93%	2/10/2026	873,860	0.05%
Canadian National Railway Co.	505,000	2.75%	1/3/2026	486,367	0.03%
Canadian Natural Resources Ltd.	392,000	3.90%	1/2/2025	385,627	0.02%
Canadian Natural Resources Ltd.	575,000	2.05%	15/7/2025	548,009	0.03%
Canadian Pacific Railway Co.	756,000	2.90%	1/2/2025	736,481	0.04%
Canadian Pacific Railway Co.	850,000	1.75%	2/12/2026	784,509	0.04%
CCL Industries, Inc.	450,000	3.25%	1/10/2026	427,343	0.02%
CGI, Inc.	550,000	1.45%	14/9/2026	498,621	0.03%
Element Fleet Management Corp.	464,000	3.85%	15/6/2025	451,153	0.02%
Element Fleet Management Corp.	725,000	6.27%	26/6/2026	736,684	0.04%
Emera US Finance LP	725,000	3.55%	15/6/2026	698,072	0.04%
Enbridge, Inc.	505,000	2.50%	15/1/2025	489,944	0.03%
Enbridge, Inc.	540,000	2.50%	14/2/2025	523,441	0.03%
Enbridge, Inc.	600,000	5.97%	8/3/2026	600,210	0.03%
Enbridge, Inc.	455,000	1.60%	4/10/2026	416,691	0.02%
Enbridge, Inc.	810,000	5.90%	15/11/2026	831,778	0.05%
Enbridge, Inc.	600,000	4.25%	1/12/2026	592,637	0.03%
Federation des Caisses Desjardins du Quebec	1,025,000	2.05%	10/2/2025	988,548	0.05%
Federation des Caisses Desjardins du Quebec	700,000	4.40%	23/8/2025	691,050	0.04%
Federation des Caisses Desjardins du Quebec	585,000	5.28%	23/1/2026	582,477	0.03%
Fortis, Inc.	1,000,000	3.06%	4/10/2026	949,482	0.05%
Great-West Lifeco US Finance 2020 LP	560,000	0.90%	12/8/2025	519,986	0.03%
Magna International, Inc.	655,000	4.15%	1/10/2025	645,189	0.04%
Magna International, Inc.	225,000	5.98%	21/3/2026	225,499	0.01%
Manulife Financial Corp.	975,000	4.15%	4/3/2026	963,346	0.05%
National Bank of Canada	1,025,000	5.25%	17/1/2025	1,024,534	0.06%
Nutrien Ltd.	480,000	3.00%	1/4/2025	466,469	0.03%
Nutrien Ltd.	475,000	5.95%	7/11/2025	483,656	0.03%
Nutrien Ltd.	400,000	4.00%	15/12/2026	391,339	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Rogers Communications, Inc.	875,000	2.95%	15/3/2025	850,404	0.05%
Rogers Communications, Inc.	700,000	3.63%	15/12/2025	679,776	0.04%
Rogers Communications, Inc.	450,000	2.90%	15/11/2026	427,004	0.02%
Royal Bank of Canada	985,000	1.60%	21/1/2025	949,247	0.05%
Royal Bank of Canada	1,350,000	3.38%	14/4/2025	1,323,701	0.07%
Royal Bank of Canada	1,675,000	4.95%	25/4/2025	1,675,746	0.09%
Royal Bank of Canada	1,395,000	1.15%	10/6/2025	1,322,811	0.07%
Royal Bank of Canada	925,000	4.88%	12/1/2026	927,641	0.05%
Royal Bank of Canada	1,325,000	0.88%	20/1/2026	1,228,704	0.07%
Royal Bank of Canada	1,405,000	4.65%	27/1/2026	1,393,555	0.08%
Royal Bank of Canada	1,625,000	1.20%	27/4/2026	1,500,640	0.08%
Royal Bank of Canada	650,000	1.15%	14/7/2026	594,565	0.03%
Royal Bank of Canada	950,000	5.20%	20/7/2026	960,388	0.05%
Royal Bank of Canada	850,000	1.40%	2/11/2026	777,680	0.04%
Thomson Reuters Corp.	550,000	3.35%	15/5/2026	529,459	0.03%
Toronto-Dominion Bank	780,000	1.45%	10/1/2025	751,510	0.04%
Toronto-Dominion Bank	1,605,000	3.77%	6/6/2025	1,578,848	0.09%
Toronto-Dominion Bank	925,000	1.15%	12/6/2025	875,778	0.05%
Toronto-Dominion Bank	1,000,000	0.75%	11/9/2025	933,268	0.05%
Toronto-Dominion Bank	1,200,000	0.75%	6/1/2026	1,108,307	0.06%
Toronto-Dominion Bank	649,000	5.10%	9/1/2026	653,491	0.04%
Toronto-Dominion Bank	1,325,000	1.20%	3/6/2026	1,216,480	0.07%
Toronto-Dominion Bank	1,700,000	5.53%	17/7/2026	1,732,618	0.10%
Toronto-Dominion Bank	1,450,000	1.25%	10/9/2026	1,324,845	0.07%
Toronto-Dominion Bank	470,000	5.26%	11/12/2026	479,254	0.03%
Toronto-Dominion Bank	1,450,000	3.63%	15/9/2031	1,393,005	0.08%
TransCanada PipeLines Ltd.	828,000	4.88%	15/1/2026	825,983	0.05%
TransCanada PipeLines Ltd.	775,000	6.20%	9/3/2026	774,867	0.04%
				76,265,194	4.22%
Chile 0.18% (30 June 2023: 0.17%)					
Banco Santander Chile	920,000	2.70%	10/1/2025	891,930	0.05%
Cencosud SA	575,000	5.15%	12/2/2025	569,023	0.03%
Empresa Nacional de Telecomunicaciones SA	700,000	4.75%	1/8/2026	684,205	0.04%
Enel Americas SA	550,000	4.00%	25/10/2026	535,330	0.03%
Engie Energia Chile SA	250,000	4.50%	29/1/2025	245,131	0.01%
Transelect SA	325,000	4.25%	14/1/2025	319,332	0.02%
				3,244,951	0.18%
China 1.90% (30 June 2023: 2.15%)					
Baidu, Inc.	630,000	3.08%	7/4/2025	613,238	0.03%
Baidu, Inc.	588,000	4.13%	30/6/2025	578,384	0.03%
Baidu, Inc.	590,000	1.72%	9/4/2026	547,581	0.03%
Bank of Communications Co., Ltd.	350,000	2.38%	21/3/2025	339,395	0.02%
Bank of Communications Co., Ltd.	600,000	1.20%	10/9/2025	563,951	0.03%
Bank of Communications Co., Ltd.	600,000	4.88%	28/2/2026	601,118	0.03%
Blue Bright Ltd.	400,000	2.50%	4/6/2025	382,977	0.02%
Blue Bright Ltd.	250,000	2.38%	9/2/2026	235,909	0.01%
BOCOM International Blossom Ltd.	450,000	1.75%	28/6/2026	413,566	0.02%
China Mengniu Dairy Co., Ltd.	400,000	1.88%	17/6/2025	380,892	0.02%
China Merchants Bank Co., Ltd.	300,000	2.00%	2/3/2025	289,965	0.02%
China Merchants Bank Co., Ltd.	816,000	1.20%	10/9/2025	765,307	0.04%
China Modern Dairy Holdings Ltd.	450,000	2.13%	14/7/2026	397,126	0.02%
China Overseas Grand Oceans Finance IV Cayman Ltd.	400,000	2.45%	9/2/2026	332,471	0.02%
China Railway Xunjie Co., Ltd.	450,000	3.25%	28/7/2026	432,212	0.02%
Chindata Group Holdings Ltd.	250,000	10.50%	23/2/2026	262,829	0.02%
CICC Hong Kong Finance 2016 MTN Ltd.	450,000	2.88%	21/3/2025	437,591	0.02%
CICC Hong Kong Finance 2016 MTN Ltd.	500,000	5.42%	22/11/2025	502,413	0.03%
CICC Hong Kong Finance 2016 MTN Ltd.	450,000	2.00%	26/1/2026	423,970	0.02%
CICC Hong Kong Finance 2016 MTN Ltd.	1,300,000	5.49%	1/3/2026	1,312,240	0.07%
CICC Hong Kong Finance 2016 MTN Ltd.	800,000	5.44%	18/7/2026	808,348	0.05%
CMB International Leasing Management Ltd.	750,000	1.88%	12/8/2025	710,890	0.04%
CMB International Leasing Management Ltd.	400,000	2.00%	4/2/2026	374,302	0.02%
CMB International Leasing Management Ltd.	275,000	1.75%	16/9/2026	251,107	0.01%
Coastal Emerald Ltd.	600,000	4.10%	15/6/2025	584,009	0.03%
Contemporary Ruiding Development Ltd.	950,000	1.88%	17/9/2025	899,264	0.05%
Contemporary Ruiding Development Ltd.	450,000	1.50%	9/9/2026	409,489	0.02%
CSCIF Asia Ltd.	400,000	1.75%	4/8/2025	379,009	0.02%
Elect Global Investments Ltd.	850,000	4.10%	Perpetual	744,339	0.04%
Far East Horizon Ltd.	250,000	3.38%	18/2/2025	237,602	0.01%
Far East Horizon Ltd.	300,000	4.25%	26/10/2026	271,269	0.02%
Foxconn Far East Ltd.	650,000	1.63%	28/10/2025	608,793	0.03%
Foxconn Far East Ltd.	350,000	3.00%	23/9/2026	330,324	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Franshion Brilliant Ltd.	500,000	3.20%	9/4/2026	415,444	0.02%
Geely Automobile Holdings Ltd.	350,000	4.00%	Perpetual	339,088	0.02%
Geely Finance Hong Kong Ltd.	500,000	3.00%	5/3/2025	480,376	0.03%
Haitong International Finance Holdings 2015 Ltd.	700,000	2.11%	12/3/2025	672,834	0.04%
Haitong International Securities Group Ltd.	500,000	3.13%	18/5/2025	480,173	0.03%
Haitong International Securities Group Ltd.	275,000	2.13%	20/5/2026	251,938	0.01%
Huaxin Cement International Finance Co., Ltd.	250,000	2.25%	19/11/2025	229,204	0.01%
Hubei United Development Investment Group Co., Ltd.	250,000	3.10%	4/3/2025	237,815	0.01%
Industrial Bank Co., Ltd.	500,000	3.25%	18/5/2025	489,364	0.03%
JD.com, Inc.	425,000	3.88%	29/4/2026	414,011	0.02%
Lenovo Group Ltd.	950,000	5.88%	24/4/2025	954,601	0.05%
Link Finance Cayman 2009 Ltd.	450,000	2.88%	21/7/2026	427,617	0.02%
Meituan	900,000	2.13%	28/10/2025	848,509	0.05%
Orient Zhisheng Ltd.	275,000	5.13%	26/10/2025	274,034	0.02%
Pioneer Reward Ltd.	800,000	2.38%	3/3/2025	774,547	0.04%
Pioneer Reward Ltd.	400,000	2.00%	9/4/2026	375,577	0.02%
Pioneer Reward Ltd.	800,000	5.25%	9/8/2026	808,334	0.05%
SF Holding Investment 2021 Ltd.	750,000	2.38%	17/11/2026	696,693	0.04%
Shanghai Port Group BVI Development 2 Co., Ltd.	225,000	1.50%	13/7/2025	213,075	0.01%
Shanghai Pudong Development Bank Co., Ltd.	300,000	3.25%	14/7/2025	292,573	0.02%
Shenzhen Expressway Corp., Ltd.	275,000	1.75%	8/7/2026	252,736	0.01%
Sinosing Services Pte Ltd.	200,000	2.25%	20/2/2025	193,041	0.01%
Sunny Optical Technology Group Co., Ltd.	350,000	5.95%	17/7/2026	353,964	0.02%
Sunshine Life Insurance Corp., Ltd.	250,000	4.50%	20/4/2026	224,856	0.01%
TCL Technology Investments Ltd.	225,000	1.88%	14/7/2025	212,340	0.01%
Tencent Holdings Ltd.	865,000	3.80%	11/2/2025	852,134	0.05%
Tencent Holdings Ltd.	980,000	1.81%	26/1/2026	918,246	0.05%
Tencent Holdings Ltd.	650,000	3.58%	11/4/2026	630,052	0.04%
Tencent Music Entertainment Group	308,000	1.38%	3/9/2025	289,240	0.02%
Tingyi Cayman Islands Holding Corp.	400,000	1.63%	24/9/2025	375,946	0.02%
Vanke Real Estate Hong Kong Co., Ltd.	250,000	3.15%	12/5/2025	203,495	0.01%
Vigorous Champion International Ltd.	500,000	2.75%	2/6/2025	478,448	0.03%
Westwood Group Holdings Ltd.	500,000	2.80%	20/1/2026	455,605	0.03%
Yili Holding Investment Ltd.	460,000	1.63%	19/11/2025	430,578	0.02%
Yongda Investment Ltd.	475,000	2.25%	16/6/2025	454,008	0.03%
Yunda Holding Investment Ltd.	600,000	2.25%	19/8/2025	549,355	0.03%
ZhongAn Online P&C Insurance Co., Ltd.	675,000	3.13%	16/7/2025	621,182	0.04%
ZhongAn Online P&C Insurance Co., Ltd.	350,000	3.50%	8/3/2026	312,370	0.02%
Zhongsheng Group Holdings Ltd.	550,000	3.00%	13/1/2026	511,457	0.03%
				34,416,740	1.90%
Denmark 0.23% (30 June 2023: 0.24%)					
Danske Bank A/S	750,000	3.24%	20/12/2025	730,506	0.04%
Danske Bank A/S	580,000	6.47%	9/1/2026	584,221	0.03%
Danske Bank A/S	750,000	1.62%	11/9/2026	699,909	0.04%
Danske Bank A/S	1,225,000	6.26%	22/9/2026	1,244,827	0.07%
Danske Bank A/S	900,000	1.55%	10/9/2027	813,262	0.05%
				4,072,725	0.23%
Finland 0.21% (30 June 2023: 0.15%)					
Nordea Bank Abp	700,000	3.60%	6/6/2025	686,695	0.04%
Nordea Bank Abp	755,000	0.75%	28/8/2025	704,474	0.04%
Nordea Bank Abp	955,000	4.75%	22/9/2025	951,005	0.05%
Nordea Bank Abp	1,555,000	1.50%	30/9/2026	1,417,413	0.08%
				3,759,587	0.21%
France 2.59% (30 June 2023: 2.53%)					
Air Liquide Finance SA	925,000	2.50%	27/9/2026	880,478	0.05%
Banque Federative du Credit Mutuel SA	550,000	1.00%	4/2/2025	524,742	0.03%
Banque Federative du Credit Mutuel SA	775,000	4.52%	13/7/2025	768,027	0.04%
Banque Federative du Credit Mutuel SA	1,150,000	4.94%	26/1/2026	1,145,278	0.06%
Banque Federative du Credit Mutuel SA	1,350,000	5.90%	13/7/2026	1,377,498	0.08%
Banque Federative du Credit Mutuel SA	800,000	1.60%	4/10/2026	730,086	0.04%
BNP Paribas SA	1,862,000	3.38%	9/1/2025	1,823,054	0.10%
BNP Paribas SA	985,000	4.38%	28/9/2025	963,443	0.05%
BNP Paribas SA	1,255,000	4.38%	12/5/2026	1,223,959	0.07%
BNP Paribas SA	1,965,000	2.22%	9/6/2026	1,876,037	0.10%
BNP Paribas SA	2,200,000	1.32%	13/1/2027	2,029,102	0.11%
BNP Paribas SA	905,000	1.68%	30/6/2027	829,196	0.05%
BPCE SA	1,105,000	2.38%	14/1/2025	1,068,655	0.06%
BPCE SA	825,000	1.63%	14/1/2025	794,402	0.04%
BPCE SA	400,000	5.03%	15/1/2025	397,145	0.02%
BPCE SA	1,240,000	4.50%	15/3/2025	1,216,009	0.07%
BPCE SA	1,650,000	1.00%	20/1/2026	1,520,092	0.08%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BPCE SA	700,000	4.88%	1/4/2026	686,137	0.04%
BPCE SA	1,285,000	1.65%	6/10/2026	1,196,105	0.07%
BPCE SA	500,000	3.38%	2/12/2026	483,449	0.03%
BPCE SA	1,465,000	5.98%	18/1/2027	1,475,408	0.08%
BPCE SA	1,025,000	6.61%	19/10/2027	1,054,873	0.06%
BPCE SA	1,080,000	2.05%	19/10/2027	981,535	0.05%
Credit Agricole SA	450,000	2.38%	22/1/2025	435,725	0.02%
Credit Agricole SA	155,000	5.57%	28/2/2025	155,096	0.01%
Credit Agricole SA	1,500,000	4.38%	17/3/2025	1,476,119	0.08%
Credit Agricole SA	1,525,000	1.91%	16/6/2026	1,447,381	0.08%
Credit Agricole SA	1,200,000	5.59%	5/7/2026	1,221,646	0.07%
Credit Agricole SA	1,530,000	1.25%	26/1/2027	1,408,366	0.08%
Danone SA	2,000,000	2.95%	2/11/2026	1,910,548	0.11%
Legrand France SA	375,000	8.50%	15/2/2025	389,425	0.02%
Pernod Ricard SA	575,000	3.25%	8/6/2026	557,902	0.03%
Societe Generale SA	1,655,000	2.63%	22/1/2025	1,603,517	0.09%
Societe Generale SA	1,530,000	4.25%	14/4/2025	1,494,827	0.08%
Societe Generale SA	490,000	4.35%	13/6/2025	485,185	0.03%
Societe Generale SA	500,000	1.38%	8/7/2025	472,416	0.03%
Societe Generale SA	975,000	4.75%	24/11/2025	953,337	0.05%
Societe Generale SA	1,250,000	2.23%	21/1/2026	1,200,688	0.07%
Societe Generale SA	1,000,000	4.25%	19/8/2026	960,259	0.05%
Societe Generale SA	1,860,000	1.49%	14/12/2026	1,712,359	0.10%
Societe Generale SA	1,245,000	6.45%	12/1/2027	1,265,913	0.07%
Societe Generale SA	1,225,000	1.79%	9/6/2027	1,115,412	0.06%
Sodexo, Inc.	555,000	1.63%	16/4/2026	514,007	0.03%
TotalEnergies Capital International SA	955,000	2.43%	10/1/2025	931,469	0.05%
				46,756,307	2.59%
Germany 1.97% (30 June 2023: 1.63%)					
Bayer US Finance II LLC	2,400,000	4.25%	15/12/2025	2,337,126	0.13%
BMW US Capital LLC	1,493,000	3.90%	9/4/2025	1,475,539	0.08%
BMW US Capital LLC	955,000	2.80%	11/4/2026	917,422	0.05%
BMW US Capital LLC	480,000	1.25%	12/8/2026	440,146	0.02%
Daimler Truck Finance North America LLC	575,000	5.60%	8/8/2025	578,845	0.03%
Deutsche Bank AG	1,400,000	4.50%	1/4/2025	1,374,908	0.08%
Deutsche Bank AG	500,000	4.16%	13/5/2025	493,173	0.03%
Deutsche Bank AG	680,000	4.10%	13/1/2026	664,667	0.04%
Deutsche Bank AG	805,000	1.69%	19/3/2026	749,338	0.04%
Deutsche Bank AG	1,380,000	6.12%	14/7/2026	1,394,198	0.08%
Deutsche Bank AG	900,000	5.58%	1/9/2026	920,463	0.05%
Deutsche Bank AG	2,005,000	2.13%	24/11/2026	1,879,188	0.10%
Deutsche Bank AG	1,250,000	7.15%	13/7/2027	1,298,438	0.07%
Deutsche Bank AG	1,725,000	2.31%	16/11/2027	1,577,027	0.09%
EMD Finance LLC	1,685,000	3.25%	19/3/2025	1,644,942	0.09%
Fresenius Medical Care US Finance III, Inc.	800,000	1.88%	1/12/2026	722,291	0.04%
Mercedes-Benz Finance North America LLC	450,000	2.13%	10/3/2025	435,579	0.02%
Mercedes-Benz Finance North America LLC	700,000	4.95%	30/3/2025	700,206	0.04%
Mercedes-Benz Finance North America LLC	750,000	3.30%	19/5/2025	734,358	0.04%
Mercedes-Benz Finance North America LLC	600,000	5.38%	1/8/2025	605,799	0.03%
Mercedes-Benz Finance North America LLC	455,000	3.50%	3/8/2025	446,226	0.02%
Mercedes-Benz Finance North America LLC	550,000	5.38%	26/11/2025	555,382	0.03%
Mercedes-Benz Finance North America LLC	955,000	1.45%	2/3/2026	890,823	0.05%
Mercedes-Benz Finance North America LLC	925,000	4.80%	30/3/2026	925,780	0.05%
Mercedes-Benz Finance North America LLC	725,000	5.20%	3/8/2026	734,576	0.04%
Siemens Financieringsmaatschappij NV	1,425,000	3.25%	27/5/2025	1,395,278	0.08%
Siemens Financieringsmaatschappij NV	1,600,000	1.20%	11/3/2026	1,487,230	0.08%
Siemens Financieringsmaatschappij NV	1,690,000	6.13%	17/8/2026	1,752,159	0.10%
Siemens Financieringsmaatschappij NV	1,630,000	2.35%	15/10/2026	1,537,902	0.09%
Volkswagen Group of America Finance LLC	1,025,000	3.35%	13/5/2025	998,036	0.06%
Volkswagen Group of America Finance LLC	750,000	5.80%	12/9/2025	756,672	0.04%
Volkswagen Group of America Finance LLC	755,000	4.63%	13/11/2025	746,636	0.04%
Volkswagen Group of America Finance LLC	1,120,000	1.25%	24/11/2025	1,040,240	0.06%
Volkswagen Group of America Finance LLC	825,000	5.70%	12/9/2026	837,183	0.05%
Volkswagen Group of America Finance LLC	505,000	3.20%	26/9/2026	479,900	0.03%
				35,527,676	1.97%
Hong Kong 0.53% (30 June 2023: 0.57%)					
AIA Group Ltd.	850,000	2.70%	Perpetual	774,306	0.04%
AIA Group Ltd.	700,000	3.20%	11/3/2025	685,908	0.04%
Bank of Communications Hong Kong Ltd.	1,150,000	2.30%	8/7/2031	1,065,588	0.06%
Bank of East Asia Ltd.	650,000	6.75%	15/3/2027	652,681	0.04%
Bank of East Asia Ltd.	500,000	4.00%	29/5/2030	470,596	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cebi Splendid Ltd.	225,000	2.00%	15/12/2024	217,580	0.01%
CK Property Finance MTN Ltd.	300,000	1.38%	30/6/2026	273,868	0.02%
CLP Power HK Finance Ltd.	350,000	3.55%	Perpetual	339,588	0.02%
CLP Power Hong Kong Financing Ltd.	250,000	3.13%	6/5/2025	243,884	0.01%
CSI MTN Ltd.	250,000	3.38%	21/4/2025	243,542	0.01%
Guotai Junan International Holdings Ltd.	350,000	2.00%	3/3/2026	327,787	0.02%
HKT Capital No 2 Ltd.	425,000	3.63%	2/4/2025	417,078	0.02%
HKT Capital No 4 Ltd.	650,000	3.00%	14/7/2026	618,714	0.03%
Hongkong Electric Finance Ltd.	675,000	2.88%	3/5/2026	645,744	0.04%
Hongkong Land Finance Cayman Islands Co., Ltd.	525,000	4.50%	7/10/2025	519,241	0.03%
HPHT Finance 21 II Ltd.	450,000	1.50%	17/9/2026	410,000	0.02%
HPHT Finance 21 Ltd.	400,000	2.00%	19/3/2026	374,668	0.02%
Swire Pacific MTN Financing Ltd.	400,000	3.88%	21/9/2025	391,883	0.02%
Swire Properties MTN Financing Ltd.	450,000	3.63%	13/1/2026	437,878	0.02%
Wharf REIC Finance BVI Ltd.	500,000	2.38%	7/5/2025	480,441	0.03%
				9,590,975	0.53%
Hungary 0.03% (30 June 2023: 0.03%)					
OTP Bank Nyrt	450,000	7.50%	25/5/2027	465,220	0.03%
				465,220	0.03%
India 0.22% (30 June 2023: 0.23%)					
Adani Transmission Step-One Ltd.	450,000	4.00%	3/8/2026	412,838	0.02%
Bharti Airtel Ltd.	1,050,000	4.38%	10/6/2025	1,036,254	0.06%
HDFC Bank Ltd.	650,000	5.69%	2/3/2026	658,159	0.04%
ICICI Bank Ltd.	965,000	4.00%	18/3/2026	943,766	0.05%
Reliance Industries Ltd.	1,000,000	4.13%	28/1/2025	988,043	0.05%
				4,039,060	0.22%
Indonesia 0.03% (30 June 2023: 0.03%)					
PT Tower Bersama Infrastructure Tbk	250,000	4.25%	21/1/2025	245,358	0.02%
PT Tower Bersama Infrastructure Tbk	250,000	2.75%	20/1/2026	234,037	0.01%
				479,395	0.03%
Ireland 0.81% (30 June 2023: 0.87%)					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	780,000	3.50%	15/1/2025	762,967	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	1,250,000	6.50%	15/7/2025	1,268,599	0.07%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	663,000	4.45%	1/10/2025	650,947	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	1,000,000	1.75%	30/1/2026	929,876	0.05%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	455,000	4.45%	3/4/2026	446,775	0.03%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3,725,000	2.45%	29/10/2026	3,450,520	0.19%
AIB Group plc	750,000	7.58%	14/10/2026	774,378	0.04%
Avolon Holdings Funding Ltd.	1,135,000	2.88%	15/2/2025	1,096,045	0.06%
Avolon Holdings Funding Ltd.	605,000	5.50%	15/1/2026	600,964	0.03%
Avolon Holdings Funding Ltd.	693,000	2.13%	21/2/2026	642,699	0.04%
Avolon Holdings Funding Ltd.	975,000	4.25%	15/4/2026	942,996	0.05%
Avolon Holdings Funding Ltd.	725,000	4.38%	1/5/2026	702,727	0.04%
Bank of Ireland Group plc	975,000	6.25%	16/9/2026	985,804	0.05%
Bank of Ireland Group plc	1,002,000	2.03%	30/9/2027	915,356	0.05%
SMBC Aviation Capital Finance DAC	500,000	1.90%	15/10/2026	455,839	0.03%
				14,626,492	0.81%
Italy 0.25% (30 June 2023: 0.32%)					
Enel Finance International NV	770,000	4.25%	15/6/2025	758,421	0.04%
Enel Finance International NV	1,230,000	1.38%	12/7/2026	1,121,277	0.06%
Intesa Sanpaolo SpA	725,000	7.00%	21/11/2025	742,946	0.04%
UniCredit SpA	1,025,000	2.57%	22/9/2026	964,434	0.06%
UniCredit SpA	1,025,000	1.98%	3/6/2027	936,976	0.05%
				4,524,054	0.25%
Japan 3.49% (30 June 2023: 3.81%)					
Aozora Bank Ltd.	300,000	5.90%	2/3/2026	303,427	0.02%
Aozora Bank Ltd.	250,000	5.90%	8/9/2026	253,843	0.01%
Chiba Bank Ltd.	275,000	1.35%	8/9/2026	248,696	0.01%
Dai-ichi Life Insurance Co., Ltd.	2,255,000	4.00%	Perpetual	2,162,982	0.12%
Denso Corp.	475,000	1.24%	16/9/2026	431,098	0.02%
Fukoku Mutual Life Insurance Co.	400,000	5.00%	Perpetual	393,000	0.02%
Honda Motor Co., Ltd.	1,032,000	2.27%	10/3/2025	1,000,559	0.06%
ITOCHU Corp.	400,000	1.56%	30/3/2026	372,263	0.02%
Kubota Credit Corp. USA	450,000	4.96%	31/5/2026	450,344	0.02%
Marubeni Corp.	400,000	1.32%	18/9/2025	373,908	0.02%
Marubeni Corp.	450,000	1.58%	17/9/2026	411,059	0.02%
Meiji Yasuda Life Insurance Co.	1,825,000	5.20%	20/10/2045	1,802,057	0.10%
Mitsubishi Corp.	525,000	1.13%	15/7/2026	478,699	0.03%
Mitsubishi HC Capital, Inc.	470,000	3.64%	13/4/2025	459,173	0.03%
Mitsubishi UFJ Financial Group, Inc.	2,540,000	2.19%	25/2/2025	2,453,897	0.14%
Mitsubishi UFJ Financial Group, Inc.	725,000	3.78%	2/3/2025	713,034	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mitsubishi UFJ Financial Group, Inc.	1,725,000	1.41%	17/7/2025	1,629,199	0.09%
Mitsubishi UFJ Financial Group, Inc.	1,625,000	5.72%	20/2/2026	1,631,833	0.09%
Mitsubishi UFJ Financial Group, Inc.	2,195,000	3.85%	1/3/2026	2,143,731	0.12%
Mitsubishi UFJ Financial Group, Inc.	495,000	3.84%	17/4/2026	485,475	0.03%
Mitsubishi UFJ Financial Group, Inc.	475,000	5.54%	17/4/2026	476,252	0.03%
Mitsubishi UFJ Financial Group, Inc.	1,100,000	2.76%	13/9/2026	1,038,103	0.06%
Mitsubishi UFJ Financial Group, Inc.	2,000,000	1.54%	20/7/2027	1,827,983	0.10%
Mitsubishi UFJ Financial Group, Inc.	1,175,000	1.64%	13/10/2027	1,070,185	0.06%
Mizuho Bank Ltd.	475,000	3.20%	26/3/2025	463,364	0.03%
Mizuho Financial Group, Inc.	758,000	4.35%	20/10/2025	740,341	0.04%
Mizuho Financial Group, Inc.	1,738,000	3.48%	12/4/2026	1,679,962	0.09%
Mizuho Financial Group, Inc.	614,000	2.65%	22/5/2026	590,795	0.03%
Mizuho Financial Group, Inc.	750,000	2.23%	25/5/2026	716,737	0.04%
Mizuho Financial Group, Inc.	905,000	2.84%	13/9/2026	859,383	0.05%
Mizuho Financial Group, Inc.	1,325,000	1.23%	22/5/2027	1,207,390	0.07%
Mizuho Financial Group, Inc.	1,075,000	1.55%	9/7/2027	982,759	0.05%
Nippon Life Insurance Co.	1,453,000	4.70%	20/1/2046	1,420,498	0.08%
Nissan Motor Acceptance Co. LLC	985,000	1.85%	16/9/2026	886,024	0.05%
Nissan Motor Co., Ltd.	1,480,000	3.52%	17/9/2025	1,426,010	0.08%
Nomura Holdings, Inc.	1,450,000	2.65%	16/1/2025	1,406,305	0.08%
Nomura Holdings, Inc.	775,000	5.10%	3/7/2025	770,169	0.04%
Nomura Holdings, Inc.	1,475,000	1.85%	16/7/2025	1,395,497	0.08%
Nomura Holdings, Inc.	775,000	5.71%	9/1/2026	780,588	0.04%
Nomura Holdings, Inc.	1,175,000	1.65%	14/7/2026	1,074,159	0.06%
Norinchukin Bank	500,000	1.28%	22/9/2026	452,663	0.03%
NTT Finance Corp.	511,000	4.24%	25/7/2025	505,280	0.03%
NTT Finance Corp.	2,980,000	1.16%	3/4/2026	2,751,168	0.15%
Renesas Electronics Corp.	800,000	2.17%	25/11/2026	731,512	0.04%
Sumitomo Corp.	437,000	1.55%	6/7/2026	402,303	0.02%
Sumitomo Mitsui Banking Corp.	465,000	3.65%	23/7/2025	454,582	0.03%
Sumitomo Mitsui Finance & Leasing Co., Ltd.	350,000	2.51%	22/1/2025	338,758	0.02%
Sumitomo Mitsui Financial Group, Inc.	1,130,000	2.35%	15/1/2025	1,096,750	0.06%
Sumitomo Mitsui Financial Group, Inc.	2,380,000	1.47%	8/7/2025	2,252,487	0.12%
Sumitomo Mitsui Financial Group, Inc.	985,000	0.95%	12/1/2026	907,589	0.05%
Sumitomo Mitsui Financial Group, Inc.	1,660,000	5.46%	13/1/2026	1,673,649	0.09%
Sumitomo Mitsui Financial Group, Inc.	1,425,000	3.78%	9/3/2026	1,389,422	0.08%
Sumitomo Mitsui Financial Group, Inc.	750,000	5.88%	13/7/2026	767,225	0.04%
Sumitomo Mitsui Financial Group, Inc.	2,325,000	2.63%	14/7/2026	2,204,431	0.12%
Sumitomo Mitsui Financial Group, Inc.	1,800,000	1.40%	17/9/2026	1,638,459	0.09%
Sumitomo Mitsui Financial Group, Inc.	1,375,000	3.01%	19/10/2026	1,309,614	0.07%
Sumitomo Mitsui Trust Bank Ltd.	525,000	2.55%	10/3/2025	508,604	0.03%
Sumitomo Mitsui Trust Bank Ltd.	475,000	1.05%	12/9/2025	443,198	0.02%
Sumitomo Mitsui Trust Bank Ltd.	425,000	4.80%	15/9/2025	422,099	0.02%
Sumitomo Mitsui Trust Bank Ltd.	975,000	5.65%	9/3/2026	987,742	0.05%
Sumitomo Mitsui Trust Bank Ltd.	475,000	1.55%	25/3/2026	440,364	0.02%
Sumitomo Mitsui Trust Bank Ltd.	474,000	5.65%	14/9/2026	481,736	0.03%
Sumitomo Mitsui Trust Bank Ltd.	690,000	1.35%	16/9/2026	627,196	0.03%
Toyota Motor Corp.	950,000	1.34%	25/3/2026	885,630	0.05%
Toyota Motor Corp.	475,000	5.28%	13/7/2026	483,487	0.03%
				63,166,729	3.49%
Jordan 0.02% (30 June 2023: 0.02%)					
Hikma Finance USA LLC	400,000	3.25%	9/7/2025	382,579	0.02%
				382,579	0.02%
Kuwait 0.13% (30 June 2023: 0.13%)					
Boubyan Sukuk Ltd.	750,000	2.59%	18/2/2025	725,013	0.04%
KIB Sukuk Ltd.	250,000	2.38%	30/11/2030	224,862	0.01%
NBK SPC Ltd.	1,000,000	1.63%	15/9/2027	906,599	0.05%
NBK Tier 1 Financing 2 Ltd.	600,000	4.50%	Perpetual	575,444	0.03%
				2,431,918	0.13%
Luxembourg 0.02% (30 June 2023: 0.02%)					
ArcelorMittal SA	375,000	4.55%	11/3/2026	369,417	0.02%
				369,417	0.02%
Macau 0.14% (30 June 2023: 0.00%)					
Sands China Ltd.	1,750,000	5.38%	8/8/2025	1,724,062	0.10%
Sands China Ltd.	850,000	4.30%	8/1/2026	816,595	0.04%
				2,540,657	0.14%
Malaysia 0.02% (30 June 2023: 0.00%)					
RHB Bank Bhd	450,000	1.66%	29/6/2026	414,658	0.02%
				414,658	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mexico 0.31% (30 June 2023: 0.39%)					
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	1,930,000	5.38%	17/4/2025	1,923,287	0.10%
BBVA Bancomer SA	545,000	1.88%	18/9/2025	511,713	0.03%
El Puerto de Liverpool SAB de CV	450,000	3.88%	6/10/2026	431,028	0.02%
Orbia Advance Corp. SAB de CV	725,000	1.88%	11/5/2026	666,659	0.04%
Sigma Alimentos SA de CV	900,000	4.13%	2/5/2026	874,974	0.05%
Southern Copper Corp.	525,000	3.88%	23/4/2025	514,157	0.03%
Trust Fibra Uno	750,000	5.25%	30/1/2026	732,093	0.04%
				5,653,911	0.31%
Netherlands 1.62% (30 June 2023: 1.47%)					
ABN AMRO Bank NV	1,480,000	4.75%	28/7/2025	1,452,088	0.08%
ABN AMRO Bank NV	1,000,000	4.80%	18/4/2026	978,718	0.05%
ABN AMRO Bank NV	725,000	1.54%	16/6/2027	657,958	0.04%
ABN AMRO Bank NV	1,405,000	6.34%	18/9/2027	1,434,177	0.08%
Cooperatieve Rabobank UA	930,000	1.38%	10/1/2025	895,067	0.05%
Cooperatieve Rabobank UA	960,000	5.00%	13/1/2025	959,259	0.05%
Cooperatieve Rabobank UA	1,050,000	3.38%	21/5/2025	1,029,390	0.06%
Cooperatieve Rabobank UA	887,000	5.50%	18/7/2025	895,890	0.05%
Cooperatieve Rabobank UA	1,425,000	4.38%	4/8/2025	1,399,373	0.08%
Cooperatieve Rabobank UA	900,000	1.34%	24/6/2026	848,408	0.05%
Cooperatieve Rabobank UA	1,450,000	3.75%	21/7/2026	1,389,930	0.08%
Cooperatieve Rabobank UA	950,000	1.00%	24/9/2026	881,803	0.05%
Cooperatieve Rabobank UA	680,000	5.50%	5/10/2026	696,042	0.04%
Cooperatieve Rabobank UA	925,000	1.11%	24/2/2027	846,751	0.05%
Cooperatieve Rabobank UA	1,050,000	1.98%	15/12/2027	958,143	0.05%
Enel Finance International NV	809,000	6.80%	14/10/2025	829,644	0.05%
ING Groep NV	1,150,000	4.63%	6/1/2026	1,143,056	0.06%
ING Groep NV	1,280,000	3.87%	28/3/2026	1,254,596	0.07%
ING Groep NV	943,000	1.40%	1/7/2026	887,223	0.05%
ING Groep NV	1,031,000	1.73%	1/4/2027	953,958	0.05%
ING Groep NV	1,250,000	6.08%	11/9/2027	1,275,950	0.07%
NXP BV/NXP Funding LLC	450,000	5.35%	1/3/2026	452,055	0.02%
NXP BV/NXP Funding LLC/NXP USA, Inc.	486,000	2.70%	1/5/2025	468,317	0.03%
NXP BV/NXP Funding LLC/NXP USA, Inc.	725,000	3.88%	18/6/2026	706,421	0.04%
OCI NV	225,000	4.63%	15/10/2025	219,241	0.01%
Shell International Finance BV	2,750,000	3.25%	11/5/2025	2,697,750	0.15%
Shell International Finance BV	1,700,000	2.88%	10/5/2026	1,637,562	0.09%
Shell International Finance BV	950,000	2.50%	12/9/2026	904,428	0.05%
Viterra Finance BV	500,000	2.00%	21/4/2026	463,580	0.02%
				29,216,778	1.62%
New Zealand 0.18% (30 June 2023: 0.13%)					
ANZ New Zealand Int'l Ltd.	535,000	2.17%	18/2/2025	517,703	0.03%
ASB Bank Ltd.	650,000	5.35%	15/6/2026	655,406	0.03%
ASB Bank Ltd.	750,000	1.63%	22/10/2026	684,852	0.04%
Bank of New Zealand	750,000	2.00%	21/2/2025	724,828	0.04%
Bank of New Zealand	725,000	1.00%	3/3/2026	666,456	0.04%
				3,249,245	0.18%
Norway 0.22% (30 June 2023: 0.25%)					
Aker BP A.S.A	725,000	2.00%	15/7/2026	668,280	0.04%
DNB Bank A.S.A	1,025,000	1.13%	16/9/2026	950,911	0.05%
DNB Bank A.S.A	885,000	5.90%	9/10/2026	893,666	0.05%
DNB Bank A.S.A	1,025,000	1.54%	25/5/2027	934,868	0.05%
Yara International A.S.A	450,000	3.80%	6/6/2026	434,450	0.03%
				3,882,175	0.22%
Peru 0.20% (30 June 2023: 0.13%)					
Banco de Credito del Peru SA	675,000	2.70%	11/1/2025	655,090	0.04%
Banco de Credito del Peru SA	1,195,000	3.13%	1/7/2030	1,130,595	0.06%
Banco de Credito del Peru SA	265,000	3.25%	30/9/2031	241,860	0.01%
Banco Internacional del Peru SAA Interbank	500,000	3.25%	4/10/2026	467,308	0.03%
Credicorp Ltd.	790,000	2.75%	17/6/2025	755,042	0.04%
Kallpa Generacion SA	300,000	4.88%	24/5/2026	294,696	0.02%
				3,544,591	0.20%
Philippines 0.07% (30 June 2023: 0.13%)					
BDO Unibank, Inc.	500,000	2.13%	13/1/2026	467,318	0.03%
Metropolitan Bank & Trust Co.	450,000	2.13%	15/1/2026	420,314	0.02%
Union Bank of the Philippines	400,000	2.13%	22/10/2025	374,465	0.02%
				1,262,097	0.07%
Qatar 0.24% (30 June 2023: 0.21%)					
ABQ Finance Ltd.	400,000	1.88%	8/9/2025	374,621	0.02%
ABQ Finance Ltd.	650,000	2.00%	6/7/2026	596,696	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CBQ Finance Ltd.	400,000	2.00%	15/9/2025	376,214	0.02%
CBQ Finance Ltd.	600,000	2.00%	12/5/2026	553,063	0.03%
Commercial Bank PSQC	475,000	4.50%	Perpetual	433,862	0.02%
Doha Finance Ltd.	400,000	2.38%	31/3/2026	368,671	0.02%
MAR Sukuk Ltd.	900,000	2.21%	2/9/2025	850,763	0.05%
QIB Sukuk Ltd.	900,000	1.95%	27/10/2025	846,714	0.05%
				4,400,604	0.24%
Saudi Arabia 0.11% (30 June 2023: 0.17%)					
ANB Sukuk Ltd.	800,000	3.33%	28/10/2030	763,886	0.04%
Riyad Sukuk Ltd.	1,300,000	3.17%	25/2/2030	1,253,029	0.07%
				2,016,915	0.11%
Singapore 0.31% (30 June 2023: 0.33%)					
DBS Group Holdings Ltd.	900,000	3.30%	Perpetual	868,616	0.05%
DBS Group Holdings Ltd.	750,000	5.48%	12/9/2025	758,847	0.04%
DBS Group Holdings Ltd.	400,000	1.82%	10/3/2031	370,807	0.02%
Oversea-Chinese Banking Corp., Ltd.	913,000	1.83%	10/9/2030	858,876	0.05%
United Overseas Bank Ltd.	675,000	3.06%	7/4/2025	660,718	0.04%
United Overseas Bank Ltd.	750,000	1.25%	14/4/2026	693,707	0.04%
United Overseas Bank Ltd.	500,000	1.75%	16/3/2031	461,782	0.02%
United Overseas Bank Ltd.	705,000	2.00%	14/10/2031	642,841	0.03%
Vena Energy Capital Pte Ltd.	350,000	3.13%	26/2/2025	338,801	0.02%
				5,654,995	0.31%
South Africa 0.02% (30 June 2023: 0.06%)					
Anglo American Capital plc	450,000	4.88%	14/5/2025	446,648	0.02%
				446,648	0.02%
South Korea 1.62% (30 June 2023: 1.40%)					
Doosan Enerbility Co., Ltd.	250,000	5.50%	17/7/2026	253,257	0.01%
GS Caltex Corp.	200,000	1.63%	27/7/2025	189,069	0.01%
GS Caltex Corp.	305,000	4.50%	5/1/2026	300,899	0.02%
Hyundai Assan Otomotiv Sanayi ve Ticaret A.S.	250,000	1.63%	12/7/2026	227,188	0.01%
Hyundai Capital America	480,000	2.65%	10/2/2025	465,771	0.03%
Hyundai Capital America	550,000	5.88%	7/4/2025	552,833	0.03%
Hyundai Capital America	725,000	5.80%	26/6/2025	729,188	0.04%
Hyundai Capital America	350,000	6.00%	11/7/2025	352,724	0.02%
Hyundai Capital America	700,000	1.80%	15/10/2025	658,241	0.04%
Hyundai Capital America	450,000	6.25%	3/11/2025	456,791	0.03%
Hyundai Capital America	905,000	1.30%	8/1/2026	835,527	0.05%
Hyundai Capital America	1,030,000	5.50%	30/3/2026	1,035,413	0.06%
Hyundai Capital America	800,000	1.50%	15/6/2026	730,559	0.04%
Hyundai Capital America	785,000	5.65%	26/6/2026	790,948	0.04%
Hyundai Capital America	1,050,000	1.65%	17/9/2026	954,852	0.05%
Hyundai Capital America	675,000	5.95%	21/9/2026	686,113	0.04%
Hyundai Capital America	525,000	2.75%	27/9/2026	490,995	0.03%
Hyundai Capital America	675,000	3.50%	2/11/2026	643,358	0.04%
Hyundai Capital Services, Inc.	400,000	2.13%	24/4/2025	383,632	0.02%
Hyundai Capital Services, Inc.	650,000	1.25%	8/2/2026	597,686	0.03%
Hyundai Motor Manufacturing Indonesia PT	250,000	1.75%	6/5/2026	229,982	0.01%
KB Capital Co., Ltd.	200,000	1.50%	28/10/2025	185,301	0.01%
KB Kookmin Card Co., Ltd.	425,000	4.00%	9/6/2025	416,755	0.02%
KB Kookmin Card Co., Ltd.	250,000	1.50%	13/5/2026	229,384	0.01%
Kia Corp.	405,000	2.38%	14/2/2025	392,419	0.02%
Kia Corp.	225,000	3.25%	21/4/2026	215,797	0.01%
Kia Corp.	454,000	1.75%	16/10/2026	414,542	0.02%
Kookmin Bank	425,000	2.13%	15/2/2025	411,531	0.02%
Kookmin Bank	540,000	1.75%	4/5/2025	517,047	0.03%
Kookmin Bank	650,000	1.38%	6/5/2026	599,074	0.03%
Korea Investment & Securities Co., Ltd.	250,000	2.13%	19/7/2026	227,435	0.01%
Korea Investment & Securities Co., Ltd.	400,000	6.88%	6/11/2026	408,055	0.02%
Korean Air Lines Co., Ltd.	250,000	4.75%	23/9/2025	248,504	0.01%
KT Corp.	525,000	4.00%	8/8/2025	516,883	0.03%
KT Corp.	300,000	1.00%	1/9/2025	280,920	0.02%
KT Corp.	375,000	2.50%	18/7/2026	353,082	0.02%
LG Chem Ltd.	225,000	4.38%	14/7/2025	221,952	0.01%
LG Chem Ltd.	600,000	1.38%	7/7/2026	547,365	0.03%
LG Energy Solution Ltd.	575,000	5.63%	25/9/2026	581,560	0.03%
LOTTE Property & Development Co., Ltd.	200,000	4.50%	1/8/2025	197,704	0.01%
Mirae Asset Securities Co., Ltd.	225,000	2.63%	30/7/2025	213,826	0.01%
Mirae Asset Securities Co., Ltd.	350,000	6.88%	26/7/2026	357,404	0.02%
NAVER Corp.	730,000	1.50%	29/3/2026	674,966	0.04%
NH Investment & Securities Co., Ltd.	300,000	1.88%	7/10/2026	272,787	0.02%
POSCO	425,000	2.50%	17/1/2025	413,156	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
POSCO	650,000	4.38%	4/8/2025	641,302	0.04%
POSCO	900,000	5.63%	17/1/2026	907,962	0.05%
Shinhan Bank Co., Ltd.	680,000	3.88%	24/3/2026	656,348	0.04%
Shinhan Bank Co., Ltd.	500,000	1.38%	21/10/2026	454,086	0.03%
Shinhan Card Co., Ltd.	375,000	1.38%	19/10/2025	349,789	0.02%
Shinhan Card Co., Ltd.	200,000	1.38%	23/6/2026	182,485	0.01%
Shinhan Financial Group Co., Ltd.	450,000	2.88%	Perpetual	408,179	0.02%
Shinhan Financial Group Co., Ltd.	635,000	1.35%	10/1/2026	590,093	0.03%
Shinhan Financial Group Co., Ltd.	765,000	3.34%	5/2/2030	744,133	0.04%
SK Battery America, Inc.	600,000	2.13%	26/1/2026	554,327	0.03%
SK Hynix, Inc.	650,000	6.25%	17/1/2026	658,062	0.04%
SK Hynix, Inc.	1,350,000	1.50%	19/1/2026	1,243,699	0.07%
SK On Co., Ltd.	800,000	5.38%	11/5/2026	804,794	0.05%
Woori Bank	650,000	0.75%	1/2/2026	596,266	0.03%
				29,254,000	1.62%
Spain 0.70% (30 June 2023: 0.51%)					
Banco Bilbao Vizcaya Argentaria SA	775,000	1.13%	18/9/2025	722,962	0.04%
Banco Bilbao Vizcaya Argentaria SA	975,000	5.86%	14/9/2026	980,292	0.05%
Banco Santander SA	1,330,000	3.50%	24/3/2025	1,301,673	0.07%
Banco Santander SA	1,425,000	2.75%	28/5/2025	1,375,549	0.08%
Banco Santander SA	2,120,000	5.15%	18/8/2025	2,108,774	0.12%
Banco Santander SA	1,390,000	5.18%	19/11/2025	1,377,828	0.08%
Banco Santander SA	1,430,000	1.85%	25/3/2026	1,324,607	0.07%
Banco Santander SA	1,475,000	1.72%	14/9/2027	1,335,055	0.07%
Banco Santander SA	960,000	6.53%	7/11/2027	993,881	0.06%
CaixaBank SA	1,025,000	6.68%	13/9/2027	1,050,646	0.06%
				12,571,267	0.70%
Supranational 0.04% (30 June 2023: 0.00%)					
Concentrix Corp.	770,000	6.65%	2/8/2026	789,166	0.04%
				789,166	0.04%
Sweden 0.47% (30 June 2023: 0.38%)					
Skandinaviska Enskilda Banken AB	700,000	3.70%	9/6/2025	687,271	0.04%
Skandinaviska Enskilda Banken AB	575,000	0.85%	2/9/2025	537,381	0.03%
Skandinaviska Enskilda Banken AB	675,000	1.40%	19/11/2025	631,484	0.03%
Skandinaviska Enskilda Banken AB	750,000	1.20%	9/9/2026	681,390	0.04%
Svenska Handelsbanken AB	850,000	3.65%	10/6/2025	833,962	0.05%
Svenska Handelsbanken AB	700,000	5.25%	15/6/2026	706,315	0.04%
Svenska Handelsbanken AB	1,005,000	1.42%	11/6/2027	913,319	0.05%
Swedbank AB	850,000	3.36%	4/4/2025	832,745	0.04%
Swedbank AB	830,000	5.47%	15/6/2026	840,887	0.05%
Swedbank AB	975,000	6.14%	12/9/2026	995,279	0.05%
Swedbank AB	975,000	1.54%	16/11/2026	890,260	0.05%
				8,550,293	0.47%
Switzerland 2.22% (30 June 2023: 2.36%)					
Alcon Finance Corp.	475,000	2.75%	23/9/2026	446,596	0.03%
Argentum Netherlands BV for Swiss Re Ltd.	725,000	5.75%	15/8/2050	716,921	0.04%
Cloverie plc for Zurich Insurance Co., Ltd.	900,000	5.63%	24/6/2046	891,430	0.05%
Credit Suisse AG	1,050,000	7.95%	9/1/2025	1,072,817	0.06%
Credit Suisse AG	1,900,000	3.70%	21/2/2025	1,860,910	0.10%
Credit Suisse AG	1,205,000	2.95%	9/4/2025	1,167,596	0.06%
Credit Suisse AG	1,565,000	1.25%	7/8/2026	1,419,589	0.08%
Glencore Funding LLC	555,000	4.00%	16/4/2025	545,642	0.03%
Holcim Finance US LLC	400,000	3.50%	22/9/2026	386,907	0.02%
Nestle Holdings, Inc.	905,000	3.50%	24/9/2025	888,609	0.05%
Novartis Capital Corp.	1,015,000	1.75%	14/2/2025	982,591	0.05%
Novartis Capital Corp.	1,672,000	3.00%	20/11/2025	1,627,002	0.09%
Roche Holdings, Inc.	485,000	3.00%	10/11/2025	471,767	0.03%
Roche Holdings, Inc.	835,000	0.99%	5/3/2026	774,066	0.04%
Roche Holdings, Inc.	985,000	2.63%	15/5/2026	944,873	0.05%
Tyco Electronics Group SA	375,000	3.70%	15/2/2026	367,374	0.02%
UBS AG	955,000	1.38%	13/1/2025	916,828	0.05%
UBS AG	925,000	5.80%	11/9/2025	935,906	0.05%
UBS AG	1,925,000	1.25%	1/6/2026	1,769,245	0.10%
UBS Group AG	2,215,000	3.75%	26/3/2025	2,169,864	0.12%
UBS Group AG	2,525,000	4.13%	24/9/2025	2,469,014	0.14%
UBS Group AG	1,904,000	4.13%	15/4/2026	1,857,196	0.10%
UBS Group AG	1,900,000	4.55%	17/4/2026	1,874,330	0.10%
UBS Group AG	1,295,000	4.49%	12/5/2026	1,275,750	0.07%
UBS Group AG	1,575,000	2.19%	5/6/2026	1,498,693	0.08%
UBS Group AG	1,360,000	6.37%	15/7/2026	1,377,608	0.08%
UBS Group AG	1,640,000	5.71%	12/1/2027	1,646,210	0.09%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UBS Group AG	1,325,000	1.36%	30/1/2027	1,215,874	0.07%
UBS Group AG	1,975,000	1.31%	2/2/2027	1,809,606	0.10%
UBS Group AG	1,600,000	4.70%	5/8/2027	1,575,744	0.09%
UBS Group AG	1,900,000	1.49%	10/8/2027	1,717,073	0.10%
UBS Group AG	1,200,000	6.33%	22/12/2027	1,236,672	0.07%
Willow No 2 Ireland PLC for Zurich Insurance Co., Ltd.	200,000	4.25%	1/10/2045	192,312	0.01%
				40,102,615	2.22%
Taiwan 0.20% (30 June 2023: 0.17%)					
Formosa Group Cayman Ltd.	800,000	3.38%	22/4/2025	781,950	0.04%
TSMC Arizona Corp.	1,050,000	1.75%	25/10/2026	968,949	0.05%
TSMC Global Ltd.	1,100,000	0.75%	28/9/2025	1,023,755	0.06%
TSMC Global Ltd.	950,000	1.25%	23/4/2026	877,857	0.05%
				3,652,511	0.20%
Thailand 0.01% (30 June 2023: 0.00%)					
Minor International PCL	250,000	2.70%	Perpetual	231,953	0.01%
				231,953	0.01%
United Arab Emirates 0.30% (30 June 2023: 0.33%)					
Aldar Sukuk Ltd.	600,000	4.75%	29/9/2025	594,140	0.03%
DIB Sukuk Ltd.	700,000	2.95%	20/2/2025	677,693	0.04%
DIB Sukuk Ltd.	1,350,000	2.95%	16/1/2026	1,292,088	0.07%
DIB Sukuk Ltd.	900,000	1.96%	22/6/2026	835,135	0.05%
Emaar Sukuk Ltd.	675,000	3.64%	15/9/2026	645,261	0.04%
MAF Sukuk Ltd.	400,000	4.50%	3/11/2025	393,062	0.02%
Nbk Tier 2 Ltd.	250,000	2.50%	24/11/2030	233,562	0.01%
SIB Sukuk Co. III Ltd.	400,000	2.85%	23/6/2025	382,116	0.02%
Tabreed Sukuk Spc Ltd.	450,000	5.50%	31/10/2025	450,424	0.02%
				5,503,481	0.30%
United Kingdom 5.37% (30 June 2023: 5.59%)					
ANZ New Zealand Int'l Ltd.	975,000	1.25%	22/6/2026	892,084	0.05%
Ashtead Capital, Inc.	525,000	1.50%	12/8/2026	476,116	0.03%
Astrazeneca Finance LLC	1,180,000	1.20%	28/5/2026	1,092,226	0.06%
AstraZeneca plc	1,875,000	3.38%	16/11/2025	1,834,662	0.10%
AstraZeneca plc	1,125,000	0.70%	8/4/2026	1,035,993	0.06%
BAE Systems Holdings, Inc.	725,000	3.85%	15/12/2025	709,734	0.04%
Barclays plc	1,885,000	3.65%	16/3/2025	1,842,876	0.10%
Barclays plc	2,405,000	4.38%	12/1/2026	2,374,332	0.13%
Barclays plc	1,700,000	2.85%	7/5/2026	1,641,017	0.09%
Barclays plc	2,000,000	5.20%	12/5/2026	1,986,274	0.11%
Barclays plc	1,515,000	5.30%	9/8/2026	1,509,321	0.08%
Barclays plc	1,434,000	7.33%	2/11/2026	1,480,795	0.08%
Barclays plc	1,875,000	5.83%	9/5/2027	1,891,218	0.10%
Barclays plc	1,450,000	6.50%	13/9/2027	1,490,780	0.08%
Barclays plc	1,700,000	2.28%	24/11/2027	1,559,241	0.09%
BAT Capital Corp.	950,000	3.22%	6/9/2026	909,065	0.05%
BAT International Finance plc	921,000	3.95%	15/6/2025	902,212	0.05%
BAT International Finance plc	1,405,000	1.67%	25/3/2026	1,304,889	0.07%
CK Hutchison International 16 Ltd.	525,000	2.75%	3/10/2026	496,163	0.03%
CK Hutchison International 21 Ltd.	575,000	1.50%	15/4/2026	533,039	0.03%
Diageo Capital plc	750,000	1.38%	29/9/2025	708,870	0.04%
Diageo Capital plc	510,000	5.20%	24/10/2025	514,504	0.03%
Diageo Capital plc	950,000	5.38%	5/10/2026	970,937	0.05%
GlaxoSmithKline Capital, Inc.	1,000,000	3.63%	15/5/2025	983,403	0.05%
HSBC Holdings plc	1,400,000	4.25%	18/8/2025	1,369,965	0.08%
HSBC Holdings plc	2,825,000	4.30%	8/3/2026	2,778,752	0.15%
HSBC Holdings plc	1,633,000	3.00%	10/3/2026	1,584,092	0.09%
HSBC Holdings plc	2,025,000	1.65%	18/4/2026	1,924,592	0.11%
HSBC Holdings plc	2,375,000	3.90%	25/5/2026	2,312,940	0.13%
HSBC Holdings plc	1,950,000	2.10%	4/6/2026	1,856,594	0.10%
HSBC Holdings plc	2,400,000	4.29%	12/9/2026	2,349,686	0.13%
HSBC Holdings plc	1,790,000	7.34%	3/11/2026	1,858,892	0.10%
HSBC Holdings plc	1,500,000	4.38%	23/11/2026	1,465,666	0.08%
HSBC Holdings plc	1,880,000	1.59%	24/5/2027	1,723,342	0.10%
HSBC Holdings plc	2,150,000	5.89%	14/8/2027	2,180,371	0.12%
HSBC Holdings plc	2,575,000	2.25%	22/11/2027	2,364,012	0.13%
Iberdrola International BV	405,000	5.81%	15/3/2025	406,770	0.02%
Imperial Brands Finance plc	1,541,000	4.25%	21/7/2025	1,513,777	0.08%
Imperial Brands Finance plc	710,000	3.50%	26/7/2026	677,816	0.04%
Lloyds Bank plc	275,000	3.50%	14/5/2025	269,061	0.02%
Lloyds Banking Group plc	1,490,000	4.45%	8/5/2025	1,472,290	0.08%
Lloyds Banking Group plc	1,250,000	4.58%	10/12/2025	1,224,438	0.07%
Lloyds Banking Group plc	1,080,000	2.44%	5/2/2026	1,042,474	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Lloyds Banking Group plc	975,000	3.51%	18/3/2026	951,873	0.05%
Lloyds Banking Group plc	1,450,000	4.65%	24/3/2026	1,424,855	0.08%
Lloyds Banking Group plc	1,100,000	4.72%	11/8/2026	1,085,685	0.06%
Lloyds Banking Group plc	1,039,000	1.63%	11/5/2027	952,322	0.05%
Lloyds Banking Group plc	1,300,000	5.99%	7/8/2027	1,323,599	0.07%
LSEGA Financing plc	915,000	1.38%	6/4/2026	844,374	0.05%
Mead Johnson Nutrition Co.	750,000	4.13%	15/11/2025	739,851	0.04%
Nationwide Building Society	946,000	3.90%	21/7/2025	927,531	0.05%
Nationwide Building Society	730,000	1.00%	28/8/2025	681,197	0.04%
Nationwide Building Society	1,100,000	4.00%	14/9/2026	1,054,955	0.06%
Nationwide Building Society	1,025,000	1.50%	13/10/2026	931,926	0.05%
Nationwide Building Society	975,000	6.56%	18/10/2027	1,008,984	0.06%
NatWest Group plc	1,475,000	4.80%	5/4/2026	1,462,620	0.08%
NatWest Group plc	1,375,000	7.47%	10/11/2026	1,422,889	0.08%
NatWest Group plc	940,000	5.85%	2/3/2027	948,656	0.05%
NatWest Group plc	1,425,000	1.64%	14/6/2027	1,301,278	0.07%
NatWest Markets plc	1,010,000	3.48%	22/3/2025	989,581	0.05%
NatWest Markets plc	1,025,000	1.60%	29/9/2026	936,787	0.05%
Phoenix Group Holdings plc	250,000	4.75%	4/9/2031	238,423	0.01%
Reynolds American, Inc.	1,948,000	4.45%	12/6/2025	1,925,586	0.11%
Santander UK Group Holdings plc	375,000	4.75%	15/9/2025	367,226	0.02%
Santander UK Group Holdings plc	1,250,000	1.53%	21/8/2026	1,166,203	0.06%
Santander UK Group Holdings plc	1,475,000	6.83%	21/11/2026	1,503,362	0.08%
Santander UK Group Holdings plc	1,025,000	1.67%	14/6/2027	933,001	0.05%
Standard Chartered plc	650,000	3.20%	17/4/2025	633,623	0.04%
Standard Chartered plc	25,000	7.78%	16/11/2025	25,470	0.00%
Standard Chartered plc	1,950,000	2.82%	30/1/2026	1,886,108	0.10%
Standard Chartered plc	925,000	3.97%	30/3/2026	902,438	0.05%
Standard Chartered plc	1,220,000	4.05%	12/4/2026	1,189,074	0.07%
Standard Chartered plc	975,000	6.17%	9/1/2027	989,912	0.06%
Standard Chartered plc	1,400,000	1.46%	14/1/2027	1,283,513	0.07%
Standard Chartered plc	875,000	6.19%	6/7/2027	889,433	0.05%
Standard Chartered plc	925,000	3.52%	12/2/2030	890,257	0.05%
Unilever Capital Corp.	396,000	3.38%	22/3/2025	389,394	0.02%
Unilever Capital Corp.	475,000	3.10%	30/7/2025	466,377	0.03%
Unilever Capital Corp.	675,000	2.00%	28/7/2026	635,975	0.04%
Vodafone Group plc	1,425,000	4.13%	30/5/2025	1,407,389	0.08%
Weir Group plc	900,000	2.20%	13/5/2026	835,810	0.05%
				97,062,818	5.37%
United States 64.66% (30 June 2023: 64.73%)					
3M Co.	750,000	2.00%	14/2/2025	722,464	0.04%
3M Co.	555,000	2.65%	15/4/2025	537,964	0.03%
3M Co.	500,000	3.00%	7/8/2025	484,848	0.03%
3M Co.	600,000	2.25%	19/9/2026	561,458	0.03%
7-Eleven, Inc.	1,175,000	0.95%	10/2/2026	1,085,948	0.06%
Abbott Laboratories	980,000	2.95%	15/3/2025	959,931	0.05%
Abbott Laboratories	474,000	3.88%	15/9/2025	469,387	0.03%
Abbott Laboratories	1,625,000	3.75%	30/11/2026	1,603,381	0.09%
AbbVie, Inc.	2,730,000	3.80%	15/3/2025	2,695,520	0.15%
AbbVie, Inc.	3,610,000	3.60%	14/5/2025	3,546,324	0.20%
AbbVie, Inc.	1,920,000	3.20%	14/5/2026	1,862,974	0.10%
AbbVie, Inc.	3,850,000	2.95%	21/11/2026	3,692,322	0.20%
Adobe, Inc.	1,000,000	3.25%	1/2/2025	982,848	0.05%
Adobe, Inc.	517,000	1.90%	1/2/2025	501,365	0.03%
AEP Transmission Co. LLC	400,000	3.10%	1/12/2026	384,351	0.02%
AES Corp.	875,000	3.30%	15/7/2025	843,609	0.05%
AES Corp.	750,000	1.38%	15/1/2026	693,990	0.04%
Affiliated Managers Group, Inc.	450,000	3.50%	1/8/2025	436,343	0.02%
Aflac, Inc.	450,000	1.13%	15/3/2026	415,361	0.02%
Aflac, Inc.	276,000	2.88%	15/10/2026	262,449	0.01%
Agilent Technologies, Inc.	250,000	3.05%	22/9/2026	238,848	0.01%
Air Lease Corp.	730,000	2.30%	1/2/2025	704,373	0.04%
Air Lease Corp.	708,000	3.25%	1/3/2025	689,460	0.04%
Air Lease Corp.	820,000	3.38%	1/7/2025	794,185	0.04%
Air Lease Corp.	1,425,000	2.88%	15/1/2026	1,358,479	0.08%
Air Lease Corp.	673,000	3.75%	1/6/2026	650,257	0.04%
Air Lease Corp.	1,125,000	1.88%	15/8/2026	1,035,993	0.06%
Air Products & Chemicals, Inc.	525,000	1.50%	15/10/2025	496,971	0.03%
Aircastle Ltd.	595,000	5.25%	11/8/2025	586,911	0.03%
Aircastle Ltd.	625,000	4.25%	15/6/2026	604,675	0.03%
Alexandria Real Estate Equities, Inc.	550,000	3.45%	30/4/2025	537,458	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Alexandria Real Estate Equities, Inc.	250,000	4.30%	15/1/2026	245,959	0.01%
Alexandria Real Estate Equities, Inc.	364,000	3.80%	15/4/2026	354,395	0.02%
Allied World Assurance Co. Holdings Ltd.	650,000	4.35%	29/10/2025	633,419	0.03%
Allstate Corp.	730,000	0.75%	15/12/2025	673,263	0.04%
Allstate Corp.	500,000	3.28%	15/12/2026	483,034	0.03%
Ally Financial, Inc.	500,000	4.63%	30/3/2025	493,499	0.03%
Ally Financial, Inc.	735,000	5.80%	1/5/2025	735,603	0.04%
Alphabet, Inc.	975,000	0.45%	15/8/2025	915,204	0.05%
Alphabet, Inc.	1,925,000	2.00%	15/8/2026	1,817,903	0.10%
Altria Group, Inc.	800,000	2.35%	6/5/2025	771,642	0.04%
Altria Group, Inc.	1,075,000	4.40%	14/2/2026	1,065,061	0.06%
Altria Group, Inc.	450,000	2.63%	16/9/2026	425,391	0.02%
Amazon.com, Inc. ¹	1,475,000	3.00%	13/4/2025	1,444,560	0.08%
Amazon.com, Inc.	1,130,000	0.80%	3/6/2025	1,070,974	0.06%
Amazon.com, Inc.	1,237,000	4.60%	1/12/2025	1,241,452	0.07%
Amazon.com, Inc.	825,000	5.20%	3/12/2025	835,055	0.05%
Amazon.com, Inc.	2,630,000	1.00%	12/5/2026	2,430,335	0.13%
Amcor Flexibles North America, Inc.	402,000	4.00%	17/5/2025	395,114	0.02%
Ameren Corp.	321,000	3.65%	15/2/2026	311,600	0.02%
Ameren Corp.	550,000	5.70%	1/12/2026	562,775	0.03%
Ameren Illinois Co.	375,000	3.25%	1/3/2025	367,794	0.02%
American Airlines 2014-1 Class A Pass Through Trust	356,499	3.70%	1/10/2026	331,312	0.02%
American Electric Power Co., Inc.	800,000	5.70%	15/8/2025	805,966	0.04%
American Electric Power Co., Inc.	425,000	1.00%	1/11/2025	394,744	0.02%
American Express Co.	1,695,000	2.25%	4/3/2025	1,640,174	0.09%
American Express Co.	2,250,000	3.95%	1/8/2025	2,214,081	0.12%
American Express Co.	775,000	4.20%	6/11/2025	766,096	0.04%
American Express Co.	1,125,000	4.90%	13/2/2026	1,127,497	0.06%
American Express Co.	1,145,000	4.99%	1/5/2026	1,142,311	0.06%
American Express Co.	808,000	3.13%	20/5/2026	779,620	0.04%
American Express Co.	1,250,000	6.34%	30/10/2026	1,275,155	0.07%
American Express Co.	900,000	1.65%	4/11/2026	830,700	0.05%
American Express Co.	1,140,000	5.39%	28/7/2027	1,153,367	0.06%
American Honda Finance Corp.	1,050,000	1.50%	13/1/2025	1,013,055	0.06%
American Honda Finance Corp.	735,000	4.60%	17/4/2025	732,894	0.04%
American Honda Finance Corp.	706,000	5.00%	23/5/2025	708,139	0.04%
American Honda Finance Corp.	710,000	1.20%	8/7/2025	673,482	0.04%
American Honda Finance Corp.	705,000	1.00%	10/9/2025	662,893	0.04%
American Honda Finance Corp.	900,000	5.80%	3/10/2025	916,051	0.05%
American Honda Finance Corp.	425,000	4.75%	12/1/2026	426,049	0.02%
American Honda Finance Corp.	1,045,000	5.25%	7/7/2026	1,063,661	0.06%
American Honda Finance Corp.	675,000	1.30%	9/9/2026	620,478	0.03%
American Honda Finance Corp.	475,000	2.30%	9/9/2026	449,275	0.02%
American International Group, Inc.	700,000	3.90%	1/4/2026	686,432	0.04%
American Tower Corp.	653,000	2.95%	15/1/2025	637,081	0.04%
American Tower Corp.	725,000	2.40%	15/3/2025	701,269	0.04%
American Tower Corp.	725,000	4.00%	1/6/2025	712,852	0.04%
American Tower Corp.	525,000	1.30%	15/9/2025	492,007	0.03%
American Tower Corp.	450,000	4.40%	15/2/2026	444,650	0.02%
American Tower Corp.	722,000	1.60%	15/4/2026	667,831	0.04%
American Tower Corp.	575,000	1.45%	15/9/2026	524,359	0.03%
American Tower Corp.	925,000	3.38%	15/10/2026	887,131	0.05%
American Water Capital Corp.	525,000	3.40%	1/3/2025	513,926	0.03%
Ameriprise Financial, Inc.	525,000	3.00%	2/4/2025	511,970	0.03%
Ameriprise Financial, Inc.	450,000	2.88%	15/9/2026	430,865	0.02%
Amgen, Inc.	519,000	1.90%	21/2/2025	501,300	0.03%
Amgen, Inc.	1,950,000	5.25%	2/3/2025	1,954,545	0.11%
Amgen, Inc.	996,000	3.13%	1/5/2025	971,045	0.05%
Amgen, Inc.	1,375,000	5.51%	2/3/2026	1,375,615	0.08%
Amgen, Inc.	1,250,000	2.60%	19/8/2026	1,187,712	0.07%
Amphenol Corp.	425,000	2.05%	1/3/2025	410,422	0.02%
Amphenol Corp.	325,000	4.75%	30/3/2026	325,469	0.02%
Analog Devices, Inc.	450,000	2.95%	1/4/2025	440,361	0.02%
Analog Devices, Inc.	800,000	3.50%	5/12/2026	782,106	0.04%
Aon Global Ltd.	780,000	3.88%	15/12/2025	763,760	0.04%
Apollo Management Holdings LP	450,000	4.40%	27/5/2026	440,682	0.02%
Apollo Management Holdings LP	200,000	4.95%	14/1/2050	188,388	0.01%
Appalachian Power Co.	325,000	3.40%	1/6/2025	317,716	0.02%
Apple, Inc.	1,360,000	2.75%	13/1/2025	1,332,489	0.07%
Apple, Inc.	1,415,000	2.50%	9/2/2025	1,380,207	0.08%
Apple, Inc.	2,175,000	1.13%	11/5/2025	2,074,130	0.11%

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Apple, Inc.	1,947,000	3.20%	13/5/2025	1,908,515	0.11%
Apple, Inc.	1,155,000	0.55%	20/8/2025	1,086,208	0.06%
Apple, Inc.	2,365,000	0.70%	8/2/2026	2,190,891	0.12%
Apple, Inc.	3,135,000	3.25%	23/2/2026	3,059,879	0.17%
Apple, Inc.	950,000	4.42%	8/5/2026	950,679	0.05%
Apple, Inc.	2,100,000	2.45%	4/8/2026	2,003,309	0.11%
Apple, Inc.	1,950,000	2.05%	11/9/2026	1,838,627	0.10%
Applied Materials, Inc.	675,000	3.90%	1/10/2025	665,908	0.04%
Aptiv plc/Aptiv Corp.	575,000	2.40%	18/2/2025	556,091	0.03%
Arch Capital Finance LLC	450,000	4.01%	15/12/2026	437,107	0.02%
Archer-Daniels-Midland Co.	1,025,000	2.50%	11/8/2026	976,059	0.05%
Ares Capital Corp.	438,000	4.25%	1/3/2025	427,697	0.02%
Ares Capital Corp.	1,235,000	3.25%	15/7/2025	1,183,142	0.07%
Ares Capital Corp.	1,100,000	3.88%	15/1/2026	1,057,385	0.06%
Ares Capital Corp.	925,000	2.15%	15/7/2026	842,892	0.05%
Ares Capital Corp.	280,000	7.00%	15/1/2027	288,257	0.02%
Ares Finance Co. III LLC	400,000	4.13%	30/6/2051	339,497	0.02%
Arizona Public Service Co.	350,000	3.15%	15/5/2025	340,927	0.02%
Arrow Electronics, Inc.	396,000	4.00%	1/4/2025	388,579	0.02%
Arrow Electronics, Inc.	430,000	6.13%	1/3/2026	430,611	0.02%
AT&T, Inc.	305,000	3.88%	15/1/2026	298,863	0.02%
AT&T, Inc.	1,560,000	5.54%	20/2/2026	1,561,104	0.09%
AT&T, Inc.	2,800,000	1.70%	25/3/2026	2,619,580	0.14%
AT&T, Inc.	355,000	2.95%	15/7/2026	338,791	0.02%
Athene Global Funding	800,000	1.72%	7/1/2025	767,366	0.04%
Athene Global Funding	575,000	2.50%	14/1/2025	554,181	0.03%
Athene Global Funding	325,000	2.55%	29/6/2025	308,877	0.02%
Athene Global Funding	425,000	1.45%	8/1/2026	391,362	0.02%
Athene Global Funding	634,000	1.61%	29/6/2026	574,030	0.03%
Athene Global Funding	565,000	1.73%	2/10/2026	509,288	0.03%
Athene Global Funding	450,000	2.95%	12/11/2026	419,118	0.02%
Autodesk, Inc.	300,000	4.38%	15/6/2025	297,799	0.02%
Automatic Data Processing, Inc.	1,010,000	3.38%	15/9/2025	990,385	0.05%
AutoNation, Inc.	450,000	4.50%	1/10/2025	440,867	0.02%
AutoZone, Inc.	400,000	3.25%	15/4/2025	390,635	0.02%
AutoZone, Inc.	380,000	3.63%	15/4/2025	373,133	0.02%
AutoZone, Inc.	408,000	3.13%	21/4/2026	392,566	0.02%
AutoZone, Inc.	440,000	5.05%	15/7/2026	442,380	0.02%
AvalonBay Communities, Inc.	534,000	3.45%	1/6/2025	522,919	0.03%
AvalonBay Communities, Inc.	350,000	3.50%	15/11/2025	340,241	0.02%
AvalonBay Communities, Inc.	519,000	2.95%	11/5/2026	497,979	0.03%
AvalonBay Communities, Inc.	250,000	2.90%	15/10/2026	238,069	0.01%
Avangrid, Inc.	800,000	3.20%	15/4/2025	777,878	0.04%
Aviation Capital Group LLC	375,000	5.50%	15/12/2024	372,904	0.02%
Aviation Capital Group LLC	481,000	4.13%	1/8/2025	466,827	0.03%
Aviation Capital Group LLC	240,000	4.88%	1/10/2025	235,281	0.01%
Aviation Capital Group LLC	725,000	1.95%	30/1/2026	671,640	0.04%
Aviation Capital Group LLC	700,000	1.95%	20/9/2026	634,611	0.04%
Avnet, Inc.	550,000	4.63%	15/4/2026	543,339	0.03%
Bacardi Ltd.	645,000	4.45%	15/5/2025	635,902	0.04%
Bacardi Ltd.	625,000	2.75%	15/7/2026	588,538	0.03%
Bain Capital Specialty Finance, Inc.	300,000	2.95%	10/3/2026	279,178	0.02%
Bain Capital Specialty Finance, Inc.	275,000	2.55%	13/10/2026	248,332	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	550,000	2.06%	15/12/2026	514,483	0.03%
Baltimore Gas & Electric Co.	350,000	2.40%	15/8/2026	330,533	0.02%
Bank of America Corp.	2,300,000	4.00%	22/1/2025	2,268,703	0.13%
Bank of America Corp.	2,425,000	3.95%	21/4/2025	2,384,419	0.13%
Bank of America Corp.	1,650,000	3.88%	1/8/2025	1,626,859	0.09%
Bank of America Corp.	175,000	1.53%	6/12/2025	168,203	0.01%
Bank of America Corp.	1,925,000	3.37%	23/1/2026	1,880,223	0.10%
Bank of America Corp.	1,411,000	2.02%	13/2/2026	1,355,620	0.07%
Bank of America Corp.	1,975,000	4.45%	3/3/2026	1,951,735	0.11%
Bank of America Corp.	2,975,000	3.38%	2/4/2026	2,895,545	0.16%
Bank of America Corp.	2,315,000	3.50%	19/4/2026	2,253,398	0.12%
Bank of America Corp.	3,000,000	1.32%	19/6/2026	2,823,782	0.16%
Bank of America Corp.	2,025,000	4.83%	22/7/2026	2,009,980	0.11%
Bank of America Corp.	375,000	6.22%	15/9/2026	388,369	0.02%
Bank of America Corp.	1,975,000	4.25%	22/10/2026	1,939,503	0.11%
Bank of America Corp.	2,300,000	1.20%	24/10/2026	2,136,273	0.12%
Bank of America Corp.	2,870,000	5.08%	20/1/2027	2,864,933	0.16%
Bank of America Corp.	2,675,000	1.66%	11/3/2027	2,474,645	0.14%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.	2,875,000	3.56%	23/4/2027	2,768,093	0.15%
Bank of America Corp.	5,700,000	1.73%	22/7/2027	5,221,039	0.29%
Bank of America Corp.	1,455,000	5.93%	15/9/2027	1,484,289	0.08%
Bank of America NA	2,060,000	5.65%	18/8/2025	2,086,470	0.12%
Bank of America NA	1,910,000	5.53%	18/8/2026	1,945,309	0.11%
Bank of New York Mellon	475,000	5.15%	22/5/2026	474,883	0.03%
Bank of New York Mellon Corp.	705,000	3.00%	24/2/2025	689,472	0.04%
Bank of New York Mellon Corp.	1,170,000	1.60%	24/4/2025	1,123,188	0.06%
Bank of New York Mellon Corp.	400,000	3.35%	25/4/2025	391,218	0.02%
Bank of New York Mellon Corp.	375,000	3.95%	18/11/2025	368,313	0.02%
Bank of New York Mellon Corp.	700,000	0.75%	28/1/2026	645,227	0.04%
Bank of New York Mellon Corp.	690,000	2.80%	4/5/2026	660,833	0.04%
Bank of New York Mellon Corp.	1,230,000	4.41%	24/7/2026	1,216,992	0.07%
Bank of New York Mellon Corp.	675,000	2.45%	17/8/2026	637,267	0.04%
Bank of New York Mellon Corp.	500,000	1.05%	15/10/2026	452,904	0.02%
Bank of New York Mellon Corp.	1,480,000	4.95%	26/4/2027	1,479,711	0.08%
Bank of Nova Scotia	1,150,000	4.75%	2/2/2026	1,147,948	0.06%
Bank OZK	325,000	2.75%	1/10/2031	263,415	0.01%
BankUnited, Inc.	425,000	4.88%	17/11/2025	414,015	0.02%
Barings BDC, Inc.	100,000	3.30%	23/11/2026	91,265	0.00%
Baxalta, Inc.	768,000	4.00%	23/6/2025	755,502	0.04%
Baxter International, Inc.	825,000	2.60%	15/8/2026	777,637	0.04%
Bayer US Finance LLC	925,000	6.13%	21/11/2026	939,595	0.05%
Berkshire Hathaway Energy Co.	450,000	3.50%	1/2/2025	442,999	0.02%
Berkshire Hathaway Energy Co.	1,250,000	4.05%	15/4/2025	1,235,567	0.07%
Berkshire Hathaway, Inc.	2,300,000	3.13%	15/3/2026	2,235,729	0.12%
Berry Global, Inc.	1,465,000	1.57%	15/1/2026	1,362,339	0.08%
Berry Global, Inc.	1,100,000	4.88%	15/7/2026	1,083,952	0.06%
Biogen, Inc.	1,550,000	4.05%	15/9/2025	1,524,575	0.08%
Black Hills Corp.	300,000	3.95%	15/1/2026	292,603	0.02%
BlackRock TCP Capital Corp.	300,000	2.85%	9/2/2026	280,654	0.02%
Blackstone Private Credit Fund	525,000	2.70%	15/1/2025	506,806	0.03%
Blackstone Private Credit Fund	880,000	4.70%	24/3/2025	864,699	0.05%
Blackstone Private Credit Fund	773,000	7.05%	29/9/2025	787,094	0.04%
Blackstone Private Credit Fund	1,100,000	2.63%	15/12/2026	996,733	0.06%
Blackstone Secured Lending Fund	750,000	3.63%	15/1/2026	716,065	0.04%
Blackstone Secured Lending Fund	625,000	2.75%	16/9/2026	572,495	0.03%
Block Financial LLC	355,000	5.25%	1/10/2025	352,799	0.02%
Blue Owl Capital Corp.	400,000	4.00%	30/3/2025	388,727	0.02%
Blue Owl Capital Corp.	484,000	3.75%	22/7/2025	463,903	0.03%
Blue Owl Capital Corp.	475,000	4.25%	15/1/2026	459,083	0.03%
Blue Owl Capital Corp.	925,000	3.40%	15/7/2026	860,103	0.05%
Blue Owl Capital Corp. II	400,000	8.45%	15/11/2026	412,383	0.02%
Blue Owl Credit Income Corp.	550,000	5.50%	21/3/2025	542,004	0.03%
Blue Owl Credit Income Corp.	330,000	3.13%	23/9/2026	301,235	0.02%
Blue Owl Technology Finance Corp.	800,000	4.75%	15/12/2025	756,387	0.04%
Blue Owl Technology Finance Corp.	355,000	3.75%	17/6/2026	324,650	0.02%
BMW US Capital LLC	610,000	3.25%	1/4/2025	598,460	0.03%
BMW US Capital LLC	700,000	5.30%	11/8/2025	706,338	0.04%
BNSF Funding Trust I	450,000	6.61%	15/12/2025	438,691	0.02%
Boardwalk Pipelines LP	535,000	5.95%	1/6/2026	542,366	0.03%
Boeing Co.	3,345,000	4.88%	1/5/2025	3,329,802	0.18%
Boeing Co.	293,000	2.60%	30/10/2025	280,083	0.02%
Boeing Co.	1,415,000	2.75%	1/2/2026	1,354,489	0.07%
Boeing Co.	5,325,000	2.20%	4/2/2026	5,032,037	0.28%
Boeing Co.	650,000	3.10%	1/5/2026	624,851	0.03%
Boeing Co.	375,000	2.25%	15/6/2026	351,548	0.02%
Booking Holdings, Inc.	550,000	3.65%	15/3/2025	541,633	0.03%
Booking Holdings, Inc.	975,000	3.60%	1/6/2026	956,276	0.05%
BorgWarner, Inc.	350,000	3.38%	15/3/2025	342,503	0.02%
BorgWarner, Inc.	400,000	5.00%	1/10/2025	397,314	0.02%
Boston Properties LP	712,000	3.20%	15/1/2025	691,085	0.04%
Boston Properties LP	1,125,000	3.65%	1/2/2026	1,083,448	0.06%
Boston Properties LP	900,000	2.75%	1/10/2026	834,915	0.05%
Boston Scientific Corp.	600,000	1.90%	1/6/2025	574,588	0.03%
BP Capital Markets America, Inc.	925,000	3.80%	21/9/2025	912,529	0.05%
BP Capital Markets America, Inc.	955,000	3.41%	11/2/2026	932,893	0.05%
BP Capital Markets America, Inc.	1,085,000	3.12%	4/5/2026	1,049,907	0.06%
Brighthouse Financial Global Funding	508,000	1.75%	13/1/2025	485,557	0.03%
Brighthouse Financial Global Funding	475,000	1.55%	24/5/2026	435,111	0.02%
Bristol-Myers Squibb Co.	934,000	0.75%	13/11/2025	871,774	0.05%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bristol-Myers Squibb Co.	1,700,000	3.20%	15/6/2026	1,649,979	0.09%
Brixmor Operating Partnership LP	653,000	3.85%	1/2/2025	639,550	0.04%
Brixmor Operating Partnership LP	580,000	4.13%	15/6/2026	561,494	0.03%
Broadcom Corp./Broadcom Cayman Finance Ltd.	535,000	3.13%	15/1/2025	525,116	0.03%
Broadcom, Inc.	875,000	3.15%	15/11/2025	847,722	0.05%
Broadcom, Inc.	675,000	3.46%	15/9/2026	652,292	0.04%
Broadridge Financial Solutions, Inc.	500,000	3.40%	27/6/2026	482,044	0.03%
Brooklyn Union Gas Co.	425,000	3.41%	10/3/2026	405,884	0.02%
Brown-Forman Corp.	375,000	3.50%	15/4/2025	368,037	0.02%
Bunge Ltd. Finance Corp.	625,000	1.63%	17/8/2025	590,655	0.03%
Bunge Ltd. Finance Corp.	700,000	3.25%	15/8/2026	671,943	0.04%
Burlington Northern Santa Fe LLC	530,000	3.00%	1/4/2025	518,397	0.03%
Burlington Northern Santa Fe LLC	355,000	3.65%	1/9/2025	348,808	0.02%
Burlington Northern Santa Fe LLC	330,000	7.00%	15/12/2025	344,702	0.02%
Camden Property Trust	475,000	5.85%	3/11/2026	489,514	0.03%
Campbell Soup Co.	855,000	3.95%	15/3/2025	841,825	0.05%
Campbell Soup Co.	350,000	3.30%	19/3/2025	341,576	0.02%
Capital One Financial Corp.	925,000	3.20%	5/2/2025	902,957	0.05%
Capital One Financial Corp.	680,000	4.25%	30/4/2025	670,402	0.04%
Capital One Financial Corp.	1,375,000	4.20%	29/10/2025	1,350,009	0.07%
Capital One Financial Corp.	1,203,000	2.64%	3/3/2026	1,152,834	0.06%
Capital One Financial Corp.	1,325,000	4.99%	24/7/2026	1,311,459	0.07%
Capital One Financial Corp.	1,400,000	3.75%	28/7/2026	1,341,043	0.07%
Capital One Financial Corp.	705,000	7.15%	29/10/2027	732,073	0.04%
Capital One Financial Corp.	1,250,000	1.88%	2/11/2027	1,123,984	0.06%
Capital One NA	475,000	2.28%	28/1/2026	457,384	0.03%
Cardinal Health, Inc.	555,000	3.75%	15/9/2025	542,362	0.03%
Cargill, Inc.	450,000	3.50%	22/4/2025	442,271	0.02%
Cargill, Inc.	750,000	4.88%	10/10/2025	753,141	0.04%
Cargill, Inc.	490,000	0.75%	2/2/2026	452,813	0.02%
Cargill, Inc.	610,000	4.50%	24/6/2026	608,469	0.03%
Carrier Global Corp.	1,200,000	2.24%	15/2/2025	1,161,006	0.06%
Carrier Global Corp.	970,000	5.80%	30/11/2025	983,442	0.05%
Caterpillar Financial Services Corp.	25,000	2.15%	8/11/2024	24,383	0.00%
Caterpillar Financial Services Corp.	675,000	4.90%	17/1/2025	675,204	0.04%
Caterpillar Financial Services Corp.	585,000	5.40%	10/3/2025	589,728	0.03%
Caterpillar Financial Services Corp.	1,275,000	3.40%	13/5/2025	1,253,578	0.07%
Caterpillar Financial Services Corp.	545,000	1.45%	15/5/2025	521,159	0.03%
Caterpillar Financial Services Corp.	770,000	5.15%	11/8/2025	775,730	0.04%
Caterpillar Financial Services Corp.	755,000	3.65%	12/8/2025	742,935	0.04%
Caterpillar Financial Services Corp.	1,005,000	0.80%	13/11/2025	938,682	0.05%
Caterpillar Financial Services Corp.	850,000	4.80%	6/1/2026	855,803	0.05%
Caterpillar Financial Services Corp.	691,000	0.90%	2/3/2026	640,597	0.04%
Caterpillar Financial Services Corp.	1,200,000	4.35%	15/5/2026	1,197,557	0.07%
Caterpillar Financial Services Corp.	275,000	2.40%	9/8/2026	261,032	0.01%
Caterpillar Financial Services Corp.	450,000	1.15%	14/9/2026	413,215	0.02%
CBRE Services, Inc.	580,000	4.88%	1/3/2026	579,623	0.03%
CDW LLC/CDW Finance Corp.	525,000	5.50%	1/12/2024	523,001	0.03%
CDW LLC/CDW Finance Corp.	550,000	4.13%	1/5/2025	539,300	0.03%
CDW LLC/CDW Finance Corp.	950,000	2.67%	1/12/2026	889,527	0.05%
Celanese US Holdings LLC	1,007,000	6.05%	15/3/2025	1,012,633	0.06%
Celanese US Holdings LLC	350,000	1.40%	5/8/2026	319,088	0.02%
Cencora, Inc.	575,000	3.25%	1/3/2025	562,773	0.03%
CenterPoint Energy Houston Electric LLC	250,000	2.40%	1/9/2026	235,512	0.01%
CenterPoint Energy, Inc.	475,000	1.45%	1/6/2026	437,452	0.02%
CenterPoint Energy, Inc.	385,000	5.25%	10/8/2026	388,522	0.02%
CF Industries, Inc.	700,000	4.50%	1/12/2026	688,139	0.04%
Charles Schwab Corp.	410,000	3.00%	10/3/2025	399,272	0.02%
Charles Schwab Corp.	575,000	4.20%	24/3/2025	568,414	0.03%
Charles Schwab Corp.	400,000	3.63%	1/4/2025	392,853	0.02%
Charles Schwab Corp.	670,000	3.85%	21/5/2025	657,903	0.04%
Charles Schwab Corp.	400,000	3.45%	13/2/2026	387,623	0.02%
Charles Schwab Corp.	1,175,000	0.90%	11/3/2026	1,077,319	0.06%
Charles Schwab Corp.	975,000	1.15%	13/5/2026	894,098	0.05%
Charles Schwab Corp.	1,075,000	5.88%	24/8/2026	1,102,492	0.06%
Charter Communications Operating LLC/Charter Communications Operating Capital	4,170,000	4.91%	23/7/2025	4,131,094	0.23%
Charter Communications Operating LLC/Charter Communications Operating Capital	1,120,000	6.15%	10/11/2026	1,145,605	0.06%
Cheniere Corpus Christi Holdings LLC	1,325,000	5.88%	31/3/2025	1,328,191	0.07%
Chevron Corp.	2,525,000	1.55%	11/5/2025	2,421,337	0.13%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Chevron Corp.	625,000	3.33%	17/11/2025	612,641	0.03%
Chevron Corp.	2,125,000	2.95%	16/5/2026	2,055,299	0.11%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	630,000	5.13%	1/4/2025	630,176	0.03%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	650,000	3.40%	1/12/2026	624,210	0.03%
Chevron USA, Inc.	800,000	0.69%	12/8/2025	752,275	0.04%
Chubb INA Holdings, Inc.	785,000	3.15%	15/3/2025	767,954	0.04%
Chubb INA Holdings, Inc.	1,525,000	3.35%	3/5/2026	1,484,161	0.08%
Cigna Group	754,000	3.25%	15/4/2025	735,919	0.04%
Cigna Group	2,125,000	4.13%	15/11/2025	2,098,570	0.12%
Cigna Group	1,300,000	4.50%	25/2/2026	1,290,725	0.07%
Cigna Group	760,000	1.25%	15/3/2026	704,516	0.04%
Cigna Group	600,000	5.69%	15/3/2026	600,343	0.03%
Cintas Corp. No 2	500,000	3.45%	1/5/2025	490,630	0.03%
Cisco Systems, Inc.	500,000	3.50%	15/6/2025	493,066	0.03%
Cisco Systems, Inc.	725,000	2.95%	28/2/2026	702,060	0.04%
Cisco Systems, Inc.	1,400,000	2.50%	20/9/2026	1,335,627	0.07%
Citadel Finance LLC	500,000	3.38%	9/3/2026	463,184	0.03%
Citibank NA	1,715,000	5.86%	29/9/2025	1,743,986	0.10%
Citibank NA	2,320,000	5.49%	4/12/2026	2,363,091	0.13%
Citigroup, Inc.	972,000	3.88%	26/3/2025	954,165	0.05%
Citigroup, Inc.	1,355,000	3.30%	27/4/2025	1,324,380	0.07%
Citigroup, Inc.	2,425,000	4.40%	10/6/2025	2,397,547	0.13%
Citigroup, Inc.	1,325,000	5.50%	13/9/2025	1,331,727	0.07%
Citigroup, Inc.	1,880,000	3.70%	12/1/2026	1,836,112	0.10%
Citigroup, Inc.	1,900,000	2.01%	25/1/2026	1,825,639	0.10%
Citigroup, Inc.	1,396,000	4.60%	9/3/2026	1,378,205	0.08%
Citigroup, Inc.	1,700,000	3.29%	17/3/2026	1,655,344	0.09%
Citigroup, Inc.	3,440,000	3.11%	8/4/2026	3,344,809	0.18%
Citigroup, Inc.	1,890,000	3.40%	1/5/2026	1,824,349	0.10%
Citigroup, Inc.	2,669,000	5.61%	29/9/2026	2,688,458	0.15%
Citigroup, Inc.	3,200,000	3.20%	21/10/2026	3,053,347	0.17%
Citigroup, Inc.	1,100,000	4.30%	20/11/2026	1,077,991	0.06%
Citigroup, Inc.	2,320,000	1.12%	28/1/2027	2,132,426	0.12%
Citigroup, Inc.	2,550,000	1.46%	9/6/2027	2,333,737	0.13%
Citizens Bank NA	733,000	2.25%	28/4/2025	700,898	0.04%
Citizens Bank NA	525,000	3.75%	18/2/2026	502,065	0.03%
Citizens Financial Group, Inc.	325,000	4.30%	3/12/2025	316,898	0.02%
Citizens Financial Group, Inc.	550,000	2.85%	27/7/2026	511,839	0.03%
Cleco Corporate Holdings LLC	505,000	3.74%	1/5/2026	487,215	0.03%
CME Group, Inc.	750,000	3.00%	15/3/2025	734,100	0.04%
CMS Energy Corp.	275,000	3.00%	15/5/2026	262,685	0.01%
CNA Financial Corp.	525,000	4.50%	1/3/2026	519,429	0.03%
CNH Industrial Capital LLC	580,000	3.95%	23/5/2025	569,772	0.03%
CNH Industrial Capital LLC	385,000	5.45%	14/10/2025	387,200	0.02%
CNH Industrial Capital LLC	575,000	1.88%	15/1/2026	539,414	0.03%
CNH Industrial Capital LLC	475,000	1.45%	15/7/2026	436,100	0.02%
CNO Financial Group, Inc.	475,000	5.25%	30/5/2025	472,060	0.03%
CNO Global Funding	470,000	1.65%	6/1/2025	449,694	0.02%
CNO Global Funding	525,000	1.75%	7/10/2026	476,472	0.03%
Coca-Cola Consolidated, Inc.	325,000	3.80%	25/11/2025	317,908	0.02%
Colgate-Palmolive Co.	500,000	3.10%	15/8/2025	489,400	0.03%
Colgate-Palmolive Co.	525,000	4.80%	2/3/2026	531,767	0.03%
Colonial Pipeline Co.	425,000	3.75%	1/10/2025	412,219	0.02%
Colorado Interstate Gas Co. LLC/Colorado Interstate Issuing Corp.	300,000	4.15%	15/8/2026	291,613	0.02%
Columbia Pipeline Group, Inc.	1,060,000	4.50%	1/6/2025	1,047,168	0.06%
Columbia Pipelines Holding Co. LLC	330,000	6.06%	15/8/2026	337,729	0.02%
Comcast Corp.	400,000	3.38%	15/2/2025	392,866	0.02%
Comcast Corp.	1,425,000	3.38%	15/8/2025	1,392,771	0.08%
Comcast Corp.	2,909,000	3.95%	15/10/2025	2,871,503	0.16%
Comcast Corp.	665,000	5.25%	7/11/2025	672,499	0.04%
Comcast Corp.	2,050,000	3.15%	1/3/2026	1,990,186	0.11%
Comerica Bank	360,000	4.00%	27/7/2025	348,806	0.02%
CommonSpirit Health	450,000	1.55%	1/10/2025	421,068	0.02%
Commonwealth Edison Co.	475,000	2.55%	15/6/2026	452,417	0.02%
Conagra Brands, Inc.	1,000,000	4.60%	1/11/2025	991,133	0.05%
Conagra Brands, Inc.	455,000	5.30%	1/10/2026	460,480	0.03%
Connecticut Light & Power Co.	330,000	0.75%	1/12/2025	305,852	0.02%
ConocoPhillips Co.	338,000	2.40%	7/3/2025	328,423	0.02%
Constellation Brands, Inc.	860,000	4.40%	15/11/2025	850,215	0.05%
Constellation Brands, Inc.	375,000	4.75%	1/12/2025	373,243	0.02%
Constellation Brands, Inc.	375,000	5.00%	2/2/2026	374,937	0.02%

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Constellation Energy Generation LLC	855,000	3.25%	1/6/2025	830,460	0.05%
Continental Resources, Inc.	750,000	2.27%	15/11/2026	690,509	0.04%
Corebridge Financial, Inc.	1,010,000	3.50%	4/4/2025	985,329	0.05%
Corebridge Global Funding	485,000	0.90%	22/9/2025	450,948	0.02%
Corebridge Global Funding	500,000	5.75%	2/7/2026	506,275	0.03%
Corporate Office Properties LP	350,000	2.25%	15/3/2026	326,828	0.02%
Cox Communications, Inc.	714,000	3.85%	1/2/2025	700,906	0.04%
Cox Communications, Inc.	950,000	3.35%	15/9/2026	910,701	0.05%
CRH America, Inc.	1,325,000	3.88%	18/5/2025	1,300,837	0.07%
Crown Castle, Inc.	500,000	1.35%	15/7/2025	472,127	0.03%
Crown Castle, Inc.	900,000	4.45%	15/2/2026	886,648	0.05%
Crown Castle, Inc.	775,000	3.70%	15/6/2026	748,848	0.04%
Crown Castle, Inc.	975,000	1.05%	15/7/2026	880,403	0.05%
CSX Corp.	605,000	3.35%	1/11/2025	590,169	0.03%
CSX Corp.	650,000	2.60%	1/11/2026	618,843	0.03%
CubeSmart LP	325,000	4.00%	15/11/2025	317,163	0.02%
CubeSmart LP	350,000	3.13%	1/9/2026	332,153	0.02%
Cummins, Inc.	455,000	0.75%	1/9/2025	426,573	0.02%
CVS Health Corp.	900,000	4.10%	25/3/2025	891,384	0.05%
CVS Health Corp.	2,750,000	3.88%	20/7/2025	2,700,953	0.15%
CVS Health Corp.	1,450,000	5.00%	20/2/2026	1,456,463	0.08%
CVS Health Corp.	1,675,000	2.88%	1/6/2026	1,600,591	0.09%
CVS Health Corp.	900,000	3.00%	15/8/2026	860,741	0.05%
Daimler Truck Finance North America LLC	930,000	1.63%	13/12/2024	896,633	0.05%
Daimler Truck Finance North America LLC	655,000	5.20%	17/1/2025	654,712	0.04%
Daimler Truck Finance North America LLC	669,000	3.50%	7/4/2025	654,949	0.04%
Daimler Truck Finance North America LLC	625,000	5.15%	16/1/2026	626,883	0.03%
Daimler Truck Finance North America LLC	900,000	2.00%	14/12/2026	828,421	0.05%
Danaher Corp.	505,000	3.35%	15/9/2025	493,748	0.03%
DCP Midstream Operating LP	804,000	5.38%	15/7/2025	804,858	0.04%
Deere & Co.	691,000	2.75%	15/4/2025	673,965	0.04%
Dell International LLC/EMC Corp.	960,000	5.85%	15/7/2025	969,891	0.05%
Dell International LLC/EMC Corp.	3,250,000	6.02%	15/6/2026	3,325,877	0.18%
Dell International LLC/EMC Corp.	1,725,000	4.90%	1/10/2026	1,727,790	0.10%
Delta Air Lines, Inc.	1,375,000	7.00%	1/5/2025	1,399,650	0.08%
Delta Air Lines, Inc./SkyMiles IP Ltd.	515,325	4.50%	20/10/2025	508,068	0.03%
Devon Energy Corp.	500,000	5.85%	15/12/2025	505,782	0.03%
Diamondback Energy, Inc.	750,000	3.25%	1/12/2026	727,655	0.04%
Discover Bank	375,000	4.25%	13/3/2026	363,917	0.02%
Discover Bank	1,025,000	3.45%	27/7/2026	969,716	0.05%
Discover Financial Services	475,000	3.75%	4/3/2025	464,070	0.03%
Discover Financial Services	550,000	4.50%	30/1/2026	542,486	0.03%
Discovery Communications LLC	393,000	3.45%	15/3/2025	382,986	0.02%
Discovery Communications LLC	503,000	3.95%	15/6/2025	491,289	0.03%
Discovery Communications LLC	625,000	4.90%	11/3/2026	623,539	0.03%
Dollar General Corp.	475,000	4.15%	1/11/2025	467,371	0.03%
Dollar Tree, Inc.	975,000	4.00%	15/5/2025	957,708	0.05%
Dominion Energy, Inc.	450,000	3.30%	15/3/2025	439,441	0.02%
Dominion Energy, Inc.	725,000	3.90%	1/10/2025	711,562	0.04%
Dominion Energy, Inc.	550,000	1.45%	15/4/2026	509,821	0.03%
Dominion Energy, Inc.	300,000	2.85%	15/8/2026	282,864	0.02%
Dover Corp.	405,000	3.15%	15/11/2025	391,896	0.02%
DR Horton, Inc.	475,000	2.60%	15/10/2025	455,511	0.03%
DR Horton, Inc.	550,000	1.30%	15/10/2026	501,521	0.03%
Drawbridge Special Opportunities Fund LP/Drawbridge Special Opportunities Finance	475,000	3.88%	15/2/2026	435,930	0.02%
DTE Electric Co.	380,000	3.38%	1/3/2025	373,241	0.02%
DTE Energy Co.	797,000	1.05%	1/6/2025	751,158	0.04%
DTE Energy Co.	575,000	2.85%	1/10/2026	543,560	0.03%
Duke Energy Carolinas LLC	550,000	2.95%	1/12/2026	531,187	0.03%
Duke Energy Corp.	600,000	0.90%	15/9/2025	559,522	0.03%
Duke Energy Corp.	479,000	5.00%	8/12/2025	480,648	0.03%
Duke Energy Corp.	1,450,000	2.65%	1/9/2026	1,375,951	0.08%
Duke Energy Progress LLC	525,000	3.25%	15/8/2025	512,909	0.03%
DuPont de Nemours, Inc.	1,750,000	4.49%	15/11/2025	1,739,030	0.10%
DXC Technology Co.	650,000	1.80%	15/9/2026	592,952	0.03%
East Ohio Gas Co.	550,000	1.30%	15/6/2025	520,132	0.03%
Eastman Chemical Co.	725,000	3.80%	15/3/2025	712,609	0.04%
eBay, Inc.	800,000	1.90%	11/3/2025	769,357	0.04%
eBay, Inc.	380,000	5.90%	22/11/2025	386,524	0.02%
eBay, Inc.	725,000	1.40%	10/5/2026	671,668	0.04%

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Ecolab, Inc.	725,000	2.70%	1/11/2026	694,322	0.04%
Edison International	413,000	4.95%	15/4/2025	410,186	0.02%
Edison International	399,000	4.70%	15/8/2025	394,230	0.02%
EIDP, Inc.	580,000	1.70%	15/7/2025	550,577	0.03%
EIDP, Inc.	575,000	4.50%	15/5/2026	573,334	0.03%
Electronic Arts, Inc.	372,000	4.80%	1/3/2026	372,648	0.02%
Elevance Health, Inc.	1,243,000	2.38%	15/1/2025	1,207,910	0.07%
Elevance Health, Inc.	485,000	5.35%	15/10/2025	488,565	0.03%
Elevance Health, Inc.	410,000	4.90%	8/2/2026	409,380	0.02%
Elevance Health, Inc.	650,000	1.50%	15/3/2026	606,418	0.03%
Eli Lilly & Co.	455,000	2.75%	1/6/2025	442,948	0.02%
Emerson Electric Co.	530,000	3.15%	1/6/2025	518,427	0.03%
Emerson Electric Co.	775,000	0.88%	15/10/2026	703,292	0.04%
Enact Holdings, Inc.	725,000	6.50%	15/8/2025	723,193	0.04%
Enbridge Energy Partners LP	505,000	5.88%	15/10/2025	510,500	0.03%
Energy Transfer LP	1,055,000	4.05%	15/3/2025	1,038,466	0.06%
Energy Transfer LP	1,005,000	2.90%	15/5/2025	974,611	0.05%
Energy Transfer LP	389,000	5.95%	1/12/2025	393,420	0.02%
Energy Transfer LP	925,000	4.75%	15/1/2026	918,655	0.05%
Energy Transfer LP	524,000	3.90%	15/7/2026	509,388	0.03%
Energy Transfer LP	850,000	6.05%	1/12/2026	873,877	0.05%
Enstar Finance LLC	350,000	5.75%	1/9/2040	330,666	0.02%
Entergy Arkansas LLC	630,000	3.50%	1/4/2026	612,809	0.03%
Entergy Corp.	746,000	0.90%	15/9/2025	694,605	0.04%
Entergy Corp.	700,000	2.95%	1/9/2026	665,174	0.04%
Entergy Louisiana LLC	450,000	2.40%	1/10/2026	421,395	0.02%
Enterprise Products Operating LLC	1,080,000	3.75%	15/2/2025	1,065,773	0.06%
Enterprise Products Operating LLC	630,000	5.05%	10/1/2026	636,122	0.04%
Enterprise Products Operating LLC	930,000	3.70%	15/2/2026	916,752	0.05%
EOG Resources, Inc.	500,000	3.15%	1/4/2025	490,040	0.03%
EOG Resources, Inc.	706,000	4.15%	15/1/2026	699,453	0.04%
EPR Properties	250,000	4.50%	1/4/2025	246,206	0.01%
EQT Corp.	557,000	6.13%	1/2/2025	558,881	0.03%
EQT Corp.	350,000	3.13%	15/5/2026	332,122	0.02%
Equifax, Inc.	439,000	2.60%	15/12/2025	418,811	0.02%
Equinix, Inc.	503,000	1.25%	15/7/2025	473,647	0.03%
Equinix, Inc.	669,000	1.00%	15/9/2025	624,636	0.03%
Equinix, Inc.	725,000	1.45%	15/5/2026	669,890	0.04%
Equinix, Inc.	550,000	2.90%	18/11/2026	523,244	0.03%
Equitable Financial Life Global Funding	671,000	1.40%	7/7/2025	632,111	0.03%
Equitable Financial Life Global Funding	450,000	5.50%	2/12/2025	450,215	0.02%
Equitable Financial Life Global Funding	430,000	1.00%	9/1/2026	394,025	0.02%
Equitable Financial Life Global Funding	525,000	1.30%	12/7/2026	473,540	0.03%
Equitable Financial Life Global Funding	450,000	1.70%	12/11/2026	406,413	0.02%
ERAC USA Finance LLC	805,000	3.80%	1/11/2025	785,597	0.04%
ERAC USA Finance LLC	550,000	3.30%	1/12/2026	527,441	0.03%
ERP Operating LP	500,000	3.38%	1/6/2025	489,216	0.03%
ERP Operating LP	450,000	2.85%	1/11/2026	427,509	0.02%
Essex Portfolio LP	525,000	3.50%	1/4/2025	513,926	0.03%
Essex Portfolio LP	500,000	3.38%	15/4/2026	482,318	0.03%
Evergy Kansas Central, Inc.	375,000	2.55%	1/7/2026	355,305	0.02%
Evergy Metro, Inc.	380,000	3.65%	15/8/2025	371,371	0.02%
Eversource Energy	285,000	3.15%	15/1/2025	277,980	0.02%
Eversource Energy	300,000	0.80%	15/8/2025	279,597	0.02%
Eversource Energy	450,000	4.75%	15/5/2026	447,719	0.02%
Eversource Energy	325,000	1.40%	15/8/2026	296,453	0.02%
Exelon Corp.	800,000	3.95%	15/6/2025	786,576	0.04%
Exelon Corp.	650,000	3.40%	15/4/2026	629,591	0.03%
Expedia Group, Inc.	1,075,000	6.25%	1/5/2025	1,084,029	0.06%
Expedia Group, Inc.	655,000	5.00%	15/2/2026	655,160	0.04%
Extra Space Storage LP	575,000	3.50%	1/7/2026	553,409	0.03%
Exxon Mobil Corp.	1,615,000	2.71%	6/3/2025	1,578,222	0.09%
Exxon Mobil Corp.	2,605,000	2.99%	19/3/2025	2,552,164	0.14%
Exxon Mobil Corp.	2,475,000	3.04%	1/3/2026	2,403,832	0.13%
Exxon Mobil Corp.	975,000	2.28%	16/8/2026	928,120	0.05%
F&G Global Funding	325,000	5.15%	7/7/2025	320,444	0.02%
F&G Global Funding	800,000	1.75%	30/6/2026	723,311	0.04%
Federal Realty OP LP	513,000	1.25%	15/2/2026	473,458	0.03%
FedEx Corp.	675,000	3.25%	1/4/2026	652,941	0.04%
Fidelity & Guaranty Life Holdings, Inc.	600,000	5.50%	1/5/2025	592,901	0.03%
Fidelity National Information Services, Inc.	750,000	4.50%	15/7/2025	743,140	0.04%

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Fidelity National Information Services, Inc.	1,155,000	1.15%	1/3/2026	1,067,664	0.06%
Fifth Third Bancorp	750,000	2.38%	28/1/2025	725,624	0.04%
Fifth Third Bancorp	500,000	1.71%	1/11/2027	450,386	0.02%
Fifth Third Bank NA	750,000	3.95%	28/7/2025	734,042	0.04%
Fifth Third Bank NA	730,000	3.85%	15/3/2026	701,255	0.04%
First Citizens BancShares, Inc.	290,000	3.38%	15/3/2030	274,162	0.02%
First Horizon Corp.	335,000	4.00%	26/5/2025	325,172	0.02%
FirstEnergy Transmission LLC	575,000	4.35%	15/1/2025	564,323	0.03%
Fiserv, Inc.	879,000	3.85%	1/6/2025	863,244	0.05%
Fiserv, Inc.	1,900,000	3.20%	1/7/2026	1,828,841	0.10%
Flex Ltd.	683,000	4.75%	15/6/2025	674,026	0.04%
Flex Ltd.	605,000	3.75%	1/2/2026	585,828	0.03%
Florida Gas Transmission Co. LLC	550,000	4.35%	15/7/2025	540,699	0.03%
Florida Power & Light Co.	1,092,000	2.85%	1/4/2025	1,066,098	0.06%
Florida Power & Light Co.	500,000	3.13%	1/12/2025	486,351	0.03%
Florida Power & Light Co.	500,000	4.45%	15/5/2026	500,499	0.03%
Flowers Foods, Inc.	375,000	3.50%	1/10/2026	359,328	0.02%
FMC Corp.	450,000	5.15%	18/5/2026	449,529	0.02%
FMC Corp.	450,000	3.20%	1/10/2026	425,957	0.02%
FNB Corp.	350,000	5.15%	25/8/2025	345,581	0.02%
Ford Motor Co.	1,450,000	4.35%	8/12/2026	1,413,558	0.08%
Ford Motor Credit Co. LLC	1,175,000	2.30%	10/2/2025	1,130,196	0.06%
Ford Motor Credit Co. LLC	550,000	4.69%	9/6/2025	539,944	0.03%
Ford Motor Credit Co. LLC	1,750,000	5.13%	16/6/2025	1,728,929	0.10%
Ford Motor Credit Co. LLC	1,350,000	4.13%	4/8/2025	1,312,492	0.07%
Ford Motor Credit Co. LLC	2,000,000	3.38%	13/11/2025	1,913,222	0.11%
Ford Motor Credit Co. LLC	1,250,000	4.39%	8/1/2026	1,215,268	0.07%
Ford Motor Credit Co. LLC	1,225,000	6.95%	6/3/2026	1,255,134	0.07%
Ford Motor Credit Co. LLC	850,000	6.95%	10/6/2026	872,112	0.05%
Ford Motor Credit Co. LLC	725,000	4.54%	1/8/2026	702,701	0.04%
Ford Motor Credit Co. LLC	1,450,000	2.70%	10/8/2026	1,343,284	0.07%
Fortinet, Inc.	478,000	1.00%	15/3/2026	438,164	0.02%
Fortive Corp.	885,000	3.15%	15/6/2026	850,458	0.05%
Fortune Brands Innovations, Inc.	530,000	4.00%	15/6/2025	521,384	0.03%
Fox Corp.	600,000	3.05%	7/4/2025	584,209	0.03%
Franklin Resources, Inc.	400,000	2.85%	30/3/2025	389,261	0.02%
FS KKR Capital Corp.	531,000	4.13%	1/2/2025	517,202	0.03%
FS KKR Capital Corp.	425,000	4.25%	14/2/2025	412,961	0.02%
FS KKR Capital Corp.	925,000	3.40%	15/1/2026	875,581	0.05%
GA Global Funding Trust	700,000	3.85%	11/4/2025	685,716	0.04%
GA Global Funding Trust	575,000	1.63%	15/1/2026	528,902	0.03%
GATX Corp.	275,000	3.25%	30/3/2025	267,645	0.01%
GATX Corp.	300,000	3.25%	15/9/2026	286,186	0.02%
GE Capital International Funding Co. Unlimited Co.	250,000	3.37%	15/11/2025	242,564	0.01%
GE HealthCare Technologies, Inc.	1,675,000	5.60%	15/11/2025	1,689,777	0.09%
General Dynamics Corp.	790,000	3.25%	1/4/2025	774,530	0.04%
General Dynamics Corp.	725,000	3.50%	15/5/2025	712,519	0.04%
General Dynamics Corp.	415,000	1.15%	1/6/2026	383,981	0.02%
General Dynamics Corp.	450,000	2.13%	15/8/2026	424,457	0.02%
General Mills, Inc.	800,000	4.00%	17/4/2025	790,388	0.04%
General Mills, Inc.	400,000	5.24%	18/11/2025	400,034	0.02%
General Motors Co.	450,000	4.00%	1/4/2025	442,275	0.02%
General Motors Co.	2,000,000	6.13%	1/10/2025	2,025,836	0.11%
General Motors Financial Co., Inc.	50,000	3.50%	7/11/2024	49,060	0.00%
General Motors Financial Co., Inc.	250,000	4.00%	15/1/2025	245,910	0.01%
General Motors Financial Co., Inc.	1,225,000	2.90%	26/2/2025	1,189,117	0.07%
General Motors Financial Co., Inc.	1,025,000	3.80%	7/4/2025	1,004,415	0.06%
General Motors Financial Co., Inc.	1,031,000	4.35%	9/4/2025	1,016,396	0.06%
General Motors Financial Co., Inc.	1,175,000	2.75%	20/6/2025	1,130,844	0.06%
General Motors Financial Co., Inc.	775,000	4.30%	13/7/2025	762,447	0.04%
General Motors Financial Co., Inc.	1,828,000	6.05%	10/10/2025	1,851,540	0.10%
General Motors Financial Co., Inc.	1,469,000	1.25%	8/1/2026	1,359,421	0.08%
General Motors Financial Co., Inc.	1,275,000	5.25%	1/3/2026	1,276,083	0.07%
General Motors Financial Co., Inc.	1,570,000	5.40%	6/4/2026	1,580,888	0.09%
General Motors Financial Co., Inc.	1,225,000	1.50%	10/6/2026	1,123,133	0.06%
General Motors Financial Co., Inc.	700,000	4.00%	6/10/2026	681,194	0.04%
Genpact Luxembourg Sarl	200,000	3.38%	1/12/2024	194,810	0.01%
Genpact Luxembourg Sarl/Genpact USA, Inc.	325,000	1.75%	10/4/2026	301,918	0.02%
Genuine Parts Co.	450,000	1.75%	1/2/2025	432,673	0.02%
Georgia Power Co.	275,000	3.25%	1/4/2026	264,466	0.01%
Georgia-Pacific LLC	904,000	3.60%	1/3/2025	888,203	0.05%

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Georgia-Pacific LLC	860,000	1.75%	30/9/2025	813,884	0.04%
Georgia-Pacific LLC	825,000	0.95%	15/5/2026	754,962	0.04%
Gilead Sciences, Inc.	1,740,000	3.50%	1/2/2025	1,712,767	0.09%
Gilead Sciences, Inc.	2,575,000	3.65%	1/3/2026	2,523,313	0.14%
Global Payments, Inc.	1,055,000	2.65%	15/2/2025	1,022,501	0.06%
Global Payments, Inc.	1,045,000	1.20%	1/3/2026	960,225	0.05%
Global Payments, Inc.	710,000	4.80%	1/4/2026	704,059	0.04%
GLP Capital LP/GLP Financing II, Inc.	775,000	5.25%	1/6/2025	772,849	0.04%
GLP Capital LP/GLP Financing II, Inc.	925,000	5.38%	15/4/2026	920,811	0.05%
Goldman Sachs BDC, Inc.	380,000	3.75%	10/2/2025	371,860	0.02%
Goldman Sachs BDC, Inc.	450,000	2.88%	15/1/2026	427,519	0.02%
Goldman Sachs Group, Inc.	2,410,000	3.50%	23/1/2025	2,363,702	0.13%
Goldman Sachs Group, Inc.	3,300,000	3.50%	1/4/2025	3,228,891	0.18%
Goldman Sachs Group, Inc.	2,135,000	3.75%	22/5/2025	2,094,504	0.12%
Goldman Sachs Group, Inc.	1,925,000	4.25%	21/10/2025	1,889,634	0.10%
Goldman Sachs Group, Inc.	811,000	0.86%	12/2/2026	769,196	0.04%
Goldman Sachs Group, Inc.	1,675,000	3.75%	25/2/2026	1,636,808	0.09%
Goldman Sachs Group, Inc.	2,225,000	5.80%	10/8/2026	2,247,786	0.12%
Goldman Sachs Group, Inc.	2,550,000	3.50%	16/11/2026	2,456,758	0.14%
Goldman Sachs Group, Inc.	2,200,000	1.09%	9/12/2026	2,026,821	0.11%
Goldman Sachs Group, Inc.	2,980,000	1.43%	9/3/2027	2,747,097	0.15%
Goldman Sachs Group, Inc.	675,000	4.39%	15/6/2027	664,404	0.04%
Goldman Sachs Group, Inc.	2,600,000	1.54%	10/9/2027	2,358,308	0.13%
Goldman Sachs Group, Inc.	4,100,000	1.95%	21/10/2027	3,750,754	0.21%
Golub Capital BDC, Inc.	550,000	2.50%	24/8/2026	498,793	0.03%
Graphic Packaging International LLC	375,000	1.51%	15/4/2026	341,090	0.02%
Gray Oak Pipeline LLC	550,000	2.60%	15/10/2025	521,610	0.03%
Guardian Life Global Funding	385,000	1.10%	23/6/2025	363,333	0.02%
Guardian Life Global Funding	425,000	0.88%	10/12/2025	393,076	0.02%
Guardian Life Global Funding	275,000	1.25%	13/5/2026	252,827	0.01%
Gulfstream Natural Gas System LLC	580,000	4.60%	15/9/2025	569,079	0.03%
Gulfstream Natural Gas System LLC	300,000	6.19%	1/11/2025	301,863	0.02%
GXO Logistics, Inc.	450,000	1.65%	15/7/2026	406,735	0.02%
Haleon UK Capital plc	1,400,000	3.13%	24/3/2025	1,367,070	0.08%
Halliburton Co.	375,000	3.80%	15/11/2025	367,715	0.02%
Hanover Insurance Group, Inc.	325,000	4.50%	15/4/2026	319,138	0.02%
Harley-Davidson Financial Services, Inc.	725,000	3.35%	8/6/2025	699,747	0.04%
Harley-Davidson, Inc.	450,000	3.50%	28/7/2025	436,977	0.02%
Harman International Industries, Inc.	440,000	4.15%	15/5/2025	433,246	0.02%
Hasbro, Inc.	625,000	3.55%	19/11/2026	592,702	0.03%
HCA, Inc.	2,475,000	5.38%	1/2/2025	2,473,984	0.14%
HCA, Inc.	1,457,000	5.25%	15/4/2025	1,456,832	0.08%
HCA, Inc.	1,580,000	5.88%	15/2/2026	1,594,714	0.09%
HCA, Inc.	1,430,000	5.25%	15/6/2026	1,437,275	0.08%
HCA, Inc.	975,000	5.38%	1/9/2026	979,979	0.05%
Health Care Service Corp. A Mutual Legal Reserve Co.	480,000	1.50%	1/6/2025	455,871	0.03%
Healthcare Realty Holdings LP	565,000	3.50%	1/8/2026	539,665	0.03%
Healthpeak OP LLC	325,000	3.40%	1/2/2025	317,292	0.02%
Healthpeak OP LLC	425,000	4.00%	1/6/2025	416,967	0.02%
Healthpeak OP LLC	575,000	3.25%	15/7/2026	552,922	0.03%
Hercules Capital, Inc.	300,000	2.63%	16/9/2026	270,405	0.01%
Hershey Co.	350,000	0.90%	1/6/2025	331,817	0.02%
Hershey Co.	250,000	3.20%	21/8/2025	244,658	0.01%
Hershey Co.	625,000	2.30%	15/8/2026	593,193	0.03%
Hewlett Packard Enterprise Co.	2,430,000	4.90%	15/10/2025	2,421,502	0.13%
Hewlett Packard Enterprise Co.	725,000	1.75%	1/4/2026	675,119	0.04%
Hewlett Packard Enterprise Co.	375,000	6.10%	1/4/2026	375,437	0.02%
Hexcel Corp.	350,000	4.95%	15/8/2025	347,042	0.02%
HF Sinclair Corp.	700,000	5.88%	1/4/2026	707,268	0.04%
Highmark, Inc.	530,000	1.45%	10/5/2026	484,323	0.03%
Home Depot, Inc.	500,000	2.70%	15/4/2025	488,055	0.03%
Home Depot, Inc.	450,000	5.13%	30/4/2025	452,606	0.02%
Home Depot, Inc.	900,000	3.35%	15/9/2025	882,937	0.05%
Home Depot, Inc.	696,000	4.00%	15/9/2025	689,931	0.04%
Home Depot, Inc.	1,220,000	3.00%	1/4/2026	1,182,941	0.07%
Home Depot, Inc.	905,000	2.13%	15/9/2026	852,243	0.05%
Home Depot, Inc.	710,000	4.95%	30/9/2026	720,029	0.04%
Honeywell International, Inc.	1,205,000	1.35%	1/6/2025	1,150,681	0.06%
Honeywell International, Inc.	1,475,000	2.50%	1/11/2026	1,405,140	0.08%
Host Hotels & Resorts LP	525,000	4.00%	15/6/2025	512,826	0.03%
Host Hotels & Resorts LP	525,000	4.50%	1/2/2026	515,344	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Howmet Aerospace, Inc.	250,000	6.88%	1/5/2025	253,563	0.01%
HP, Inc.	1,125,000	2.20%	17/6/2025	1,078,049	0.06%
HP, Inc.	525,000	1.45%	17/6/2026	483,442	0.03%
HSBC USA, Inc.	1,340,000	5.63%	17/3/2025	1,347,358	0.07%
Hubbell, Inc.	400,000	3.35%	1/3/2026	387,409	0.02%
Humana, Inc.	600,000	4.50%	1/4/2025	595,572	0.03%
Humana, Inc.	450,000	5.70%	13/3/2026	450,356	0.02%
Huntington Bancshares, Inc.	475,000	4.00%	15/5/2025	465,432	0.03%
Huntington Ingalls Industries, Inc.	460,000	3.84%	1/5/2025	450,484	0.02%
Hyatt Hotels Corp.	471,000	5.38%	23/4/2025	471,401	0.03%
Hyatt Hotels Corp.	405,000	4.85%	15/3/2026	401,730	0.02%
Illinois Tool Works, Inc.	900,000	2.65%	15/11/2026	859,423	0.05%
Illumina, Inc.	475,000	5.80%	12/12/2025	478,332	0.03%
Infor, Inc.	575,000	1.75%	15/7/2025	542,763	0.03%
Ingredion, Inc.	450,000	3.20%	1/10/2026	430,623	0.02%
Intel Corp.	1,450,000	3.40%	25/3/2025	1,425,670	0.08%
Intel Corp.	2,150,000	3.70%	29/7/2025	2,116,072	0.12%
Intel Corp.	1,550,000	4.88%	10/2/2026	1,561,521	0.09%
Intel Corp.	925,000	2.60%	19/5/2026	885,381	0.05%
Intercontinental Exchange, Inc.	1,239,000	3.65%	23/5/2025	1,215,380	0.07%
Intercontinental Exchange, Inc.	1,150,000	3.75%	1/12/2025	1,129,910	0.06%
International Business Machines Corp.	1,000,000	4.00%	27/7/2025	989,432	0.05%
International Business Machines Corp.	575,000	7.00%	30/10/2025	599,197	0.03%
International Business Machines Corp.	820,000	4.50%	6/2/2026	817,347	0.05%
International Business Machines Corp.	1,300,000	3.45%	19/2/2026	1,266,793	0.07%
International Business Machines Corp.	2,925,000	3.30%	15/5/2026	2,841,151	0.16%
International Flavors & Fragrances, Inc.	1,050,000	1.23%	1/10/2025	971,856	0.05%
Intuit, Inc.	550,000	0.95%	15/7/2025	518,303	0.03%
Intuit, Inc.	730,000	5.25%	15/9/2026	744,616	0.04%
Invesco Finance plc	575,000	3.75%	15/1/2026	560,016	0.03%
ITC Holdings Corp.	400,000	3.25%	30/6/2026	384,665	0.02%
Jabil, Inc.	500,000	1.70%	15/4/2026	462,952	0.03%
Jackson National Life Global Funding	675,000	1.75%	12/1/2025	646,421	0.04%
Jackson National Life Global Funding	500,000	3.88%	11/6/2025	485,405	0.03%
Jackson National Life Global Funding	525,000	5.50%	9/1/2026	524,203	0.03%
Jackson National Life Global Funding	543,000	3.05%	29/4/2026	512,433	0.03%
Janus Henderson US Holdings, Inc.	330,000	4.88%	1/8/2025	326,373	0.02%
JB Hunt Transport Services, Inc.	650,000	3.88%	1/3/2026	636,076	0.04%
Jersey Central Power & Light Co.	625,000	4.30%	15/1/2026	611,686	0.03%
JM Smucker Co.	925,000	3.50%	15/3/2025	907,464	0.05%
John Deere Capital Corp.	500,000	2.05%	9/1/2025	486,158	0.03%
John Deere Capital Corp.	710,000	1.25%	10/1/2025	684,830	0.04%
John Deere Capital Corp.	430,000	5.15%	3/3/2025	432,465	0.02%
John Deere Capital Corp.	425,000	2.13%	7/3/2025	411,879	0.02%
John Deere Capital Corp.	850,000	3.45%	13/3/2025	837,087	0.05%
John Deere Capital Corp.	1,000,000	3.40%	6/6/2025	984,039	0.05%
John Deere Capital Corp.	600,000	4.95%	6/6/2025	602,457	0.03%
John Deere Capital Corp.	675,000	4.05%	8/9/2025	669,060	0.04%
John Deere Capital Corp.	300,000	5.30%	8/9/2025	304,037	0.02%
John Deere Capital Corp.	275,000	3.40%	11/9/2025	269,580	0.01%
John Deere Capital Corp.	1,275,000	4.80%	9/1/2026	1,281,946	0.07%
John Deere Capital Corp.	825,000	0.70%	15/1/2026	765,032	0.04%
John Deere Capital Corp.	580,000	5.05%	3/3/2026	588,684	0.03%
John Deere Capital Corp.	550,000	4.75%	8/6/2026	553,934	0.03%
John Deere Capital Corp.	450,000	2.65%	10/6/2026	430,808	0.02%
John Deere Capital Corp.	500,000	1.05%	17/6/2026	460,611	0.03%
John Deere Capital Corp.	550,000	5.15%	8/9/2026	560,275	0.03%
John Deere Capital Corp.	425,000	2.25%	14/9/2026	401,742	0.02%
John Deere Capital Corp.	375,000	1.30%	13/10/2026	344,875	0.02%
Johnson & Johnson	620,000	2.63%	15/1/2025	606,747	0.03%
Johnson & Johnson	948,000	0.55%	1/9/2025	888,588	0.05%
Johnson & Johnson	1,844,000	2.45%	1/3/2026	1,772,912	0.10%
Johnson Controls International plc	480,000	3.90%	14/2/2026	469,048	0.03%
JPMorgan Chase & Co.	2,550,000	3.13%	23/1/2025	2,497,563	0.14%
JPMorgan Chase & Co.	2,400,000	3.90%	15/7/2025	2,365,134	0.13%
JPMorgan Chase & Co.	300,000	7.75%	15/7/2025	312,586	0.02%
JPMorgan Chase & Co.	1,125,000	1.56%	10/12/2025	1,083,159	0.06%
JPMorgan Chase & Co.	1,500,000	2.60%	24/2/2026	1,452,898	0.08%
JPMorgan Chase & Co.	2,100,000	2.01%	13/3/2026	2,017,508	0.11%
JPMorgan Chase & Co.	2,355,000	3.30%	1/4/2026	2,278,340	0.13%
JPMorgan Chase & Co.	3,365,000	2.08%	22/4/2026	3,224,798	0.18%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMorgan Chase & Co.	2,975,000	4.08%	26/4/2026	2,927,632	0.16%
JPMorgan Chase & Co.	1,655,000	3.20%	15/6/2026	1,597,402	0.09%
JPMorgan Chase & Co.	3,025,000	2.95%	1/10/2026	2,884,443	0.16%
JPMorgan Chase & Co.	425,000	7.63%	15/10/2026	457,027	0.03%
JPMorgan Chase & Co.	2,675,000	1.05%	19/11/2026	2,476,998	0.14%
JPMorgan Chase & Co.	1,900,000	4.13%	15/12/2026	1,863,200	0.10%
JPMorgan Chase & Co.	1,950,000	3.96%	29/1/2027	1,904,891	0.11%
JPMorgan Chase & Co.	1,875,000	1.04%	4/2/2027	1,722,476	0.10%
JPMorgan Chase & Co.	3,265,000	1.58%	22/4/2027	3,013,025	0.17%
JPMorgan Chase & Co.	2,700,000	1.47%	22/9/2027	2,445,964	0.14%
JPMorgan Chase & Co.	2,000,000	6.07%	22/10/2027	2,057,774	0.11%
JPMorgan Chase Bank NA	2,600,000	5.11%	8/12/2026	2,624,540	0.15%
Juniper Networks, Inc.	400,000	1.20%	10/12/2025	370,639	0.02%
Kellanova	725,000	3.25%	1/4/2026	702,940	0.04%
Kemper Corp.	450,000	4.35%	15/2/2025	440,383	0.02%
Kenvue, Inc.	800,000	5.50%	22/3/2025	806,728	0.04%
Kenvue, Inc.	777,000	5.35%	22/3/2026	790,302	0.04%
Keurig Dr Pepper, Inc.	575,000	4.42%	25/5/2025	569,244	0.03%
Keurig Dr Pepper, Inc.	480,000	3.40%	15/11/2025	466,705	0.03%
Keurig Dr Pepper, Inc.	375,000	2.55%	15/9/2026	354,298	0.02%
KeyBank NA	693,000	3.30%	1/6/2025	666,774	0.04%
KeyBank NA	1,230,000	4.15%	8/8/2025	1,193,555	0.07%
KeyBank NA	535,000	4.70%	26/1/2026	522,000	0.03%
KeyBank NA	625,000	3.40%	20/5/2026	587,784	0.03%
KeyCorp	401,000	4.15%	29/10/2025	391,251	0.02%
KeySpan Gas East Corp.	605,000	2.74%	15/8/2026	563,662	0.03%
Kilroy Realty LP	686,000	4.38%	1/10/2025	667,829	0.04%
Kimberly-Clark Corp.	297,000	3.05%	15/8/2025	289,436	0.02%
Kimberly-Clark Corp.	375,000	2.75%	15/2/2026	362,477	0.02%
Kimco Realty OP LLC	465,000	3.30%	1/2/2025	454,377	0.03%
Kimco Realty OP LLC	450,000	2.80%	1/10/2026	424,196	0.02%
Kinder Morgan, Inc.	1,530,000	4.30%	1/6/2025	1,512,075	0.08%
Kinder Morgan, Inc.	450,000	1.75%	15/11/2026	414,038	0.02%
Kite Realty Group LP	280,000	4.00%	1/10/2026	264,817	0.01%
Kite Realty Group Trust	315,000	4.00%	15/3/2025	307,138	0.02%
Kraft Heinz Foods Co.	1,750,000	3.00%	1/6/2026	1,682,151	0.09%
Kroger Co.	477,000	3.50%	1/2/2026	464,577	0.03%
Kroger Co.	700,000	2.65%	15/10/2026	661,941	0.04%
Kyndryl Holdings, Inc.	650,000	2.05%	15/10/2026	592,155	0.03%
L3Harris Technologies, Inc.	600,000	3.83%	27/4/2025	589,530	0.03%
L3Harris Technologies, Inc.	450,000	3.85%	15/12/2026	441,290	0.02%
Laboratory Corp. of America Holdings	250,000	2.30%	1/12/2024	243,144	0.01%
Laboratory Corp. of America Holdings	631,000	3.60%	1/2/2025	620,302	0.03%
Laboratory Corp. of America Holdings	627,000	1.55%	1/6/2026	579,215	0.03%
Lam Research Corp.	520,000	3.80%	15/3/2025	513,486	0.03%
Lam Research Corp.	725,000	3.75%	15/3/2026	712,129	0.04%
Lazard Group LLC	413,000	3.75%	13/2/2025	404,284	0.02%
Legg Mason, Inc.	425,000	4.75%	15/3/2026	423,530	0.02%
Leidos, Inc.	580,000	3.63%	15/5/2025	565,727	0.03%
Lendlease US Capital, Inc.	350,000	4.50%	26/5/2026	336,415	0.02%
Lennar Corp.	505,000	4.75%	30/5/2025	502,058	0.03%
Lennar Corp.	375,000	5.25%	1/6/2026	376,521	0.02%
Lennox International, Inc.	320,000	1.35%	1/8/2025	301,220	0.02%
Lincoln National Corp.	250,000	3.35%	9/3/2025	243,658	0.01%
Lincoln National Corp.	400,000	3.63%	12/12/2026	388,577	0.02%
Linde, Inc.	425,000	2.65%	5/2/2025	414,624	0.02%
Linde, Inc.	565,000	4.70%	5/12/2025	565,994	0.03%
Linde, Inc.	605,000	3.20%	30/1/2026	588,008	0.03%
Lockheed Martin Corp.	470,000	4.95%	15/10/2025	474,258	0.03%
Lockheed Martin Corp.	975,000	3.55%	15/1/2026	958,031	0.05%
Loews Corp.	541,000	3.75%	1/4/2026	527,350	0.03%
Louisville Gas & Electric Co.	255,000	3.30%	1/10/2025	248,845	0.01%
Lowe's Cos, Inc.	725,000	4.00%	15/4/2025	715,516	0.04%
Lowe's Cos, Inc.	975,000	4.40%	8/9/2025	968,651	0.05%
Lowe's Cos, Inc.	730,000	3.38%	15/9/2025	712,513	0.04%
Lowe's Cos, Inc.	945,000	4.80%	1/4/2026	945,738	0.05%
Lowe's Cos, Inc.	1,250,000	2.50%	15/4/2026	1,190,898	0.07%
LYB International Finance III LLC	500,000	1.25%	1/10/2025	467,176	0.03%
Magellan Midstream Partners LP	600,000	5.00%	1/3/2026	598,685	0.03%
Main Street Capital Corp.	475,000	3.00%	14/7/2026	433,371	0.02%
Manufacturers & Traders Trust Co.	775,000	2.90%	6/2/2025	750,501	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Manufacturers & Traders Trust Co.	490,000	5.40%	21/11/2025	487,987	0.03%
Manufacturers & Traders Trust Co.	1,275,000	4.65%	27/1/2026	1,247,946	0.07%
Marathon Petroleum Corp.	1,287,000	4.70%	1/5/2025	1,278,253	0.07%
Marathon Petroleum Corp.	600,000	5.13%	15/12/2026	606,885	0.03%
Marriott International, Inc.	325,000	3.75%	15/3/2025	319,419	0.02%
Marriott International, Inc.	655,000	5.75%	1/5/2025	659,107	0.04%
Marriott International, Inc.	351,000	3.75%	1/10/2025	342,719	0.02%
Marriott International, Inc.	705,000	3.13%	15/6/2026	676,990	0.04%
Marriott International, Inc.	400,000	5.45%	15/9/2026	406,985	0.02%
Mars, Inc.	651,000	2.70%	1/4/2025	633,601	0.03%
Mars, Inc.	500,000	0.88%	16/7/2026	456,051	0.03%
Marsh & McLennan Cos, Inc.	565,000	3.50%	10/3/2025	554,945	0.03%
Marsh & McLennan Cos, Inc.	624,000	3.75%	14/3/2026	612,101	0.03%
Marvell Technology, Inc.	475,000	1.65%	15/4/2026	442,224	0.02%
MassMutual Global Funding II	525,000	2.95%	11/1/2025	513,740	0.03%
MassMutual Global Funding II	204,000	2.80%	21/3/2025	198,846	0.01%
MassMutual Global Funding II	565,000	4.15%	26/8/2025	558,942	0.03%
MassMutual Global Funding II	580,000	3.40%	8/3/2026	564,653	0.03%
MassMutual Global Funding II	680,000	4.50%	10/4/2026	678,125	0.04%
MassMutual Global Funding II	500,000	1.20%	16/7/2026	456,711	0.03%
Mastercard, Inc.	746,000	2.00%	3/3/2025	723,182	0.04%
Mastercard, Inc.	700,000	2.95%	21/11/2026	674,837	0.04%
Mattel, Inc.	550,000	3.38%	1/4/2026	523,735	0.03%
McCormick & Co., Inc.	520,000	0.90%	15/2/2026	478,986	0.03%
McDonald's Corp.	684,000	3.38%	26/5/2025	670,702	0.04%
McDonald's Corp.	767,000	3.30%	1/7/2025	749,911	0.04%
McDonald's Corp.	505,000	1.45%	1/9/2025	478,283	0.03%
McDonald's Corp.	1,675,000	3.70%	30/1/2026	1,647,315	0.09%
McKesson Corp.	480,000	0.90%	3/12/2025	445,332	0.02%
McKesson Corp.	450,000	5.25%	15/2/2026	450,093	0.02%
McKesson Corp.	485,000	1.30%	15/8/2026	446,331	0.02%
Merck & Co., Inc.	2,355,000	2.75%	10/2/2025	2,302,862	0.13%
Merck & Co., Inc.	930,000	0.75%	24/2/2026	862,278	0.05%
Met Tower Global Funding	425,000	3.70%	13/6/2025	417,498	0.02%
Met Tower Global Funding	450,000	5.40%	20/6/2026	457,268	0.03%
Met Tower Global Funding	450,000	1.25%	14/9/2026	409,333	0.02%
MetLife, Inc.	500,000	3.00%	1/3/2025	488,983	0.03%
MetLife, Inc.	430,000	3.60%	13/11/2025	423,052	0.02%
Metropolitan Life Global Funding I	550,000	2.80%	21/3/2025	535,209	0.03%
Metropolitan Life Global Funding I	725,000	0.95%	2/7/2025	683,637	0.04%
Metropolitan Life Global Funding I	674,000	4.05%	25/8/2025	664,999	0.04%
Metropolitan Life Global Funding I	675,000	5.00%	6/1/2026	677,432	0.04%
Metropolitan Life Global Funding I	900,000	3.45%	18/12/2026	867,628	0.05%
Microchip Technology, Inc.	1,050,000	4.25%	1/9/2025	1,033,793	0.06%
Micron Technology, Inc.	475,000	4.98%	6/2/2026	475,353	0.03%
Microsoft Corp.	2,205,000	2.70%	12/2/2025	2,157,606	0.12%
Microsoft Corp.	2,925,000	3.13%	3/11/2025	2,857,344	0.16%
Microsoft Corp.	3,750,000	2.40%	8/8/2026	3,578,731	0.20%
Microsoft Corp.	750,000	3.40%	15/9/2026	730,963	0.04%
Mid-America Apartments LP	350,000	4.00%	15/11/2025	343,714	0.02%
Mid-America Apartments LP	275,000	1.10%	15/9/2026	249,574	0.01%
Molex Electronic Technologies LLC	400,000	3.90%	15/4/2025	388,725	0.02%
Molson Coors Beverage Co.	1,905,000	3.00%	15/7/2026	1,824,083	0.10%
Mondelez International Holdings Netherlands BV	500,000	4.25%	15/9/2025	493,699	0.03%
Mondelez International Holdings Netherlands BV	330,000	1.25%	24/9/2026	300,441	0.02%
Mondelez International, Inc.	755,000	1.50%	4/5/2025	720,080	0.04%
Moody's Corp.	700,000	3.75%	24/3/2025	689,137	0.04%
Morgan Stanley	2,817,000	4.00%	23/7/2025	2,777,031	0.15%
Morgan Stanley	1,904,000	5.00%	24/11/2025	1,901,469	0.11%
Morgan Stanley	2,875,000	3.88%	27/1/2026	2,816,658	0.16%
Morgan Stanley	1,780,000	2.63%	18/2/2026	1,722,865	0.10%
Morgan Stanley	2,975,000	2.19%	28/4/2026	2,857,235	0.16%
Morgan Stanley	1,930,000	4.68%	17/7/2026	1,912,157	0.11%
Morgan Stanley	3,100,000	3.13%	27/7/2026	2,967,593	0.16%
Morgan Stanley	750,000	6.25%	9/8/2026	773,282	0.04%
Morgan Stanley	2,275,000	4.35%	8/9/2026	2,234,067	0.12%
Morgan Stanley	1,150,000	6.14%	16/10/2026	1,170,995	0.06%
Morgan Stanley	2,425,000	0.99%	10/12/2026	2,231,825	0.12%
Morgan Stanley	1,370,000	5.05%	28/1/2027	1,371,158	0.08%
Morgan Stanley	3,353,000	1.59%	4/5/2027	3,088,597	0.17%
Morgan Stanley	2,975,000	1.51%	20/7/2027	2,718,398	0.15%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley Bank NA	1,095,000	5.48%	16/7/2025	1,104,820	0.06%
Morgan Stanley Bank NA	1,355,000	4.75%	21/4/2026	1,354,242	0.07%
Morgan Stanley Bank NA	1,615,000	5.88%	30/10/2026	1,663,169	0.09%
MPLX LP	525,000	4.00%	15/2/2025	517,233	0.03%
MPLX LP	1,155,000	4.88%	1/6/2025	1,147,999	0.06%
MPLX LP	1,380,000	1.75%	1/3/2026	1,291,075	0.07%
Mutual of Omaha Cos Global Funding	420,000	5.80%	27/7/2026	428,471	0.02%
Nasdaq, Inc.	475,000	5.65%	28/6/2025	479,564	0.03%
Nasdaq, Inc.	525,000	3.85%	30/6/2026	512,139	0.03%
National Fuel Gas Co.	375,000	5.20%	15/7/2025	373,149	0.02%
National Fuel Gas Co.	425,000	5.50%	15/1/2026	425,246	0.02%
National Fuel Gas Co.	275,000	5.50%	1/10/2026	276,117	0.02%
National Rural Utilities Cooperative Finance Corp.	504,000	2.85%	27/1/2025	490,975	0.03%
National Rural Utilities Cooperative Finance Corp.	632,000	1.88%	7/2/2025	610,153	0.03%
National Rural Utilities Cooperative Finance Corp.	311,000	3.45%	15/6/2025	304,609	0.02%
National Rural Utilities Cooperative Finance Corp.	505,000	5.45%	30/10/2025	509,988	0.03%
National Rural Utilities Cooperative Finance Corp.	360,000	3.25%	1/11/2025	349,758	0.02%
National Rural Utilities Cooperative Finance Corp.	490,000	4.45%	13/3/2026	489,080	0.03%
National Rural Utilities Cooperative Finance Corp.	618,000	1.00%	15/6/2026	567,591	0.03%
National Rural Utilities Cooperative Finance Corp.	375,000	5.60%	13/11/2026	384,708	0.02%
National Rural Utilities Cooperative Finance Corp.	321,000	5.25%	20/4/2046	307,201	0.02%
National Securities Clearing Corp.	900,000	1.50%	23/4/2025	861,831	0.05%
National Securities Clearing Corp.	400,000	5.15%	30/5/2025	401,998	0.02%
National Securities Clearing Corp.	700,000	0.75%	7/12/2025	647,738	0.04%
Nestle Holdings, Inc.	758,000	4.00%	12/9/2025	751,683	0.04%
Nestle Holdings, Inc.	775,000	0.63%	15/1/2026	716,630	0.04%
Nestle Holdings, Inc.	950,000	5.25%	13/3/2026	965,494	0.05%
NetApp, Inc.	805,000	1.88%	22/6/2025	765,805	0.04%
Netflix, Inc.	805,000	5.88%	15/2/2025	811,300	0.04%
Netflix, Inc.	500,000	3.63%	15/6/2025	491,107	0.03%
Netflix, Inc.	975,000	4.38%	15/11/2026	970,365	0.05%
New York Life Global Funding	469,000	1.45%	14/1/2025	451,730	0.02%
New York Life Global Funding	680,000	2.00%	22/1/2025	658,981	0.04%
New York Life Global Funding	525,000	0.95%	24/6/2025	495,582	0.03%
New York Life Global Funding	650,000	3.60%	5/8/2025	639,181	0.04%
New York Life Global Funding	801,000	0.85%	15/1/2026	740,136	0.04%
New York Life Global Funding	555,000	4.70%	2/4/2026	555,544	0.03%
New York Life Global Funding	350,000	1.15%	9/6/2026	320,731	0.02%
New York Life Global Funding	390,000	2.35%	14/7/2026	367,925	0.02%
New York Life Global Funding	875,000	5.45%	18/9/2026	895,085	0.05%
New York State Electric & Gas Corp.	450,000	3.25%	1/12/2026	424,071	0.02%
NextEra Energy Capital Holdings, Inc.	2,375,000	6.05%	1/3/2025	2,396,402	0.13%
NextEra Energy Capital Holdings, Inc.	935,000	4.45%	20/6/2025	926,770	0.05%
NextEra Energy Capital Holdings, Inc.	1,950,000	5.75%	1/9/2025	1,970,455	0.11%
NIKE, Inc.	1,025,000	2.40%	27/3/2025	996,571	0.06%
NIKE, Inc.	950,000	2.38%	1/11/2026	901,954	0.05%
NiSource, Inc.	1,225,000	0.95%	15/8/2025	1,145,133	0.06%
Nissan Motor Acceptance Co. LLC	800,000	2.00%	9/3/2026	735,724	0.04%
Nissan Motor Acceptance Co. LLC	275,000	6.95%	15/9/2026	284,295	0.02%
NNN, Inc.	350,000	4.00%	15/11/2025	342,824	0.02%
NNN, Inc.	350,000	3.60%	15/12/2026	334,561	0.02%
Norfolk Southern Corp.	400,000	3.65%	1/8/2025	391,789	0.02%
Norfolk Southern Corp.	574,000	2.90%	15/6/2026	550,709	0.03%
Northern Trust Corp.	730,000	3.95%	30/10/2025	718,296	0.04%
Northrop Grumman Corp.	1,415,000	2.93%	15/1/2025	1,382,989	0.08%
Northwestern Mutual Global Funding	580,000	4.00%	1/7/2025	573,065	0.03%
Northwestern Mutual Global Funding	675,000	0.80%	14/1/2026	624,501	0.03%
Northwestern Mutual Global Funding	375,000	4.70%	6/4/2026	373,705	0.02%
NRG Energy, Inc.	500,000	2.00%	2/12/2025	467,768	0.03%
Nucor Corp.	520,000	3.95%	23/5/2025	511,686	0.03%
Nucor Corp.	480,000	2.00%	1/6/2025	461,032	0.03%
NVIDIA Corp.	913,000	3.20%	16/9/2026	888,638	0.05%
Oaktree Specialty Lending Corp.	350,000	3.50%	25/2/2025	337,411	0.02%
Occidental Petroleum Corp.	525,000	5.88%	1/9/2025	528,751	0.03%
Occidental Petroleum Corp.	450,000	5.50%	1/12/2025	451,069	0.02%
Occidental Petroleum Corp.	855,000	5.55%	15/3/2026	862,014	0.05%
Old Republic International Corp.	525,000	3.88%	26/8/2026	505,797	0.03%
Omega Healthcare Investors, Inc.	225,000	4.50%	15/1/2025	221,306	0.01%
Omega Healthcare Investors, Inc.	875,000	5.25%	15/1/2026	869,919	0.05%
Omnicom Group, Inc./Omnicom Capital, Inc.	1,350,000	3.60%	15/4/2026	1,315,923	0.07%
Oncor Electric Delivery Co. LLC	375,000	2.95%	1/4/2025	365,833	0.02%

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Oncor Electric Delivery Co. LLC	425,000	0.55%	1/10/2025	395,512	0.02%
ONEOK Partners LP	503,000	4.90%	15/3/2025	500,632	0.03%
ONEOK, Inc.	280,000	2.20%	15/9/2025	266,348	0.01%
ONEOK, Inc.	605,000	5.85%	15/1/2026	614,523	0.03%
ONEOK, Inc.	775,000	5.55%	1/11/2026	788,564	0.04%
Oracle Corp.	3,395,000	2.50%	1/4/2025	3,288,403	0.18%
Oracle Corp.	2,414,000	2.95%	15/5/2025	2,344,830	0.13%
Oracle Corp.	950,000	5.80%	10/11/2025	965,557	0.05%
Oracle Corp.	2,640,000	1.65%	25/3/2026	2,461,606	0.14%
Oracle Corp.	2,950,000	2.65%	15/7/2026	2,798,346	0.15%
O'Reilly Automotive, Inc.	475,000	3.55%	15/3/2026	461,460	0.03%
O'Reilly Automotive, Inc.	700,000	5.75%	20/11/2026	716,736	0.04%
Otis Worldwide Corp.	1,250,000	2.06%	5/4/2025	1,202,731	0.07%
Ovintiv, Inc.	630,000	5.65%	15/5/2025	632,439	0.03%
Ovintiv, Inc.	480,000	5.38%	1/1/2026	480,204	0.03%
Owens Corning	421,000	3.40%	15/8/2026	405,892	0.02%
PACCAR Financial Corp.	457,000	1.80%	6/2/2025	442,275	0.02%
PACCAR Financial Corp.	291,000	2.85%	7/4/2025	284,380	0.02%
PACCAR Financial Corp.	582,000	3.55%	11/8/2025	572,990	0.03%
PACCAR Financial Corp.	275,000	4.95%	3/10/2025	276,415	0.02%
PACCAR Financial Corp.	510,000	4.45%	30/3/2026	509,756	0.03%
PACCAR Financial Corp.	225,000	1.10%	11/5/2026	208,072	0.01%
PACCAR Financial Corp.	285,000	5.05%	10/8/2026	289,042	0.02%
PACCAR Financial Corp.	500,000	5.20%	9/11/2026	511,035	0.03%
Pacific Gas & Electric Co.	475,000	4.95%	8/6/2025	471,799	0.03%
Pacific Gas & Electric Co.	600,000	3.50%	15/6/2025	582,154	0.03%
Pacific Gas & Electric Co.	850,000	3.45%	1/7/2025	823,521	0.05%
Pacific Gas & Electric Co.	1,855,000	3.15%	1/1/2026	1,777,041	0.10%
Pacific Gas & Electric Co.	580,000	2.95%	1/3/2026	549,527	0.03%
Pacific Life Global Funding II	559,000	1.20%	24/6/2025	530,140	0.03%
Pacific Life Global Funding II	700,000	1.38%	14/4/2026	646,757	0.04%
Pacific Life Global Funding II	550,000	5.50%	28/8/2026	560,609	0.03%
Paramount Global	325,000	4.00%	15/1/2026	316,604	0.02%
PayPal Holdings, Inc.	1,000,000	1.65%	1/6/2025	954,728	0.05%
PayPal Holdings, Inc.	1,300,000	2.65%	1/10/2026	1,235,133	0.07%
PeaceHealth Obligated Group	310,000	1.38%	15/11/2025	287,039	0.02%
PECO Energy Co.	300,000	3.15%	15/10/2025	292,283	0.02%
Pennsylvania Electric Co.	219,000	5.15%	30/3/2026	218,583	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	700,000	3.95%	10/3/2025	687,167	0.04%
Penske Truck Leasing Co. LP/PTL Finance Corp.	600,000	4.00%	15/7/2025	586,789	0.03%
Penske Truck Leasing Co. LP/PTL Finance Corp.	700,000	1.20%	15/11/2025	649,007	0.04%
Penske Truck Leasing Co. LP/PTL Finance Corp.	373,000	4.45%	29/1/2026	364,613	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	635,000	5.75%	24/5/2026	639,811	0.04%
Penske Truck Leasing Co. LP/PTL Finance Corp.	720,000	1.70%	15/6/2026	661,889	0.04%
Penske Truck Leasing Co. LP/PTL Finance Corp.	550,000	3.40%	15/11/2026	521,533	0.03%
PepsiCo, Inc.	1,450,000	2.25%	19/3/2025	1,409,247	0.08%
PepsiCo, Inc.	1,025,000	2.75%	30/4/2025	998,917	0.06%
PepsiCo, Inc.	675,000	3.50%	17/7/2025	664,113	0.04%
PepsiCo, Inc.	760,000	5.25%	10/11/2025	771,952	0.04%
PepsiCo, Inc.	450,000	4.55%	13/2/2026	452,156	0.02%
PepsiCo, Inc.	680,000	2.85%	24/2/2026	657,567	0.04%
PepsiCo, Inc.	925,000	2.38%	6/10/2026	879,152	0.05%
PepsiCo, Inc.	660,000	5.13%	10/11/2026	674,136	0.04%
Pfizer Investment Enterprises Pte Ltd.	2,925,000	4.65%	19/5/2025	2,918,342	0.16%
Pfizer Investment Enterprises Pte Ltd.	2,800,000	4.45%	19/5/2026	2,792,339	0.15%
Pfizer, Inc.	705,000	0.80%	28/5/2025	667,369	0.04%
Pfizer, Inc.	1,150,000	2.75%	3/6/2026	1,103,111	0.06%
Pfizer, Inc.	1,850,000	3.00%	15/12/2026	1,783,450	0.10%
Philip Morris International, Inc.	740,000	1.50%	1/5/2025	707,512	0.04%
Philip Morris International, Inc.	730,000	3.38%	11/8/2025	712,712	0.04%
Philip Morris International, Inc.	667,000	5.00%	17/11/2025	670,074	0.04%
Philip Morris International, Inc.	1,625,000	4.88%	13/2/2026	1,629,612	0.09%
Philip Morris International, Inc.	675,000	2.75%	25/2/2026	646,939	0.04%
Philip Morris International, Inc.	730,000	0.88%	1/5/2026	668,777	0.04%
Phillips 66	700,000	3.85%	9/4/2025	688,850	0.04%
Phillips 66	475,000	1.30%	15/2/2026	440,993	0.02%
Phillips 66 Co.	410,000	3.61%	15/2/2025	402,914	0.02%
Phillips 66 Co.	400,000	3.55%	1/10/2026	387,502	0.02%
Pinnacle West Capital Corp.	505,000	1.30%	15/6/2025	475,647	0.03%
Pioneer Natural Resources Co.	700,000	1.13%	15/1/2026	650,297	0.04%
Pioneer Natural Resources Co.	995,000	5.10%	29/3/2026	1,001,967	0.06%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Plains All American Pipeline LP/PAA Finance Corp.	1,050,000	4.65%	15/10/2025	1,038,522	0.06%
Plains All American Pipeline LP/PAA Finance Corp.	600,000	4.50%	15/12/2026	592,762	0.03%
PNC Bank NA	745,000	2.95%	23/2/2025	725,253	0.04%
PNC Bank NA	725,000	3.88%	10/4/2025	710,069	0.04%
PNC Bank NA	941,000	3.25%	1/6/2025	916,346	0.05%
PNC Bank NA	475,000	4.20%	1/11/2025	465,742	0.03%
PNC Financial Services Group, Inc.	950,000	5.81%	12/6/2026	956,685	0.05%
PNC Financial Services Group, Inc.	975,000	2.60%	23/7/2026	924,100	0.05%
PNC Financial Services Group, Inc.	650,000	1.15%	13/8/2026	591,082	0.03%
PNC Financial Services Group, Inc.	1,215,000	4.76%	26/1/2027	1,205,363	0.07%
PNC Financial Services Group, Inc.	1,270,000	6.62%	20/10/2027	1,317,980	0.07%
PPG Industries, Inc.	675,000	1.20%	15/3/2026	624,157	0.03%
PPL Capital Funding, Inc.	625,000	3.10%	15/5/2026	599,344	0.03%
PRA Health Sciences, Inc.	450,000	2.88%	15/7/2026	421,061	0.02%
Precision Castparts Corp.	855,000	3.25%	15/6/2025	837,442	0.05%
Pricoa Global Funding I	295,000	1.15%	6/12/2024	283,408	0.02%
Pricoa Global Funding I	335,000	4.20%	28/8/2025	331,020	0.02%
Pricoa Global Funding I	410,000	0.80%	1/9/2025	382,964	0.02%
Pricoa Global Funding I	450,000	5.55%	28/8/2026	459,110	0.03%
Pricoa Global Funding I	675,000	1.20%	1/9/2026	614,163	0.03%
Principal Financial Group, Inc.	400,000	3.40%	15/5/2025	390,852	0.02%
Principal Financial Group, Inc.	325,000	3.10%	15/11/2026	309,937	0.02%
Principal Life Global Funding II	578,000	1.38%	10/1/2025	555,019	0.03%
Principal Life Global Funding II	475,000	1.25%	23/6/2025	449,656	0.02%
Principal Life Global Funding II	550,000	0.88%	12/1/2026	504,914	0.03%
Principal Life Global Funding II	750,000	3.00%	18/4/2026	714,121	0.04%
Principal Life Global Funding II	530,000	1.25%	16/8/2026	480,701	0.03%
Principal Life Global Funding II	625,000	1.50%	17/11/2026	569,636	0.03%
Procter & Gamble Co.	950,000	0.55%	29/10/2025	887,775	0.05%
Procter & Gamble Co.	680,000	4.10%	26/1/2026	678,068	0.04%
Procter & Gamble Co.	596,000	2.70%	2/2/2026	576,117	0.03%
Procter & Gamble Co.	830,000	1.00%	23/4/2026	770,486	0.04%
Procter & Gamble Co.	800,000	2.45%	3/11/2026	764,191	0.04%
Prologis LP	300,000	3.25%	30/6/2026	290,167	0.02%
Prologis LP	350,000	3.25%	1/10/2026	337,746	0.02%
Prospect Capital Corp.	375,000	3.71%	22/1/2026	351,778	0.02%
Prospect Capital Corp.	320,000	3.36%	15/11/2026	287,825	0.02%
Protective Life Global Funding	475,000	1.65%	13/1/2025	457,613	0.03%
Protective Life Global Funding	425,000	3.22%	28/3/2025	414,407	0.02%
Protective Life Global Funding	400,000	1.17%	15/7/2025	377,155	0.02%
Protective Life Global Funding	550,000	5.37%	6/1/2026	554,158	0.03%
Protective Life Global Funding	375,000	5.21%	14/4/2026	374,425	0.02%
Protective Life Global Funding	488,000	1.62%	15/4/2026	450,339	0.02%
Protective Life Global Funding	375,000	1.30%	20/9/2026	340,039	0.02%
Prudential Financial, Inc.	430,000	1.50%	10/3/2026	401,080	0.02%
Prudential Financial, Inc.	968,000	5.38%	15/5/2045	956,467	0.05%
Prudential Insurance Co. of America	410,000	8.30%	1/7/2025	423,502	0.02%
Public Service Electric & Gas Co.	350,000	3.00%	15/5/2025	341,469	0.02%
Public Service Electric & Gas Co.	400,000	0.95%	15/3/2026	369,808	0.02%
Public Service Electric & Gas Co.	350,000	2.25%	15/9/2026	329,953	0.02%
Public Service Enterprise Group, Inc.	525,000	0.80%	15/8/2025	490,636	0.03%
Public Storage Operating Co.	530,000	0.88%	15/2/2026	490,239	0.03%
Public Storage Operating Co.	600,000	1.50%	9/11/2026	551,335	0.03%
Puget Energy, Inc.	325,000	3.65%	15/5/2025	316,773	0.02%
PulteGroup, Inc.	489,000	5.50%	1/3/2026	495,490	0.03%
PVH Corp.	550,000	4.63%	10/7/2025	541,077	0.03%
QUALCOMM, Inc.	1,325,000	3.45%	20/5/2025	1,301,943	0.07%
Quest Diagnostics, Inc.	600,000	3.50%	30/3/2025	587,269	0.03%
Quest Diagnostics, Inc.	625,000	3.45%	1/6/2026	607,725	0.03%
Radian Group, Inc.	490,000	6.63%	15/3/2025	490,521	0.03%
Ralph Lauren Corp.	425,000	3.75%	15/9/2025	416,395	0.02%
Realty Income Corp.	505,000	3.88%	15/4/2025	496,497	0.03%
Realty Income Corp.	550,000	4.63%	1/11/2025	546,598	0.03%
Realty Income Corp.	400,000	5.05%	13/1/2026	399,799	0.02%
Realty Income Corp.	305,000	0.75%	15/3/2026	277,980	0.02%
Realty Income Corp.	575,000	4.88%	1/6/2026	575,301	0.03%
Realty Income Corp.	625,000	4.13%	15/10/2026	613,694	0.03%
Regal Rexnord Corp.	1,075,000	6.05%	15/2/2026	1,086,470	0.06%
Regions Financial Corp.	743,000	2.25%	18/5/2025	708,329	0.04%
Reinsurance Group of America, Inc.	350,000	3.95%	15/9/2026	339,166	0.02%
Reliance Standard Life Global Funding II	385,000	2.75%	7/5/2025	369,960	0.02%

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Reliance Standard Life Global Funding II	380,000	5.24%	2/2/2026	376,248	0.02%
Reliance Standard Life Global Funding II	500,000	1.51%	28/9/2026	447,258	0.02%
Reliance Steel & Aluminum Co.	375,000	1.30%	15/8/2025	350,931	0.02%
RenaissanceRe Finance, Inc.	275,000	3.70%	1/4/2025	268,490	0.01%
Republic Services, Inc.	530,000	3.20%	15/3/2025	517,956	0.03%
Republic Services, Inc.	375,000	0.88%	15/11/2025	347,484	0.02%
Republic Services, Inc.	455,000	2.90%	1/7/2026	437,112	0.02%
RGA Global Funding	450,000	2.00%	30/11/2026	412,528	0.02%
Roche Holdings, Inc.	710,000	2.13%	10/3/2025	688,416	0.04%
Roche Holdings, Inc.	1,150,000	5.27%	13/11/2026	1,179,438	0.07%
Rockwell Automation, Inc.	335,000	2.88%	1/3/2025	327,398	0.02%
Roper Technologies, Inc.	675,000	1.00%	15/9/2025	631,072	0.03%
Roper Technologies, Inc.	275,000	3.85%	15/12/2025	269,968	0.01%
Roper Technologies, Inc.	650,000	3.80%	15/12/2026	636,086	0.04%
Ross Stores, Inc.	705,000	4.60%	15/4/2025	699,649	0.04%
Ross Stores, Inc.	400,000	0.88%	15/4/2026	366,534	0.02%
Royalty Pharma plc	925,000	1.20%	2/9/2025	863,579	0.05%
RTX Corp.	1,425,000	3.95%	16/8/2025	1,404,815	0.08%
RTX Corp.	525,000	5.00%	27/2/2026	527,180	0.03%
RTX Corp.	675,000	2.65%	1/11/2026	639,228	0.04%
RTX Corp.	1,300,000	5.75%	8/11/2026	1,335,140	0.07%
Ryder System, Inc.	440,000	4.63%	1/6/2025	436,715	0.02%
Ryder System, Inc.	350,000	3.35%	1/9/2025	339,596	0.02%
Ryder System, Inc.	425,000	1.75%	1/9/2026	391,723	0.02%
Sabine Pass Liquefaction LLC	1,902,000	5.63%	1/3/2025	1,905,667	0.11%
Sabine Pass Liquefaction LLC	1,500,000	5.88%	30/6/2026	1,526,257	0.08%
Sabra Health Care LP	450,000	5.13%	15/8/2026	442,985	0.02%
San Diego Gas & Electric Co.	475,000	2.50%	15/5/2026	453,092	0.03%
Santander Holdings USA, Inc.	950,000	3.45%	2/6/2025	923,122	0.05%
Santander Holdings USA, Inc.	1,030,000	4.50%	17/7/2025	1,018,876	0.06%
Santander Holdings USA, Inc.	493,000	5.81%	9/9/2026	493,894	0.03%
Santander Holdings USA, Inc.	900,000	3.24%	5/10/2026	852,770	0.05%
SBL Holdings, Inc.	550,000	5.13%	13/11/2026	517,411	0.03%
Schlumberger Finance Canada Ltd.	455,000	1.40%	17/9/2025	430,889	0.02%
Schlumberger Holdings Corp.	475,000	4.00%	21/12/2025	467,482	0.03%
Sealed Air Corp.	610,000	1.57%	15/10/2026	549,217	0.03%
Sempra	750,000	3.30%	1/4/2025	731,555	0.04%
Sempra	550,000	5.40%	1/8/2026	557,380	0.03%
Sherwin-Williams Co.	450,000	3.45%	1/8/2025	438,110	0.02%
Sherwin-Williams Co.	417,000	4.25%	8/8/2025	413,575	0.02%
Sherwin-Williams Co.	275,000	3.95%	15/1/2026	270,530	0.01%
Shire Acquisitions Investments Ireland DAC	2,975,000	3.20%	23/9/2026	2,862,717	0.16%
Sierra Pacific Power Co.	375,000	2.60%	1/5/2026	357,027	0.02%
Silgan Holdings, Inc.	500,000	1.40%	1/4/2026	457,225	0.03%
Simon Property Group LP	1,100,000	3.50%	1/9/2025	1,075,656	0.06%
Simon Property Group LP	800,000	3.30%	15/1/2026	776,000	0.04%
Simon Property Group LP	650,000	3.25%	30/11/2026	624,968	0.03%
SITE Centers Corp.	430,000	3.63%	1/2/2025	418,245	0.02%
SITE Centers Corp.	375,000	4.25%	1/2/2026	365,598	0.02%
Sixth Street Specialty Lending, Inc.	250,000	2.50%	1/8/2026	228,440	0.01%
Skyworks Solutions, Inc.	525,000	1.80%	1/6/2026	489,125	0.03%
Sonoco Products Co.	350,000	1.80%	1/2/2025	336,776	0.02%
Southern California Edison Co.	300,000	4.20%	1/6/2025	296,518	0.02%
Southern California Edison Co.	905,000	3.70%	1/8/2025	886,808	0.05%
Southern California Edison Co.	300,000	1.20%	1/2/2026	279,194	0.02%
Southern California Edison Co.	355,000	4.90%	1/6/2026	356,582	0.02%
Southern California Gas Co.	350,000	3.20%	15/6/2025	341,283	0.02%
Southern California Gas Co.	550,000	2.60%	15/6/2026	524,764	0.03%
Southern Co.	500,000	5.15%	6/10/2025	501,440	0.03%
Southern Co.	1,675,000	3.25%	1/7/2026	1,615,688	0.09%
Southern Co.	1,350,000	4.00%	15/1/2051	1,288,643	0.07%
Southern Co.	950,000	3.75%	15/9/2051	865,449	0.05%
Southern Co. Gas Capital Corp.	300,000	3.25%	15/6/2026	288,633	0.02%
Southern Power Co.	450,000	4.15%	1/12/2025	443,291	0.02%
Southern Power Co.	405,000	0.90%	15/1/2026	373,347	0.02%
Southwest Airlines Co.	1,375,000	5.25%	4/5/2025	1,375,157	0.08%
Southwestern Electric Power Co.	525,000	1.65%	15/3/2026	489,293	0.03%
Southwestern Electric Power Co.	375,000	2.75%	1/10/2026	352,454	0.02%
Spectra Energy Partners LP	524,000	3.50%	15/3/2025	512,538	0.03%
Spectra Energy Partners LP	550,000	3.38%	15/10/2026	529,620	0.03%
Spirit Realty LP	275,000	4.45%	15/9/2026	269,455	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sprint LLC	1,450,000	7.63%	15/2/2025	1,475,691	0.08%
Sprint LLC	1,475,000	7.63%	1/3/2026	1,540,480	0.09%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	539,063	4.74%	20/3/2025	533,975	0.03%
Stanley Black & Decker, Inc.	400,000	2.30%	24/2/2025	386,654	0.02%
Stanley Black & Decker, Inc.	1,240,000	3.40%	1/3/2026	1,199,525	0.07%
Stanley Black & Decker, Inc.	275,000	6.27%	6/3/2026	275,673	0.02%
Stanley Black & Decker, Inc.	650,000	4.00%	15/3/2060	543,278	0.03%
Starbucks Corp.	1,230,000	3.80%	15/8/2025	1,208,030	0.07%
Starbucks Corp.	975,000	4.75%	15/2/2026	979,180	0.05%
Starbucks Corp.	450,000	2.45%	15/6/2026	428,300	0.02%
State Street Corp.	280,000	3.30%	16/12/2024	275,510	0.02%
State Street Corp.	1,250,000	3.55%	18/8/2025	1,227,093	0.07%
State Street Corp.	320,000	4.86%	26/1/2026	318,159	0.02%
State Street Corp.	290,000	1.75%	6/2/2026	278,642	0.02%
State Street Corp.	450,000	2.90%	30/3/2026	437,006	0.02%
State Street Corp.	1,020,000	5.10%	18/5/2026	1,020,680	0.06%
State Street Corp.	725,000	2.65%	19/5/2026	692,568	0.04%
State Street Corp.	1,190,000	5.27%	3/8/2026	1,206,631	0.07%
State Street Corp.	460,000	5.75%	4/11/2026	465,639	0.03%
State Street Corp.	450,000	1.68%	18/11/2027	412,597	0.02%
Steel Dynamics, Inc.	428,000	2.40%	15/6/2025	409,966	0.02%
Stryker Corp.	675,000	1.15%	15/6/2025	638,514	0.04%
Stryker Corp.	725,000	3.38%	1/11/2025	705,754	0.04%
Stryker Corp.	950,000	3.50%	15/3/2026	926,647	0.05%
Sutter Health	319,000	1.32%	15/8/2025	298,226	0.02%
Synchrony Bank	925,000	5.40%	22/8/2025	911,163	0.05%
Synchrony Financial	755,000	4.88%	13/6/2025	741,907	0.04%
Synchrony Financial	1,010,000	4.50%	23/7/2025	986,778	0.05%
Synchrony Financial	500,000	3.70%	4/8/2026	469,644	0.03%
Synovus Financial Corp.	310,000	5.20%	11/8/2025	304,440	0.02%
Sysco Corp.	700,000	3.75%	1/10/2025	684,420	0.04%
Sysco Corp.	925,000	3.30%	15/7/2026	893,553	0.05%
Take-Two Interactive Software, Inc.	530,000	3.55%	14/4/2025	519,006	0.03%
Take-Two Interactive Software, Inc.	490,000	5.00%	28/3/2026	491,684	0.03%
Tapestry, Inc.	280,000	4.25%	1/4/2025	275,791	0.02%
Tapestry, Inc.	675,000	7.05%	27/11/2025	690,899	0.04%
Tapestry, Inc.	725,000	7.00%	27/11/2026	752,147	0.04%
Target Corp.	1,450,000	2.25%	15/4/2025	1,406,559	0.08%
Target Corp.	980,000	2.50%	15/4/2026	943,746	0.05%
TC PipeLines LP	430,000	4.38%	13/3/2025	424,680	0.02%
TCI Communications, Inc.	407,000	7.88%	15/2/2026	432,203	0.02%
TD SYNEX Corp.	688,000	1.75%	9/8/2026	624,532	0.03%
Teledyne Technologies, Inc.	400,000	1.60%	1/4/2026	371,006	0.02%
Texas Instruments, Inc.	755,000	1.38%	12/3/2025	726,534	0.04%
Texas Instruments, Inc.	482,000	1.13%	15/9/2026	442,932	0.02%
Textron, Inc.	275,000	3.88%	1/3/2025	270,471	0.01%
Textron, Inc.	400,000	4.00%	15/3/2026	392,216	0.02%
Thermo Fisher Scientific, Inc.	600,000	4.95%	10/8/2026	608,159	0.03%
Thermo Fisher Scientific, Inc.	960,000	5.00%	5/12/2026	975,625	0.05%
TJX Cos, Inc.	975,000	2.25%	15/9/2026	924,826	0.05%
T-Mobile USA, Inc.	2,975,000	3.50%	15/4/2025	2,913,462	0.16%
T-Mobile USA, Inc.	1,675,000	2.25%	15/2/2026	1,587,911	0.09%
T-Mobile USA, Inc.	1,025,000	1.50%	15/2/2026	954,784	0.05%
T-Mobile USA, Inc.	1,100,000	2.63%	15/4/2026	1,046,651	0.06%
Toll Brothers Finance Corp.	275,000	4.88%	15/11/2025	272,996	0.02%
Toyota Motor Credit Corp.	1,090,000	4.80%	10/1/2025	1,090,129	0.06%
Toyota Motor Credit Corp.	1,010,000	1.45%	13/1/2025	974,735	0.05%
Toyota Motor Credit Corp.	1,300,000	1.80%	13/2/2025	1,257,254	0.07%
Toyota Motor Credit Corp.	1,150,000	3.00%	1/4/2025	1,124,550	0.06%
Toyota Motor Credit Corp.	460,000	3.40%	14/4/2025	451,594	0.02%
Toyota Motor Credit Corp.	1,393,000	3.95%	30/6/2025	1,376,992	0.08%
Toyota Motor Credit Corp.	800,000	3.65%	18/8/2025	787,728	0.04%
Toyota Motor Credit Corp.	575,000	5.60%	11/9/2025	584,696	0.03%
Toyota Motor Credit Corp.	925,000	0.80%	16/10/2025	864,953	0.05%
Toyota Motor Credit Corp.	650,000	3.80%	24/10/2025	637,212	0.04%
Toyota Motor Credit Corp.	575,000	5.40%	10/11/2025	584,134	0.03%
Toyota Motor Credit Corp.	600,000	0.80%	9/1/2026	556,805	0.03%
Toyota Motor Credit Corp.	1,300,000	4.45%	18/5/2026	1,298,032	0.07%
Toyota Motor Credit Corp.	900,000	1.13%	18/6/2026	831,124	0.05%
Toyota Motor Credit Corp.	615,000	5.00%	14/8/2026	622,636	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Toyota Motor Credit Corp.	935,000	5.40%	20/11/2026	957,675	0.05%
Trane Technologies Financing Ltd.	385,000	3.50%	21/3/2026	374,412	0.02%
Trans-Allegheny Interstate Line Co.	560,000	3.85%	1/6/2025	548,425	0.03%
Transcontinental Gas Pipe Line Co. LLC	1,005,000	7.85%	1/2/2026	1,053,632	0.06%
Trinity Acquisition plc	550,000	4.40%	15/3/2026	543,290	0.03%
Truist Bank	405,000	2.15%	6/12/2024	393,203	0.02%
Truist Bank	955,000	1.50%	10/3/2025	912,327	0.05%
Truist Bank	1,175,000	3.63%	16/9/2025	1,137,476	0.06%
Truist Bank	475,000	4.05%	3/11/2025	467,244	0.03%
Truist Bank	725,000	3.30%	15/5/2026	691,544	0.04%
Truist Bank	775,000	3.80%	30/10/2026	741,298	0.04%
Truist Financial Corp.	761,000	4.00%	1/5/2025	747,954	0.04%
Truist Financial Corp.	925,000	3.70%	5/6/2025	904,669	0.05%
Truist Financial Corp.	759,000	1.20%	5/8/2025	712,678	0.04%
Truist Financial Corp.	1,550,000	4.26%	28/7/2026	1,519,067	0.08%
Truist Financial Corp.	775,000	5.90%	28/10/2026	782,687	0.04%
Truist Financial Corp.	1,150,000	1.27%	2/3/2027	1,053,744	0.06%
Truist Financial Corp.	1,550,000	6.05%	8/6/2027	1,577,807	0.09%
TTX Co.	575,000	3.60%	15/1/2025	563,398	0.03%
TTX Co.	275,000	5.50%	25/9/2026	279,671	0.02%
Tucson Electric Power Co.	325,000	3.05%	15/3/2025	316,995	0.02%
TWDC Enterprises 18 Corp.	550,000	3.15%	17/9/2025	535,699	0.03%
TWDC Enterprises 18 Corp.	1,005,000	3.00%	13/2/2026	972,037	0.05%
TWDC Enterprises 18 Corp.	975,000	1.85%	30/7/2026	912,481	0.05%
Tyco Electronics Group SA	508,000	4.50%	13/2/2026	506,247	0.03%
Tyson Foods, Inc.	808,000	4.00%	1/3/2026	792,769	0.04%
UDR, Inc.	275,000	2.95%	1/9/2026	260,956	0.01%
Union Pacific Corp.	375,000	3.25%	15/1/2025	367,654	0.02%
Union Pacific Corp.	523,000	3.75%	15/7/2025	514,740	0.03%
Union Pacific Corp.	475,000	3.25%	15/8/2025	464,497	0.03%
Union Pacific Corp.	450,000	4.75%	21/2/2026	452,931	0.03%
Union Pacific Corp.	680,000	2.75%	1/3/2026	655,212	0.04%
United Airlines 2013-1 Class A Pass Through Trust	318,120	4.30%	15/8/2025	306,547	0.02%
United Airlines 2014-1 Class A Pass Through Trust	374,539	4.00%	11/4/2026	355,337	0.02%
United Airlines 2014-2 Class A Pass Through Trust	387,334	3.75%	3/9/2026	364,572	0.02%
United Airlines 2020-1 Class B Pass Through Trust	608,000	4.88%	15/1/2026	590,157	0.03%
United Parcel Service, Inc.	975,000	3.90%	1/4/2025	964,058	0.05%
United Parcel Service, Inc.	450,000	2.40%	15/11/2026	428,094	0.02%
United States Treasury Note	5,640,000	4.63%	15/11/2026	5,730,328	0.32%
UnitedHealth Group, Inc.	1,975,000	3.75%	15/7/2025	1,947,102	0.11%
UnitedHealth Group, Inc.	744,000	5.15%	15/10/2025	752,761	0.04%
UnitedHealth Group, Inc.	325,000	3.70%	15/12/2025	319,764	0.02%
UnitedHealth Group, Inc.	550,000	1.25%	15/1/2026	515,206	0.03%
UnitedHealth Group, Inc.	1,055,000	3.10%	15/3/2026	1,024,801	0.06%
UnitedHealth Group, Inc.	950,000	1.15%	15/5/2026	880,182	0.05%
Universal Health Services, Inc.	630,000	1.65%	1/9/2026	573,099	0.03%
UPMC	435,000	3.60%	3/4/2025	424,606	0.02%
US Bancorp	1,370,000	1.45%	12/5/2025	1,305,444	0.07%
US Bancorp	700,000	3.95%	17/11/2025	689,119	0.04%
US Bancorp	875,000	3.10%	27/4/2026	838,904	0.05%
US Bancorp	1,325,000	2.38%	22/7/2026	1,244,223	0.07%
US Bancorp	1,446,000	5.73%	21/10/2026	1,455,447	0.08%
US Bancorp	825,000	6.79%	26/10/2027	861,104	0.05%
US Bank NA	950,000	2.05%	21/1/2025	918,887	0.05%
US Bank NA	905,000	2.80%	27/1/2025	880,496	0.05%
USAA Capital Corp.	525,000	3.38%	1/5/2025	513,662	0.03%
Utah Acquisition Sub, Inc.	2,106,000	3.95%	15/6/2026	2,038,824	0.11%
Valero Energy Corp.	425,000	3.40%	15/9/2026	408,079	0.02%
Ventas Realty LP	425,000	2.65%	15/1/2025	411,797	0.02%
Ventas Realty LP	550,000	3.50%	1/2/2025	537,471	0.03%
Ventas Realty LP	500,000	4.13%	15/1/2026	488,082	0.03%
Ventas Realty LP	400,000	3.25%	15/10/2026	378,833	0.02%
Veralto Corp.	700,000	5.50%	18/9/2026	711,665	0.04%
VeriSign, Inc.	475,000	5.25%	1/4/2025	474,905	0.03%
Verisk Analytics, Inc.	905,000	4.00%	15/6/2025	893,120	0.05%
Verizon Communications, Inc.	1,305,000	3.38%	15/2/2025	1,280,981	0.07%
Verizon Communications, Inc.	1,383,000	0.85%	20/11/2025	1,285,841	0.07%
Verizon Communications, Inc.	1,879,000	1.45%	20/3/2026	1,750,084	0.10%
Verizon Communications, Inc.	1,705,000	2.63%	15/8/2026	1,624,511	0.09%
VF Corp.	780,000	2.40%	23/4/2025	745,084	0.04%
Viatis, Inc.	734,000	1.65%	22/6/2025	695,109	0.04%

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VICI Properties LP	725,000	4.38%	15/5/2025	712,891	0.04%
VICI Properties LP/VICI Note Co., Inc.	675,000	3.50%	15/2/2025	657,365	0.04%
VICI Properties LP/VICI Note Co., Inc.	825,000	4.63%	15/6/2025	810,972	0.04%
VICI Properties LP/VICI Note Co., Inc.	400,000	4.50%	1/9/2026	387,925	0.02%
Virginia Electric & Power Co.	400,000	3.10%	15/5/2025	390,201	0.02%
Virginia Electric & Power Co.	637,000	3.15%	15/1/2026	617,751	0.03%
Virginia Electric & Power Co.	375,000	2.95%	15/11/2026	358,317	0.02%
Visa, Inc.	3,875,000	3.15%	14/12/2025	3,780,902	0.21%
Vistra Operations Co. LLC	1,050,000	5.13%	13/5/2025	1,041,564	0.06%
VMware LLC	750,000	4.50%	15/5/2025	742,776	0.04%
VMware LLC	1,375,000	1.40%	15/8/2026	1,257,153	0.07%
Volkswagen Group of America Finance LLC	868,000	3.95%	6/6/2025	851,033	0.05%
Volkswagen Group of America Finance LLC	725,000	6.00%	16/11/2026	742,654	0.04%
Vontier Corp.	465,000	1.80%	1/4/2026	427,701	0.02%
Vornado Realty LP	375,000	2.15%	1/6/2026	338,140	0.02%
Voya Financial, Inc.	400,000	3.65%	15/6/2026	386,820	0.02%
Vulcan Materials Co.	455,000	4.50%	1/4/2025	449,583	0.02%
Vulcan Materials Co.	475,000	5.80%	1/3/2026	475,300	0.03%
Wachovia Corp.	425,000	7.57%	1/8/2026	449,464	0.02%
Walmart, Inc.	900,000	3.55%	26/6/2025	887,798	0.05%
Walmart, Inc.	1,650,000	3.90%	9/9/2025	1,635,226	0.09%
Walmart, Inc.	730,000	4.00%	15/4/2026	726,101	0.04%
Walmart, Inc.	750,000	3.05%	8/7/2026	727,651	0.04%
Walmart, Inc.	1,200,000	1.05%	17/9/2026	1,103,849	0.06%
Walt Disney Co.	1,715,000	3.35%	24/3/2025	1,683,660	0.09%
Walt Disney Co.	575,000	3.70%	15/10/2025	565,082	0.03%
Walt Disney Co.	1,425,000	1.75%	13/1/2026	1,348,526	0.07%
Walt Disney Co.	425,000	3.38%	15/11/2026	412,642	0.02%
Warnermedia Holdings, Inc.	1,775,000	3.64%	15/3/2025	1,737,650	0.10%
Warnermedia Holdings, Inc.	525,000	3.79%	15/3/2025	514,153	0.03%
Warnermedia Holdings, Inc.	1,375,000	6.41%	15/3/2026	1,376,065	0.08%
Waste Management, Inc.	485,000	3.13%	1/3/2025	474,757	0.03%
Waste Management, Inc.	475,000	0.75%	15/11/2025	441,453	0.02%
WEC Energy Group, Inc.	465,000	5.00%	27/9/2025	464,521	0.03%
WEC Energy Group, Inc.	925,000	4.75%	9/1/2026	921,355	0.05%
WEC Energy Group, Inc.	575,000	5.60%	12/9/2026	585,440	0.03%
Wells Fargo & Co.	2,535,000	3.00%	19/2/2025	2,478,743	0.14%
Wells Fargo & Co.	2,358,000	3.55%	29/9/2025	2,305,558	0.13%
Wells Fargo & Co.	112,000	6.00%	28/10/2025	112,064	0.01%
Wells Fargo & Co.	2,870,000	2.16%	11/2/2026	2,763,660	0.15%
Wells Fargo & Co.	3,421,000	3.00%	22/4/2026	3,278,166	0.18%
Wells Fargo & Co.	2,575,000	3.91%	25/4/2026	2,525,085	0.14%
Wells Fargo & Co.	2,825,000	2.19%	30/4/2026	2,707,608	0.15%
Wells Fargo & Co.	2,325,000	4.10%	3/6/2026	2,273,451	0.13%
Wells Fargo & Co.	1,875,000	4.54%	15/8/2026	1,856,475	0.10%
Wells Fargo & Co.	3,825,000	3.00%	23/10/2026	3,632,195	0.20%
Wells Fargo & Co.	2,375,000	3.20%	17/6/2027	2,270,779	0.13%
Wells Fargo Bank NA	1,980,000	5.55%	1/8/2025	2,000,528	0.11%
Wells Fargo Bank NA	2,169,000	5.45%	7/8/2026	2,204,336	0.12%
Wells Fargo Bank NA	2,350,000	5.25%	11/12/2026	2,380,039	0.13%
Welltower OP LLC	1,275,000	4.00%	1/6/2025	1,252,447	0.07%
Welltower OP LLC	675,000	4.25%	1/4/2026	664,882	0.04%
Western Midstream Operating LP	730,000	3.10%	1/2/2025	711,101	0.04%
Western Midstream Operating LP	375,000	3.95%	1/6/2025	366,297	0.02%
Western Midstream Operating LP	450,000	4.65%	1/7/2026	442,443	0.02%
Western Union Co.	500,000	2.85%	10/1/2025	485,789	0.03%
Western Union Co.	550,000	1.35%	15/3/2026	506,247	0.03%
Westinghouse Air Brake Technologies Corp.	535,000	3.20%	15/6/2025	517,725	0.03%
Westinghouse Air Brake Technologies Corp.	725,000	3.45%	15/11/2026	693,431	0.04%
Westlake Corp.	705,000	3.60%	15/8/2026	681,317	0.04%
Weyerhaeuser Co.	725,000	4.75%	15/5/2026	721,291	0.04%
Whirlpool Corp.	425,000	3.70%	1/5/2025	415,491	0.02%
Williams Cos, Inc.	725,000	3.90%	15/1/2025	713,502	0.04%
Williams Cos, Inc.	755,000	4.00%	15/9/2025	741,193	0.04%
Williams Cos, Inc.	1,010,000	5.40%	2/3/2026	1,020,201	0.06%
Wipro IT Services LLC	680,000	1.50%	23/6/2026	624,426	0.03%
Wisconsin Public Service Corp.	325,000	5.35%	10/11/2025	327,877	0.02%
WP Carey, Inc.	475,000	4.00%	1/2/2025	467,951	0.03%
WP Carey, Inc.	325,000	4.25%	1/10/2026	317,336	0.02%
WRKCo, Inc.	555,000	3.75%	15/3/2025	544,520	0.03%
WRKCo, Inc.	750,000	4.65%	15/3/2026	745,054	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
WW Grainger, Inc.	541,000	1.85%	15/2/2025	522,300	0.03%
Xcel Energy, Inc.	582,000	3.30%	1/6/2025	568,155	0.03%
Xcel Energy, Inc.	450,000	3.35%	1/12/2026	433,680	0.02%
Xylem, Inc.	450,000	3.25%	1/11/2026	433,644	0.02%
Yale University	455,000	0.87%	15/4/2025	432,215	0.02%
Zimmer Biomet Holdings, Inc.	900,000	3.55%	1/4/2025	881,419	0.05%
Zimmer Biomet Holdings, Inc.	585,000	3.05%	15/1/2026	564,881	0.03%
Zoetis, Inc.	730,000	4.50%	13/11/2025	725,953	0.04%
Zoetis, Inc.	605,000	5.40%	14/11/2025	610,061	0.03%
Total Fixed Income				1,169,074,572	64.66%
Total Transferable Securities				1,791,148,144	99.06%

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2023: 0.00%)				
Futures 0.00% (30 June 2023: 0.00%)				
US Treasury Note 2 Year March 2024	13	\$2,666,859	10,023	0.00%
Total Financial Derivative Instruments Dealt in on a Regulated Market			10,023	0.00%

OTC Financial Derivative Instruments 0.01% (30 June 2023: 0.00%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Hedge Share Class Level Forward Currency Exchange Contracts 0.01% (30 June 2023: 0.00%)							
EUR	4,515,825	USD	(4,878,857)	Toronto-Dominion Bank	3/1/2024	109,550	0.01%
EUR	4,594,852	USD	(5,020,413)	Toronto-Dominion Bank	3/1/2024	55,291	0.00%
MXN	19,287,530	USD	(1,104,967)	State Street Bank & Trust Co.	3/1/2024	33,982	0.00%
EUR	225,772	USD	(243,932)	State Street Bank & Trust Co.	3/1/2024	5,468	0.00%
EUR	9,250,027	USD	(10,230,003)	BNP Paribas	2/2/2024	1,208	0.00%
EUR	55,129	USD	(60,235)	State Street Bank & Trust Co.	3/1/2024	663	0.00%
MXN	375,938	USD	(21,537)	State Street Bank & Trust Co.	3/1/2024	662	0.00%
EUR	12,077	USD	(13,019)	State Street Bank & Trust Co.	3/1/2024	322	0.00%
MXN	27,456	USD	(1,576)	State Street Bank & Trust Co.	3/1/2024	45	0.00%
EUR	95,094	USD	(105,170)	State Street Bank & Trust Co.	2/2/2024	11	0.00%
USD	1,162,770	MXN	(19,690,924)	State Street Bank & Trust Co.	3/1/2024	—	0.00%
USD	10,218,042	EUR	(9,250,027)	BNP Paribas	3/1/2024	(1)	(0.00%)
MXN	302,119	USD	(17,755)	Toronto-Dominion Bank	2/2/2024	(11)	(0.00%)
MXN	19,690,924	USD	(1,157,235)	State Street Bank & Trust Co.	2/2/2024	(775)	(0.00%)
USD	167,803	EUR	(153,628)	BNP Paribas	3/1/2024	(1,902)	(0.00%)
						204,513	0.01%
Total OTC Financial Derivative Instruments						204,513	0.01%
Total Investments						1,791,362,680	99.07%

	Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities	16,782,662	0.93%
Net Assets	1,808,145,342	100.00%

	US Dollars (\$)	% of Total Assets
Analysis of Total Assets		
(a) Transferable securities admitted to an official stock exchange listing	930,105,508	50.05%
(b) Transferable securities dealt in on another regulated market	861,042,636	46.33%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market	10,023	0.00%
(e) Total OTC Financial Derivative Instruments	207,202	0.01%
(f) Other Assets	67,013,750	3.61%
Total Assets	1,858,379,119	100.00%

Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	1,791,148,144	1,567,037,659
Financial Derivative Instruments	17	217,225	2,441
Cash		17,462,369	23,473,450
Receivables:			
Interest and Dividends		16,787,369	14,302,265
Capital Shares Issued		6,574,563	728,485
Investments Sold		26,174,539	36,355,068
Other Receivables		14,910	62,833
Total Current Assets		1,858,379,119	1,641,962,201
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	2,689	31
Payables and Other Liabilities:			
Capital Shares Redeemed		—	4,824,330
Investments Purchased		50,097,567	55,194,062
Management Fees Payable	12	125,471	116,860
Margin Cash Due to Broker		8,050	5,732
Total Current Liabilities		50,233,777	60,141,015
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		1,808,145,342	1,581,821,186

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
EUR-Hedged Accumulating¹			
US (\$) Equivalent	10,299,039	—	—
Net Assets	9,323,351	—	—
Number of Shares Outstanding	181,297	—	—
Net Asset Value Per Share²	51.43	—	—
MXN-Hedged Accumulating³			
US (\$) Equivalent	1,169,825	59,219	—
Net Assets	19,810,401	1,015,635	—
Number of Shares Outstanding	9,099	500	—
Net Asset Value Per Share²	2,177.21	2,031.27	—
USD Accumulating			
Net Assets	1,356,266,727	1,193,552,572	942,184,175
Number of Shares Outstanding	24,760,437	22,638,392	18,168,741
Net Asset Value Per Share²	54.78	52.72	51.86
USD Distributing			
Net Assets	440,409,751	388,209,395	338,705,713
Number of Shares Outstanding	8,981,217	8,041,330	6,910,814
Net Asset Value Per Share²	49.04	48.28	49.01

¹ The share class launched on 3 October 2023.

² The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting.

³ The share class launched on 4 April 2023.

The accompanying notes form an integral part of the financial statements.

Statement of Operations

	Note	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		38,509,080	18,349,752
Other Income		327,790	254,821
Net Gain/(Loss) on Financial Instruments		27,043,331	(18,232,431)
Total Investment Income		65,880,201	372,142
Expenses			
Management Fees	12	741,038	582,349
Transaction Fees and Commissions		2,305	3,643
Other Expenses		34,110	—
Total Expenses		777,453	585,992
Finance Costs			
Interest Expense		56	12
Distributions	6	8,742,215	4,952,345
Total Finance Costs		8,742,271	4,952,357
Net Investment Income/(Loss) After Finance Costs		56,360,477	(5,166,207)
Taxation	5	5,694	(36,761)
Net Increase/(Decrease) in Net Assets		56,366,171	(5,202,968)

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase/(Decrease) in Net Assets From Operations	56,366,171	(5,202,968)
Capital Transactions		
Subscriptions	401,474,477	434,776,622
Redemptions	(231,516,492)	(254,797,928)
Total Capital Transactions	169,957,985	179,978,694
Total Increase for the Period	226,324,156	174,775,726
Net Assets		
Beginning of Period	1,581,821,186	1,280,889,888
End of Period	1,808,145,342	1,455,665,614

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard USD Corporate Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard USD Corporate Bond UCITS ETF seeks to track the performance of the Bloomberg Global Aggregate Corporate – United States Dollar Index, a widely recognised benchmark designed to reflect the total universe of publicly traded, fixed-coupon, US dollar-denominated investment-grade corporate bonds with maturities greater than 1 year and a minimum issue size of \$250 million.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rate. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global bonds rebounded from mid-period declines to finish the six months with solid gains. The Bloomberg Global Aggregate Bond Index returned 4.22%.
- The ETF's benchmark index returned 5.11% for the six months ended 31 December 2023.
- By sector, bonds issued by financial institutions and utilities returned more than those issued by industrial companies.
- By credit quality, bonds on the bottom rung of the investment-grade ladder performed better than their higher-rated counterparts.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Global Aggregate Corporate – United States Dollar Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
EUR-Hedged Accumulating	3.76%	—	-3.91%
Benchmark	3.94	—	-3.88
Tracking Difference*	-0.18		
GBP-Hedged Accumulating	4.43%	—	-3.76%
Benchmark	4.60	—	-3.57
Tracking Difference*	-0.17		
USD Accumulating	4.95%	—	2.06%
Benchmark	5.11	—	2.17
Tracking Difference*	-0.16		
USD Distributing	4.95%	2.54%	2.82%
Benchmark	5.11	2.65	2.84
Tracking Difference*	-0.16		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: EUR-Hedged Accumulating, 31 August 2020; GBP-Hedged Accumulating, 25 May 2021; USD Accumulating, 19 February 2019; USD Distributing, 24 February 2016.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Principal US Dollars (\$)	Cost US Dollars (\$)		Principal US Dollars (\$)	Proceeds US Dollars (\$)
Purchases			Sales		
United States Treasury Note 3.88% 15/8/2033	7,970,000	7,561,722	United States Treasury Note 3.88% 15/8/2033	7,961,000	7,549,606
United States Treasury Note 4.88% 31/10/2028	4,851,000	4,907,600	United States Treasury Note 4.88% 31/10/2028	4,837,000	4,892,895
United States Treasury Note 4.00% 30/6/2028	4,628,000	4,607,969	United States Treasury Note 4.00% 30/6/2028	4,628,000	4,609,923
United States Treasury Note 3.38% 15/5/2033	4,514,000	4,315,903	United States Treasury Note 3.38% 15/5/2033	4,514,000	4,312,963
United States Treasury Note 4.38% 31/8/2028	3,250,000	3,232,424	United States Treasury Note 4.38% 31/8/2028	3,250,000	3,233,440
United States Treasury Note 4.63% 15/11/2026	3,034,000	3,039,124	United States Treasury Note 4.63% 15/11/2026	2,984,000	2,989,607
State Street Corp. 4.86% 26/1/2026	2,750,000	2,713,730	State Street Corp. 4.86% 26/1/2026	2,876,000	2,843,356
United States Treasury Note 5.00% 31/8/2025	2,595,000	2,590,640	United States Treasury Note 5.00% 31/8/2025	2,595,000	2,591,650
United States Treasury Note 4.50% 15/7/2026	2,184,000	2,183,320	United States Treasury Note 4.50% 15/7/2026	2,184,000	2,183,081
United States Treasury Note 4.50% 15/11/2033	2,123,000	2,150,770	United States Treasury Note 4.50% 15/11/2033	2,027,000	2,051,416
United States Treasury Note 4.63% 15/10/2026	2,011,000	1,997,597	United States Treasury Note 4.63% 15/10/2026	2,011,000	1,997,839
United States Treasury Note 4.63% 30/9/2028	1,866,000	1,849,809	United States Treasury Note 4.63% 30/9/2028	1,866,000	1,847,842
United States Treasury Note 4.13% 31/7/2028	1,827,000	1,817,811	United States Treasury Note 4.13% 31/7/2028	1,827,000	1,818,103
United States Treasury Note 4.75% 31/7/2025	1,721,000	1,717,289	United States Treasury Note 4.75% 31/7/2025	1,721,000	1,717,683
Wells Fargo & Co. 5.56% 25/7/2034	1,580,000	1,560,454	United States Treasury Bond 3.63% 15/5/2053	1,541,000	1,331,043
United States Treasury Note 5.00% 31/10/2025	1,532,000	1,535,166	United States Treasury Note 4.13% 15/6/2026	1,274,000	1,256,928
United States Treasury Bond 3.63% 15/5/2053	1,547,000	1,337,387	United States Treasury Note 4.38% 15/8/2026	1,226,000	1,216,031
Wells Fargo & Co. 5.57% 25/7/2029	1,275,000	1,276,902	United States Treasury Note 4.38% 30/11/2028	1,152,000	1,164,104
Bank of America Corp. 5.87% 15/9/2034	1,275,000	1,258,626	United States Treasury Note 5.00% 31/10/2025	1,067,000	1,068,648
United States Treasury Note 4.13% 15/6/2026	1,274,000	1,256,596	United States Treasury Note 4.63% 15/9/2026	1,070,000	1,065,560

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 98.63% (30 June 2023: 98.74%)					
Fixed Income 98.63% (30 June 2023: 98.74%)					
Australia 1.87% (30 June 2023: 1.76%)					
Amcor Finance USA, Inc.	215,000	3.63%	28/4/2026	207,819	0.01%
APA Infrastructure Ltd.	600,000	4.20%	23/3/2025	590,993	0.03%
APA Infrastructure Ltd.	211,000	4.25%	15/7/2027	204,863	0.01%
APA Infrastructure Ltd.	45,000	5.00%	23/3/2035	42,637	0.00%
Argentum Netherlands BV for Swiss Re Ltd.	200,000	5.63%	15/8/2052	195,082	0.01%
Ausgrid Finance Pty Ltd.	225,000	4.35%	1/8/2028	217,226	0.01%
Australia & New Zealand Banking Group Ltd.	253,000	4.83%	3/2/2025	252,866	0.01%
Australia & New Zealand Banking Group Ltd.	320,000	5.38%	3/7/2025	322,878	0.01%
Australia & New Zealand Banking Group Ltd.	350,000	5.67%	3/10/2025	355,608	0.02%
Australia & New Zealand Banking Group Ltd.	221,000	3.70%	16/11/2025	216,796	0.01%
Australia & New Zealand Banking Group Ltd.	350,000	5.09%	8/12/2025	352,043	0.02%
Australia & New Zealand Banking Group Ltd.	456,000	4.40%	19/5/2026	444,845	0.02%
Australia & New Zealand Banking Group Ltd.	799,000	2.95%	22/7/2030	759,966	0.03%
Australia & New Zealand Banking Group Ltd.	250,000	6.74%	8/12/2032	267,636	0.01%
Australia & New Zealand Banking Group Ltd.	449,000	2.57%	25/11/2035	362,810	0.02%
BHP Billiton Finance USA Ltd.	237,000	4.88%	27/2/2026	238,288	0.01%
BHP Billiton Finance USA Ltd.	25,000	6.42%	1/3/2026	25,847	0.00%
BHP Billiton Finance USA Ltd.	225,000	5.25%	8/9/2026	230,099	0.01%
BHP Billiton Finance USA Ltd.	205,000	4.75%	28/2/2028	207,105	0.01%
BHP Billiton Finance USA Ltd.	175,000	5.10%	8/9/2028	179,856	0.01%
BHP Billiton Finance USA Ltd.	275,000	5.25%	8/9/2030	284,784	0.01%
BHP Billiton Finance USA Ltd.	200,000	4.90%	28/2/2033	204,633	0.01%
BHP Billiton Finance USA Ltd.	400,000	5.25%	8/9/2033	415,268	0.02%
BHP Billiton Finance USA Ltd.	300,000	4.13%	24/2/2042	272,282	0.01%
BHP Billiton Finance USA Ltd.	675,000	5.00%	30/9/2043	682,053	0.03%
BHP Billiton Finance USA Ltd.	350,000	5.50%	8/9/2053	382,503	0.02%
Brambles USA, Inc.	175,000	4.13%	23/10/2025	171,653	0.01%
Commonwealth Bank of Australia	375,000	5.08%	10/1/2025	375,532	0.02%
Commonwealth Bank of Australia	470,000	2.30%	14/3/2025	456,099	0.02%
Commonwealth Bank of Australia	250,000	5.50%	12/9/2025	253,268	0.01%
Commonwealth Bank of Australia	175,000	4.50%	9/12/2025	172,305	0.01%
Commonwealth Bank of Australia	325,000	5.32%	13/3/2026	329,461	0.01%
Commonwealth Bank of Australia	210,000	2.85%	18/5/2026	201,512	0.01%
Commonwealth Bank of Australia	350,000	1.13%	15/6/2026	321,385	0.01%
Commonwealth Bank of Australia	125,000	2.63%	6/9/2026	118,649	0.00%
Commonwealth Bank of Australia	325,000	2.55%	14/3/2027	304,406	0.01%
Commonwealth Bank of Australia	230,000	3.15%	19/9/2027	218,234	0.01%
Commonwealth Bank of Australia	255,000	3.90%	16/3/2028	248,198	0.01%
Commonwealth Bank of Australia	515,000	2.69%	11/3/2031	424,762	0.02%
Commonwealth Bank of Australia	250,000	1.88%	15/9/2031	203,980	0.01%
Commonwealth Bank of Australia	250,000	3.78%	14/3/2032	219,452	0.01%
Commonwealth Bank of Australia	375,000	3.61%	12/9/2034	334,704	0.01%
Commonwealth Bank of Australia	325,000	3.74%	12/9/2039	255,134	0.01%
Commonwealth Bank of Australia	339,000	3.31%	11/3/2041	245,085	0.01%
Commonwealth Bank of Australia	435,000	3.90%	12/7/2047	373,769	0.02%
Commonwealth Bank of Australia	365,000	4.32%	10/1/2048	291,073	0.01%
CSL Finance plc	125,000	3.85%	27/4/2027	121,668	0.01%
CSL Finance plc	125,000	4.25%	27/4/2032	121,648	0.01%
CSL Finance plc	285,000	4.75%	27/4/2052	272,222	0.01%
CSL Finance plc	120,000	4.95%	27/4/2062	112,833	0.00%
GAIF Bond Issuer Pty Ltd.	250,000	3.40%	30/9/2026	239,271	0.01%
Glencore Funding LLC	280,000	1.63%	1/9/2025	264,664	0.01%
Glencore Funding LLC	155,000	1.63%	27/4/2026	143,560	0.01%
Glencore Funding LLC	375,000	4.00%	27/3/2027	364,263	0.02%
Glencore Funding LLC	85,000	3.88%	27/10/2027	81,766	0.00%
Glencore Funding LLC	600,000	6.13%	6/10/2028	629,331	0.03%
Glencore Funding LLC	305,000	2.50%	1/9/2030	261,126	0.01%
Glencore Funding LLC	200,000	6.38%	6/10/2030	214,974	0.01%
Glencore Funding LLC	180,000	2.85%	27/4/2031	155,270	0.01%
Glencore Funding LLC	250,000	6.50%	6/10/2033	272,822	0.01%
Glencore Funding LLC	95,000	3.88%	27/4/2051	73,428	0.00%
Goodman US Finance Four LLC	75,000	4.50%	15/10/2037	64,108	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Goodman US Finance Three LLC	125,000	3.70%	15/3/2028	116,522	0.00%
Macquarie Bank Ltd.	340,000	2.30%	22/1/2025	329,961	0.01%
Macquarie Bank Ltd.	280,000	3.23%	21/3/2025	273,911	0.01%
Macquarie Bank Ltd.	400,000	4.88%	10/6/2025	394,726	0.02%
Macquarie Bank Ltd.	230,000	3.90%	15/1/2026	225,265	0.01%
Macquarie Bank Ltd.	260,000	5.21%	15/6/2026	261,321	0.01%
Macquarie Bank Ltd.	270,000	5.39%	7/12/2026	273,506	0.01%
Macquarie Bank Ltd.	200,000	3.62%	3/6/2030	174,022	0.01%
Macquarie Bank Ltd.	250,000	6.80%	18/1/2033	265,435	0.01%
Macquarie Bank Ltd.	235,000	3.05%	3/3/2036	190,271	0.01%
Macquarie Group Ltd.	150,000	5.11%	9/8/2026	149,462	0.01%
Macquarie Group Ltd.	405,000	1.34%	12/1/2027	372,040	0.02%
Macquarie Group Ltd.	305,000	1.63%	23/9/2027	274,461	0.01%
Macquarie Group Ltd.	175,000	1.94%	14/4/2028	156,257	0.01%
Macquarie Group Ltd.	150,000	4.10%	21/6/2028	144,025	0.01%
Macquarie Group Ltd.	250,000	3.76%	28/11/2028	234,143	0.01%
Macquarie Group Ltd.	150,000	4.65%	27/3/2029	145,148	0.01%
Macquarie Group Ltd.	200,000	5.03%	15/1/2030	197,734	0.01%
Macquarie Group Ltd.	250,000	2.69%	23/6/2032	205,804	0.01%
Macquarie Group Ltd.	385,000	2.87%	14/1/2033	316,503	0.01%
Macquarie Group Ltd.	315,000	5.49%	9/11/2033	319,427	0.01%
Macquarie Group Ltd.	180,000	5.89%	15/6/2034	184,936	0.01%
Macquarie Group Ltd.	250,000	6.26%	7/12/2034	261,364	0.01%
National Australia Bank Ltd.	425,000	1.39%	12/1/2025	410,248	0.02%
National Australia Bank Ltd.	175,000	3.50%	9/6/2025	171,991	0.01%
National Australia Bank Ltd.	350,000	4.97%	12/1/2026	352,171	0.02%
National Australia Bank Ltd.	220,000	3.38%	14/1/2026	214,397	0.01%
National Australia Bank Ltd.	375,000	2.50%	12/7/2026	355,899	0.02%
National Australia Bank Ltd.	360,000	3.50%	10/1/2027	348,101	0.01%
National Australia Bank Ltd.	443,000	1.89%	12/1/2027	408,275	0.02%
National Australia Bank Ltd.	315,000	3.91%	9/6/2027	307,961	0.01%
National Australia Bank Ltd.	300,000	4.94%	12/1/2028	303,194	0.01%
National Australia Bank Ltd.	300,000	4.90%	13/6/2028	302,983	0.01%
National Australia Bank Ltd.	365,000	2.33%	21/8/2030	297,668	0.01%
National Australia Bank Ltd.	260,000	2.99%	21/5/2031	217,530	0.01%
National Australia Bank Ltd.	375,000	6.43%	12/1/2033	395,385	0.02%
National Australia Bank Ltd.	370,000	3.93%	2/8/2034	335,429	0.01%
National Australia Bank Ltd.	375,000	3.35%	12/1/2037	310,632	0.01%
National Australia Bank Ltd.	390,000	2.65%	14/1/2041	254,680	0.01%
Newcastle Coal Infrastructure Group Pty Ltd.	154,497	4.40%	29/9/2027	145,704	0.01%
Newcastle Coal Infrastructure Group Pty Ltd.	119,610	4.70%	12/5/2031	104,393	0.00%
Newcrest Finance Pty Ltd.	235,000	3.25%	13/5/2030	211,482	0.01%
Newcrest Finance Pty Ltd.	125,000	5.75%	15/11/2041	129,586	0.01%
Newcrest Finance Pty Ltd.	50,000	4.20%	13/5/2050	42,801	0.00%
Northern Star Resources Ltd.	125,000	6.13%	11/4/2033	125,565	0.01%
QBE Insurance Group Ltd.	200,000	5.88%	Perpetual	195,318	0.01%
QBE Insurance Group Ltd.	200,000	6.75%	2/12/2044	199,323	0.01%
QBE Insurance Group Ltd.	200,000	5.88%	17/6/2046	195,644	0.01%
Rio Tinto Finance USA Ltd.	140,000	7.13%	15/7/2028	154,354	0.01%
Rio Tinto Finance USA Ltd.	350,000	5.20%	2/11/2040	360,760	0.02%
Rio Tinto Finance USA Ltd.	390,000	2.75%	2/11/2051	266,893	0.01%
Rio Tinto Finance USA plc	125,000	5.00%	9/3/2033	129,680	0.01%
Rio Tinto Finance USA plc	110,000	4.75%	22/3/2042	106,707	0.00%
Rio Tinto Finance USA plc	225,000	4.13%	21/8/2042	203,566	0.01%
Rio Tinto Finance USA plc	270,000	5.13%	9/3/2053	280,736	0.01%
Santos Finance Ltd.	200,000	4.13%	14/9/2027	190,365	0.01%
Santos Finance Ltd.	200,000	5.25%	13/3/2029	196,146	0.01%
Santos Finance Ltd.	183,000	3.65%	29/4/2031	159,208	0.01%
Santos Finance Ltd.	300,000	6.88%	19/9/2033	318,685	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	260,000	3.50%	12/2/2025	254,608	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	200,000	3.63%	28/1/2026	193,895	0.01%
Scentre Group Trust 1/Scentre Group Trust 2	275,000	4.38%	28/5/2030	261,144	0.01%
Scentre Group Trust 2	353,000	4.75%	24/9/2080	331,295	0.01%
Scentre Group Trust 2	250,000	5.13%	24/9/2080	222,798	0.01%
South32 Treasury Ltd.	150,000	4.35%	14/4/2032	135,565	0.01%
Sydney Airport Finance Co. Pty Ltd.	525,000	3.63%	28/4/2026	507,803	0.02%
Telstra Group Ltd.	444,000	3.13%	7/4/2025	433,752	0.02%
Transurban Finance Co. Pty Ltd.	325,000	4.13%	2/2/2026	318,152	0.01%
Transurban Finance Co. Pty Ltd.	225,000	3.38%	22/3/2027	213,465	0.01%
Transurban Finance Co. Pty Ltd.	250,000	2.45%	16/3/2031	208,224	0.01%
Transurban Queensland Finance Pty Ltd.	200,000	4.50%	19/4/2028	193,464	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Westpac Banking Corp.	305,000	2.35%	19/2/2025	296,671	0.01%
Westpac Banking Corp.	125,000	3.74%	26/8/2025	122,986	0.01%
Westpac Banking Corp.	320,000	5.51%	17/11/2025	325,322	0.01%
Westpac Banking Corp.	525,000	2.85%	13/5/2026	504,327	0.02%
Westpac Banking Corp.	375,000	1.15%	3/6/2026	345,404	0.01%
Westpac Banking Corp.	310,000	2.70%	19/8/2026	296,058	0.01%
Westpac Banking Corp.	325,000	3.35%	8/3/2027	313,280	0.01%
Westpac Banking Corp.	225,000	4.04%	26/8/2027	222,240	0.01%
Westpac Banking Corp.	360,000	5.46%	18/11/2027	371,849	0.02%
Westpac Banking Corp.	245,000	3.40%	25/1/2028	234,436	0.01%
Westpac Banking Corp.	370,000	5.54%	17/11/2028	384,214	0.02%
Westpac Banking Corp.	425,000	1.95%	20/11/2028	376,030	0.02%
Westpac Banking Corp.	135,000	2.65%	16/1/2030	120,957	0.00%
Westpac Banking Corp.	760,000	2.89%	4/2/2030	732,390	0.03%
Westpac Banking Corp.	215,000	2.15%	3/6/2031	181,640	0.01%
Westpac Banking Corp.	365,000	4.32%	23/11/2031	351,068	0.02%
Westpac Banking Corp.	290,000	5.41%	10/8/2033	287,600	0.01%
Westpac Banking Corp.	250,000	6.82%	17/11/2033	271,481	0.01%
Westpac Banking Corp.	505,000	4.11%	24/7/2034	462,903	0.02%
Westpac Banking Corp.	350,000	2.67%	15/11/2035	284,687	0.01%
Westpac Banking Corp.	390,000	3.02%	18/11/2036	316,627	0.01%
Westpac Banking Corp.	240,000	4.42%	24/7/2039	209,311	0.01%
Westpac Banking Corp.	200,000	2.96%	16/11/2040	137,942	0.01%
Westpac Banking Corp.	280,000	3.13%	18/11/2041	195,373	0.01%
Woodside Finance Ltd.	525,000	3.65%	5/3/2025	513,806	0.02%
Woodside Finance Ltd.	275,000	3.70%	15/9/2026	264,326	0.01%
Woodside Finance Ltd.	215,000	3.70%	15/3/2028	201,502	0.01%
Woodside Finance Ltd.	350,000	4.50%	4/3/2029	336,421	0.01%
				42,933,121	1.87%
Belgium 0.64% (30 June 2023: 0.71%)					
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	220,000	3.65%	1/2/2026	215,935	0.01%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	1,540,000	4.70%	1/2/2036	1,536,980	0.07%
Anheuser-Busch Cos LLC/Anheuser-Busch InBev Worldwide, Inc.	2,765,000	4.90%	1/2/2046	2,727,987	0.12%
Anheuser-Busch InBev Finance, Inc.	175,000	4.70%	1/2/2036	174,944	0.01%
Anheuser-Busch InBev Finance, Inc.	225,000	4.63%	1/2/2044	214,345	0.01%
Anheuser-Busch InBev Finance, Inc.	365,000	4.90%	1/2/2046	355,838	0.02%
Anheuser-Busch InBev Worldwide, Inc.	615,000	4.00%	13/4/2028	607,846	0.03%
Anheuser-Busch InBev Worldwide, Inc.	1,120,000	4.75%	23/1/2029	1,138,753	0.05%
Anheuser-Busch InBev Worldwide, Inc.	470,000	3.50%	1/6/2030	447,959	0.02%
Anheuser-Busch InBev Worldwide, Inc.	475,000	4.90%	23/1/2031	494,095	0.02%
Anheuser-Busch InBev Worldwide, Inc.	55,000	5.88%	15/6/2035	60,091	0.00%
Anheuser-Busch InBev Worldwide, Inc.	505,000	4.38%	15/4/2038	479,720	0.02%
Anheuser-Busch InBev Worldwide, Inc.	430,000	8.20%	15/1/2039	574,395	0.03%
Anheuser-Busch InBev Worldwide, Inc.	505,000	5.45%	23/1/2039	532,818	0.02%
Anheuser-Busch InBev Worldwide, Inc.	115,000	8.00%	15/11/2039	149,076	0.01%
Anheuser-Busch InBev Worldwide, Inc.	355,000	4.35%	1/6/2040	332,192	0.01%
Anheuser-Busch InBev Worldwide, Inc.	505,000	4.95%	15/1/2042	506,075	0.02%
Anheuser-Busch InBev Worldwide, Inc.	306,000	4.60%	15/4/2048	290,313	0.01%
Anheuser-Busch InBev Worldwide, Inc.	609,000	4.44%	6/10/2048	562,225	0.02%
Anheuser-Busch InBev Worldwide, Inc.	1,200,000	5.55%	23/1/2049	1,294,211	0.06%
Anheuser-Busch InBev Worldwide, Inc.	300,000	4.50%	1/6/2050	285,881	0.01%
Anheuser-Busch InBev Worldwide, Inc.	295,000	4.75%	15/4/2058	280,856	0.01%
Anheuser-Busch InBev Worldwide, Inc.	585,000	5.80%	23/1/2059	656,192	0.03%
Euroclear Bank SA	200,000	1.26%	3/8/2026	183,113	0.01%
KBC Group NV	275,000	5.80%	19/1/2029	279,506	0.01%
KBC Group NV	250,000	6.32%	21/9/2034	263,769	0.01%
				14,645,115	0.64%
Bermuda 0.02% (30 June 2023: 0.02%)					
Triton Container International Ltd.	225,000	2.05%	15/4/2026	205,860	0.01%
Triton Container International Ltd.	260,000	3.15%	15/6/2031	207,858	0.01%
Triton Container International Ltd./TAL International Container Corp.	170,000	3.25%	15/3/2032	137,031	0.00%
				550,749	0.02%
Brazil 0.23% (30 June 2023: 0.30%)					
Gerdau Trade, Inc.	200,000	4.88%	24/10/2027	197,175	0.01%
Guara Norte Sarl	171,358	5.20%	15/6/2034	156,172	0.01%
GUSAP III LP	200,000	4.25%	21/1/2030	189,666	0.01%
Raizen Fuels Finance SA	250,000	5.30%	20/1/2027	247,395	0.01%
Suzano Austria GmbH	200,000	5.75%	14/7/2026	202,037	0.01%
Suzano Austria GmbH	210,000	2.50%	15/9/2028	184,389	0.01%
Suzano Austria GmbH	505,000	6.00%	15/1/2029	515,970	0.02%
Suzano Austria GmbH	450,000	5.00%	15/1/2030	434,117	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Suzano Austria GmbH	303,000	3.75%	15/1/2031	265,924	0.01%
Suzano Austria GmbH	355,000	3.13%	15/1/2032	293,344	0.01%
Suzano Austria GmbH	290,000	7.00%	16/3/2047	305,439	0.01%
Suzano International Finance BV	211,000	4.00%	14/1/2025	206,337	0.01%
Suzano International Finance BV	209,000	5.50%	17/1/2027	211,499	0.01%
Vale Overseas Ltd.	510,000	3.75%	8/7/2030	468,011	0.02%
Vale Overseas Ltd.	425,000	6.13%	12/6/2033	440,322	0.02%
Vale Overseas Ltd.	156,000	8.25%	17/1/2034	183,609	0.01%
Vale Overseas Ltd.	375,000	6.88%	21/11/2036	407,541	0.02%
Vale Overseas Ltd.	340,000	6.88%	10/11/2039	369,588	0.01%
Vale SA	129,000	5.63%	11/9/2042	125,495	0.00%
				5,404,030	0.23%
Canada 2.98% (30 June 2023: 2.95%)					
Air Canada 2015-1 Class A Pass Through Trust	163,095	3.60%	15/3/2027	153,164	0.01%
Air Canada 2017-1 Class AA Pass Through Trust	93,000	3.30%	15/1/2030	83,561	0.00%
Air Canada 2020-2 Class A Pass Through Trust	90,319	5.25%	1/4/2029	88,479	0.00%
Alimentation Couche-Tard, Inc.	315,000	3.55%	26/7/2027	302,377	0.01%
Alimentation Couche-Tard, Inc.	225,000	2.95%	25/1/2030	201,300	0.01%
Alimentation Couche-Tard, Inc.	125,000	3.44%	13/5/2041	94,582	0.00%
Alimentation Couche-Tard, Inc.	150,000	4.50%	26/7/2047	125,571	0.01%
Alimentation Couche-Tard, Inc.	175,000	3.80%	25/1/2050	133,134	0.01%
Alimentation Couche-Tard, Inc.	125,000	3.63%	13/5/2051	92,022	0.00%
Bank of Montreal	416,000	1.50%	10/1/2025	400,752	0.02%
Bank of Montreal	540,000	1.85%	1/5/2025	518,112	0.02%
Bank of Montreal	396,000	3.70%	7/6/2025	388,394	0.02%
Bank of Montreal	315,000	5.92%	25/9/2025	319,917	0.01%
Bank of Montreal	350,000	5.30%	5/6/2026	353,424	0.02%
Bank of Montreal	340,000	1.25%	15/9/2026	309,746	0.01%
Bank of Montreal	325,000	5.27%	11/12/2026	329,664	0.01%
Bank of Montreal	300,000	0.95%	22/1/2027	276,892	0.01%
Bank of Montreal	335,000	2.65%	8/3/2027	315,468	0.01%
Bank of Montreal	319,000	4.70%	14/9/2027	319,772	0.01%
Bank of Montreal	320,000	5.20%	1/2/2028	326,066	0.01%
Bank of Montreal	290,000	5.72%	25/9/2028	300,634	0.01%
Bank of Montreal	310,000	3.80%	15/12/2032	284,997	0.01%
Bank of Montreal	325,000	3.09%	10/1/2037	263,949	0.01%
Bank of Nova Scotia	250,000	5.25%	6/12/2024	249,770	0.01%
Bank of Nova Scotia	330,000	1.45%	10/1/2025	317,851	0.01%
Bank of Nova Scotia	348,000	2.20%	3/2/2025	337,447	0.01%
Bank of Nova Scotia	470,000	3.45%	11/4/2025	460,239	0.02%
Bank of Nova Scotia	375,000	1.30%	11/6/2025	355,505	0.02%
Bank of Nova Scotia	355,000	5.45%	12/6/2025	356,605	0.02%
Bank of Nova Scotia	375,000	4.50%	16/12/2025	368,940	0.02%
Bank of Nova Scotia	293,000	1.05%	2/3/2026	269,921	0.01%
Bank of Nova Scotia	200,000	1.35%	24/6/2026	183,804	0.01%
Bank of Nova Scotia	325,000	2.70%	3/8/2026	307,898	0.01%
Bank of Nova Scotia	275,000	1.30%	15/9/2026	250,511	0.01%
Bank of Nova Scotia	350,000	5.35%	7/12/2026	356,281	0.02%
Bank of Nova Scotia	225,000	1.95%	2/2/2027	207,289	0.01%
Bank of Nova Scotia	175,000	2.95%	11/3/2027	165,684	0.01%
Bank of Nova Scotia	260,000	5.25%	12/6/2028	264,045	0.01%
Bank of Nova Scotia	385,000	4.85%	1/2/2030	383,877	0.02%
Bank of Nova Scotia	170,000	2.15%	1/8/2031	141,048	0.01%
Bank of Nova Scotia	150,000	2.45%	2/2/2032	125,719	0.01%
Bank of Nova Scotia	200,000	5.65%	1/2/2034	207,595	0.01%
Bank of Nova Scotia	345,000	4.59%	4/5/2037	308,894	0.01%
Barrick Gold Corp.	50,000	6.45%	15/10/2035	55,148	0.00%
Barrick Gold Corp.	50,000	5.25%	1/4/2042	49,973	0.00%
Barrick International Barbados Corp.	160,000	6.35%	15/10/2036	173,975	0.01%
Barrick North America Finance LLC	225,000	5.70%	30/5/2041	236,867	0.01%
Barrick North America Finance LLC	275,000	5.75%	1/5/2043	294,286	0.01%
Barrick PD Australia Finance Pty Ltd.	345,000	5.95%	15/10/2039	369,965	0.02%
Bell Telephone Co. of Canada or Bell Canada	125,000	2.15%	15/2/2032	103,701	0.00%
Bell Telephone Co. of Canada or Bell Canada	325,000	5.10%	11/5/2033	333,071	0.01%
Bell Telephone Co. of Canada or Bell Canada	350,000	4.46%	1/4/2048	315,013	0.01%
Bell Telephone Co. of Canada or Bell Canada	130,000	4.30%	29/7/2049	111,612	0.00%
Bell Telephone Co. of Canada or Bell Canada	125,000	3.65%	17/3/2051	95,988	0.00%
Bell Telephone Co. of Canada or Bell Canada	155,000	3.20%	15/2/2052	109,776	0.00%
Bell Telephone Co. of Canada or Bell Canada	210,000	3.65%	15/8/2052	162,646	0.01%
Brookfield Corp.	186,000	4.00%	15/1/2025	183,098	0.01%
Brookfield Finance LLC/Brookfield Finance, Inc.	225,000	3.45%	15/4/2050	156,619	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Brookfield Finance, Inc.	140,000	4.25%	2/6/2026	136,796	0.01%
Brookfield Finance, Inc.	279,000	3.90%	25/1/2028	268,552	0.01%
Brookfield Finance, Inc.	280,000	4.85%	29/3/2029	278,565	0.01%
Brookfield Finance, Inc.	160,000	4.35%	15/4/2030	154,181	0.01%
Brookfield Finance, Inc.	100,000	2.72%	15/4/2031	84,858	0.00%
Brookfield Finance, Inc.	215,000	6.35%	5/1/2034	228,728	0.01%
Brookfield Finance, Inc.	300,000	4.70%	20/9/2047	261,745	0.01%
Brookfield Finance, Inc.	200,000	3.50%	30/3/2051	146,347	0.01%
Brookfield Finance, Inc.	75,000	3.63%	15/2/2052	53,972	0.00%
Canadian Imperial Bank of Commerce	335,000	2.25%	28/1/2025	324,559	0.01%
Canadian Imperial Bank of Commerce	417,000	3.30%	7/4/2025	407,366	0.02%
Canadian Imperial Bank of Commerce	350,000	5.14%	28/4/2025	350,125	0.02%
Canadian Imperial Bank of Commerce	367,000	3.95%	4/8/2025	361,414	0.02%
Canadian Imperial Bank of Commerce	202,000	0.95%	23/10/2025	188,486	0.01%
Canadian Imperial Bank of Commerce	180,000	1.25%	22/6/2026	164,995	0.01%
Canadian Imperial Bank of Commerce	90,000	5.62%	17/7/2026	91,726	0.00%
Canadian Imperial Bank of Commerce	225,000	5.93%	2/10/2026	231,316	0.01%
Canadian Imperial Bank of Commerce	280,000	3.45%	7/4/2027	269,140	0.01%
Canadian Imperial Bank of Commerce	340,000	5.00%	28/4/2028	341,951	0.01%
Canadian Imperial Bank of Commerce	245,000	5.99%	3/10/2028	256,301	0.01%
Canadian Imperial Bank of Commerce	295,000	3.60%	7/4/2032	269,258	0.01%
Canadian Imperial Bank of Commerce	290,000	6.09%	3/10/2033	309,534	0.01%
Canadian National Railway Co.	120,000	2.75%	1/3/2026	115,572	0.00%
Canadian National Railway Co.	160,000	6.90%	15/7/2028	175,923	0.01%
Canadian National Railway Co.	295,000	3.85%	5/8/2032	280,565	0.01%
Canadian National Railway Co.	75,000	5.85%	1/11/2033	82,497	0.00%
Canadian National Railway Co.	110,000	6.25%	1/8/2034	124,005	0.01%
Canadian National Railway Co.	175,000	6.20%	1/6/2036	196,916	0.01%
Canadian National Railway Co.	110,000	6.38%	15/11/2037	124,794	0.01%
Canadian National Railway Co.	100,000	3.20%	2/8/2046	77,303	0.00%
Canadian National Railway Co.	215,000	3.65%	3/2/2048	178,808	0.01%
Canadian National Railway Co.	225,000	4.45%	20/1/2049	209,390	0.01%
Canadian National Railway Co.	150,000	2.45%	1/5/2050	98,482	0.00%
Canadian National Railway Co.	170,000	4.40%	5/8/2052	159,783	0.01%
Canadian National Railway Co.	75,000	6.13%	1/11/2053	89,714	0.00%
Canadian Natural Resources Ltd.	205,000	3.90%	1/2/2025	201,667	0.01%
Canadian Natural Resources Ltd.	140,000	2.05%	15/7/2025	133,428	0.01%
Canadian Natural Resources Ltd.	450,000	3.85%	1/6/2027	437,064	0.02%
Canadian Natural Resources Ltd.	90,000	2.95%	15/7/2030	79,259	0.00%
Canadian Natural Resources Ltd.	80,000	7.20%	15/1/2032	88,976	0.00%
Canadian Natural Resources Ltd.	125,000	6.45%	30/6/2033	134,155	0.01%
Canadian Natural Resources Ltd.	100,000	5.85%	1/2/2035	102,117	0.00%
Canadian Natural Resources Ltd.	100,000	6.50%	15/2/2037	106,160	0.00%
Canadian Natural Resources Ltd.	335,000	6.25%	15/3/2038	351,164	0.02%
Canadian Natural Resources Ltd.	135,000	6.75%	1/2/2039	146,521	0.01%
Canadian Natural Resources Ltd.	225,000	4.95%	1/6/2047	204,310	0.01%
Canadian Pacific Railway Co.	235,000	2.90%	1/2/2025	228,933	0.01%
Canadian Pacific Railway Co.	280,000	1.75%	2/12/2026	258,426	0.01%
Canadian Pacific Railway Co.	200,000	4.00%	1/6/2028	195,568	0.01%
Canadian Pacific Railway Co.	110,000	2.88%	15/11/2029	99,187	0.00%
Canadian Pacific Railway Co.	150,000	2.05%	5/3/2030	128,557	0.01%
Canadian Pacific Railway Co.	80,000	7.13%	15/10/2031	90,868	0.00%
Canadian Pacific Railway Co.	360,000	2.45%	2/12/2031	333,751	0.01%
Canadian Pacific Railway Co.	28,000	4.80%	15/9/2035	27,412	0.00%
Canadian Pacific Railway Co.	120,000	5.95%	15/5/2037	128,189	0.01%
Canadian Pacific Railway Co.	450,000	3.00%	2/12/2041	401,328	0.02%
Canadian Pacific Railway Co.	155,000	4.30%	15/5/2043	135,414	0.01%
Canadian Pacific Railway Co.	165,000	4.80%	1/8/2045	155,495	0.01%
Canadian Pacific Railway Co.	95,000	4.95%	15/8/2045	90,275	0.00%
Canadian Pacific Railway Co.	140,000	4.70%	1/5/2048	127,342	0.01%
Canadian Pacific Railway Co.	295,000	3.50%	1/5/2050	226,253	0.01%
Canadian Pacific Railway Co.	490,000	3.10%	2/12/2051	354,660	0.02%
Canadian Pacific Railway Co.	100,000	4.20%	15/11/2069	82,999	0.00%
Canadian Pacific Railway Co.	240,000	6.13%	15/9/2115	267,965	0.01%
CCL Industries, Inc.	155,000	3.05%	1/6/2030	135,835	0.01%
Cenovus Energy, Inc.	175,000	4.25%	15/4/2027	170,915	0.01%
Cenovus Energy, Inc.	145,000	2.65%	15/1/2032	120,316	0.01%
Cenovus Energy, Inc.	88,000	5.25%	15/6/2037	83,745	0.00%
Cenovus Energy, Inc.	179,000	6.75%	15/11/2039	195,438	0.01%
Cenovus Energy, Inc.	134,000	5.40%	15/6/2047	126,720	0.01%
Cenovus Energy, Inc.	200,000	3.75%	15/2/2052	147,454	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CGI, Inc.	125,000	1.45%	14/9/2026	113,323	0.00%
CGI, Inc.	75,000	2.30%	14/9/2031	61,109	0.00%
CI Financial Corp.	225,000	3.20%	17/12/2030	177,900	0.01%
CI Financial Corp.	285,000	4.10%	15/6/2051	167,883	0.01%
Element Fleet Management Corp.	235,000	6.27%	26/6/2026	238,787	0.01%
Element Fleet Management Corp.	205,000	6.32%	4/12/2028	211,719	0.01%
Emera US Finance LP	265,000	3.55%	15/6/2026	255,157	0.01%
Emera US Finance LP	200,000	2.64%	15/6/2031	164,076	0.01%
Emera US Finance LP	310,000	4.75%	15/6/2046	255,429	0.01%
Empower Finance 2020 LP	160,000	1.36%	17/9/2027	142,651	0.01%
Empower Finance 2020 LP	205,000	1.78%	17/3/2031	164,209	0.01%
Empower Finance 2020 LP	205,000	3.08%	17/9/2051	141,844	0.01%
Enbridge, Inc.	125,000	2.50%	14/2/2025	121,167	0.01%
Enbridge, Inc.	125,000	5.97%	8/3/2026	125,044	0.01%
Enbridge, Inc.	125,000	1.60%	4/10/2026	114,475	0.00%
Enbridge, Inc.	505,000	5.90%	15/11/2026	518,578	0.02%
Enbridge, Inc.	150,000	4.25%	1/12/2026	148,159	0.01%
Enbridge, Inc.	250,000	3.70%	15/7/2027	241,504	0.01%
Enbridge, Inc.	375,000	6.00%	15/11/2028	394,027	0.02%
Enbridge, Inc.	250,000	3.13%	15/11/2029	228,707	0.01%
Enbridge, Inc.	200,000	6.20%	15/11/2030	214,054	0.01%
Enbridge, Inc.	560,000	5.70%	8/3/2033	582,392	0.03%
Enbridge, Inc.	160,000	4.50%	10/6/2044	137,503	0.01%
Enbridge, Inc.	185,000	5.50%	1/12/2046	182,442	0.01%
Enbridge, Inc.	170,000	4.00%	15/11/2049	135,584	0.01%
Enbridge, Inc.	335,000	3.40%	1/8/2051	244,102	0.01%
Enbridge, Inc.	350,000	6.70%	15/11/2053	407,867	0.02%
Fairfax Financial Holdings Ltd.	178,000	4.85%	17/4/2028	175,420	0.01%
Fairfax Financial Holdings Ltd.	150,000	4.63%	29/4/2030	144,237	0.01%
Fairfax Financial Holdings Ltd.	165,000	3.38%	3/3/2031	145,150	0.01%
Fairfax Financial Holdings Ltd.	175,000	5.63%	16/8/2032	175,168	0.01%
Fairfax Financial Holdings Ltd.	110,000	6.00%	7/12/2033	112,954	0.00%
Federation des Caisses Desjardins du Quebec	430,000	2.05%	10/2/2025	414,708	0.02%
Federation des Caisses Desjardins du Quebec	250,000	4.40%	23/8/2025	246,804	0.01%
Federation des Caisses Desjardins du Quebec	175,000	4.55%	23/8/2027	173,965	0.01%
Federation des Caisses Desjardins du Quebec	250,000	5.70%	14/3/2028	257,560	0.01%
Fortis, Inc.	312,000	3.06%	4/10/2026	296,238	0.01%
Great-West Lifeco Finance 2018 LP	100,000	4.58%	17/5/2048	90,092	0.00%
Great-West Lifeco Finance Delaware LP	200,000	4.15%	3/6/2047	169,089	0.01%
Intact Financial Corp.	200,000	5.46%	22/9/2032	198,993	0.01%
Kinross Gold Corp.	180,000	4.50%	15/7/2027	176,001	0.01%
Kinross Gold Corp.	135,000	6.25%	15/7/2033	141,544	0.01%
Liberty Utilities Finance GP 1	150,000	2.05%	15/9/2030	121,643	0.01%
Magna International, Inc.	225,000	4.15%	1/10/2025	221,630	0.01%
Magna International, Inc.	50,000	5.98%	21/3/2026	50,111	0.00%
Magna International, Inc.	125,000	2.45%	15/6/2030	109,430	0.00%
Magna International, Inc.	200,000	5.50%	21/3/2033	211,912	0.01%
Manulife Financial Corp.	285,000	4.15%	4/3/2026	281,594	0.01%
Manulife Financial Corp.	150,000	2.48%	19/5/2027	139,151	0.01%
Manulife Financial Corp.	395,000	4.06%	24/2/2032	373,480	0.02%
Manulife Financial Corp.	165,000	3.70%	16/3/2032	154,786	0.01%
Manulife Financial Corp.	175,000	5.38%	4/3/2046	178,100	0.01%
National Bank of Canada	300,000	5.25%	17/1/2025	299,863	0.01%
National Bank of Canada	250,000	5.60%	18/12/2028	256,565	0.01%
Nutrien Ltd.	140,000	3.00%	1/4/2025	136,054	0.01%
Nutrien Ltd.	145,000	5.95%	7/11/2025	147,642	0.01%
Nutrien Ltd.	105,000	4.00%	15/12/2026	102,726	0.00%
Nutrien Ltd.	225,000	4.90%	27/3/2028	227,368	0.01%
Nutrien Ltd.	540,000	4.20%	1/4/2029	531,074	0.02%
Nutrien Ltd.	160,000	2.95%	13/5/2030	144,640	0.01%
Nutrien Ltd.	75,000	4.13%	15/3/2035	69,503	0.00%
Nutrien Ltd.	100,000	5.88%	1/12/2036	104,517	0.00%
Nutrien Ltd.	75,000	5.63%	1/12/2040	75,334	0.00%
Nutrien Ltd.	105,000	6.13%	15/1/2041	111,558	0.00%
Nutrien Ltd.	225,000	4.90%	1/6/2043	210,845	0.01%
Nutrien Ltd.	108,000	5.25%	15/1/2045	104,747	0.00%
Nutrien Ltd.	225,000	5.00%	1/4/2049	214,008	0.01%
Nutrien Ltd.	100,000	3.95%	13/5/2050	81,844	0.00%
Nutrien Ltd.	220,000	5.80%	27/3/2053	235,971	0.01%
Open Text Corp.	355,000	6.90%	1/12/2027	369,584	0.02%
Rio Tinto Alcan, Inc.	225,000	7.25%	15/3/2031	257,059	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Rio Tinto Alcan, Inc.	230,000	6.13%	15/12/2033	251,865	0.01%
Rio Tinto Alcan, Inc.	95,000	5.75%	1/6/2035	100,739	0.00%
Rogers Communications, Inc.	225,000	2.95%	15/3/2025	218,675	0.01%
Rogers Communications, Inc.	175,000	3.63%	15/12/2025	169,944	0.01%
Rogers Communications, Inc.	222,000	2.90%	15/11/2026	210,655	0.01%
Rogers Communications, Inc.	430,000	3.20%	15/3/2027	410,289	0.02%
Rogers Communications, Inc.	480,000	3.80%	15/3/2032	442,095	0.02%
Rogers Communications, Inc.	100,000	7.50%	15/8/2038	115,587	0.00%
Rogers Communications, Inc.	295,000	4.50%	15/3/2042	260,882	0.01%
Rogers Communications, Inc.	100,000	4.50%	15/3/2043	88,532	0.00%
Rogers Communications, Inc.	125,000	5.45%	1/10/2043	121,265	0.01%
Rogers Communications, Inc.	265,000	5.00%	15/3/2044	248,398	0.01%
Rogers Communications, Inc.	225,000	4.30%	15/2/2048	187,754	0.01%
Rogers Communications, Inc.	385,000	4.35%	1/5/2049	325,983	0.01%
Rogers Communications, Inc.	225,000	3.70%	15/11/2049	170,592	0.01%
Rogers Communications, Inc.	610,000	4.55%	15/3/2052	533,049	0.02%
Royal Bank of Canada	215,000	1.60%	21/1/2025	207,196	0.01%
Royal Bank of Canada	440,000	3.38%	14/4/2025	431,429	0.02%
Royal Bank of Canada	505,000	4.95%	25/4/2025	505,225	0.02%
Royal Bank of Canada	400,000	1.15%	10/6/2025	379,301	0.02%
Royal Bank of Canada	283,000	4.88%	12/1/2026	283,808	0.01%
Royal Bank of Canada	360,000	0.88%	20/1/2026	333,836	0.01%
Royal Bank of Canada	460,000	4.65%	27/1/2026	456,253	0.02%
Royal Bank of Canada	560,000	1.20%	27/4/2026	517,144	0.02%
Royal Bank of Canada	250,000	1.15%	14/7/2026	228,679	0.01%
Royal Bank of Canada	320,000	5.20%	20/7/2026	323,499	0.01%
Royal Bank of Canada	300,000	1.40%	2/11/2026	274,475	0.01%
Royal Bank of Canada	165,000	2.05%	21/1/2027	153,180	0.01%
Royal Bank of Canada	360,000	3.63%	4/5/2027	347,757	0.01%
Royal Bank of Canada	335,000	4.24%	3/8/2027	331,352	0.01%
Royal Bank of Canada	360,000	6.00%	1/11/2027	377,321	0.02%
Royal Bank of Canada	200,000	4.90%	12/1/2028	202,323	0.01%
Royal Bank of Canada	250,000	5.20%	1/8/2028	254,995	0.01%
Royal Bank of Canada	350,000	2.30%	3/11/2031	295,282	0.01%
Royal Bank of Canada	245,000	3.88%	4/5/2032	230,890	0.01%
Royal Bank of Canada	500,000	5.00%	1/2/2033	508,609	0.02%
Royal Bank of Canada	245,000	5.00%	2/5/2033	249,649	0.01%
St Marys Cement, Inc.	125,000	5.75%	28/1/2027	126,338	0.01%
Suncor Energy, Inc.	115,000	7.15%	1/2/2032	128,652	0.01%
Suncor Energy, Inc.	140,000	5.95%	1/12/2034	146,652	0.01%
Suncor Energy, Inc.	280,000	6.80%	15/5/2038	306,437	0.01%
Suncor Energy, Inc.	305,000	6.50%	15/6/2038	326,325	0.01%
Suncor Energy, Inc.	200,000	6.85%	1/6/2039	220,482	0.01%
Suncor Energy, Inc.	270,000	4.00%	15/11/2047	213,936	0.01%
Suncor Energy, Inc.	200,000	3.75%	4/3/2051	150,224	0.01%
Teck Resources Ltd.	250,000	3.90%	15/7/2030	232,488	0.01%
Teck Resources Ltd.	150,000	6.13%	1/10/2035	157,188	0.01%
Teck Resources Ltd.	110,000	6.00%	15/8/2040	112,027	0.00%
Teck Resources Ltd.	65,000	6.25%	15/7/2041	66,923	0.00%
Teck Resources Ltd.	125,000	5.20%	1/3/2042	115,827	0.00%
Teck Resources Ltd.	105,000	5.40%	1/2/2043	100,386	0.00%
TELUS Corp.	200,000	2.80%	16/2/2027	188,530	0.01%
TELUS Corp.	216,000	3.70%	15/9/2027	207,638	0.01%
TELUS Corp.	250,000	3.40%	13/5/2032	222,851	0.01%
TELUS Corp.	230,000	4.60%	16/11/2048	205,472	0.01%
TELUS Corp.	130,000	4.30%	15/6/2049	108,909	0.00%
Thomson Reuters Corp.	195,000	3.35%	15/5/2026	187,717	0.01%
Thomson Reuters Corp.	115,000	5.50%	15/8/2035	118,587	0.01%
Thomson Reuters Corp.	135,000	5.85%	15/4/2040	140,336	0.01%
Thomson Reuters Corp.	75,000	5.65%	23/11/2043	74,860	0.00%
Toronto-Dominion Bank	220,000	1.25%	13/12/2024	211,911	0.01%
Toronto-Dominion Bank	278,000	1.45%	10/1/2025	267,846	0.01%
Toronto-Dominion Bank	455,000	3.77%	6/6/2025	447,586	0.02%
Toronto-Dominion Bank	231,000	1.15%	12/6/2025	218,708	0.01%
Toronto-Dominion Bank	305,000	0.75%	11/9/2025	284,647	0.01%
Toronto-Dominion Bank	309,000	0.75%	6/1/2026	285,389	0.01%
Toronto-Dominion Bank	230,000	5.10%	9/1/2026	231,592	0.01%
Toronto-Dominion Bank	425,000	1.20%	3/6/2026	390,192	0.02%
Toronto-Dominion Bank	505,000	5.53%	17/7/2026	514,689	0.02%
Toronto-Dominion Bank	350,000	1.25%	10/9/2026	319,790	0.01%
Toronto-Dominion Bank	140,000	5.26%	11/12/2026	142,756	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Toronto-Dominion Bank	195,000	1.95%	12/1/2027	180,334	0.01%
Toronto-Dominion Bank	295,000	2.80%	10/3/2027	278,589	0.01%
Toronto-Dominion Bank	400,000	4.11%	8/6/2027	392,961	0.02%
Toronto-Dominion Bank	450,000	4.69%	15/9/2027	450,106	0.02%
Toronto-Dominion Bank	385,000	5.16%	10/1/2028	391,903	0.02%
Toronto-Dominion Bank	350,000	5.52%	17/7/2028	360,348	0.02%
Toronto-Dominion Bank	230,000	2.00%	10/9/2031	191,253	0.01%
Toronto-Dominion Bank	440,000	3.63%	15/9/2031	422,705	0.02%
Toronto-Dominion Bank	155,000	2.45%	12/1/2032	130,082	0.01%
Toronto-Dominion Bank	445,000	3.20%	10/3/2032	394,186	0.02%
Toronto-Dominion Bank	540,000	4.46%	8/6/2032	524,729	0.02%
TransCanada PipeLines Ltd.	319,000	4.88%	15/1/2026	318,223	0.01%
TransCanada PipeLines Ltd.	150,000	6.20%	9/3/2026	149,974	0.01%
TransCanada PipeLines Ltd.	850,000	4.25%	15/5/2028	828,253	0.04%
TransCanada PipeLines Ltd.	375,000	4.10%	15/4/2030	356,782	0.02%
TransCanada PipeLines Ltd.	325,000	2.50%	12/10/2031	271,997	0.01%
TransCanada PipeLines Ltd.	355,000	4.63%	1/3/2034	336,037	0.01%
TransCanada PipeLines Ltd.	88,000	5.60%	31/3/2034	89,065	0.00%
TransCanada PipeLines Ltd.	195,000	5.85%	15/3/2036	201,431	0.01%
TransCanada PipeLines Ltd.	420,000	6.20%	15/10/2037	447,130	0.02%
TransCanada PipeLines Ltd.	185,000	4.75%	15/5/2038	171,375	0.01%
TransCanada PipeLines Ltd.	100,000	7.25%	15/8/2038	116,311	0.00%
TransCanada PipeLines Ltd.	285,000	7.63%	15/1/2039	341,588	0.01%
TransCanada PipeLines Ltd.	130,000	6.10%	1/6/2040	137,302	0.01%
TransCanada PipeLines Ltd.	120,000	5.00%	16/10/2043	112,392	0.00%
TransCanada PipeLines Ltd.	218,000	4.88%	15/5/2048	199,865	0.01%
TransCanada PipeLines Ltd.	335,000	5.10%	15/3/2049	320,782	0.01%
Waste Connections, Inc.	220,000	2.20%	15/1/2032	183,713	0.01%
Waste Connections, Inc.	60,000	3.20%	1/6/2032	53,947	0.00%
Waste Connections, Inc.	140,000	2.95%	15/1/2052	98,687	0.00%
Yamana Gold, Inc.	175,000	2.63%	15/8/2031	147,844	0.01%
				68,596,817	2.98%
Chile 0.26% (30 June 2023: 0.31%)					
Alfa Desarrollo SpA	278,253	4.55%	27/9/2051	216,832	0.01%
Antofagasta plc	210,000	5.63%	13/5/2032	208,663	0.01%
Banco de Chile	200,000	2.99%	9/12/2031	171,799	0.01%
Banco de Credito e Inversiones SA	175,000	3.50%	12/10/2027	165,247	0.01%
Banco de Credito e Inversiones SA	335,000	2.88%	14/10/2031	285,947	0.01%
Banco Santander Chile	275,000	2.70%	10/1/2025	266,610	0.01%
Banco Santander Chile	105,000	3.18%	26/10/2031	91,050	0.00%
Celeo Redes Operacion Chile SA	47,042	5.20%	22/6/2047	42,153	0.00%
Celulosa Arauco y Constitucion SA	210,000	3.88%	2/11/2027	195,639	0.01%
Celulosa Arauco y Constitucion SA	200,000	4.25%	30/4/2029	185,188	0.01%
Celulosa Arauco y Constitucion SA	200,000	5.50%	2/11/2047	172,028	0.01%
Celulosa Arauco y Constitucion SA	200,000	5.50%	30/4/2049	170,524	0.01%
Cencosud SA	325,000	5.15%	12/2/2025	321,621	0.01%
Cencosud SA	225,000	4.38%	17/7/2027	216,369	0.01%
Cencosud SA	50,000	6.63%	12/2/2045	50,577	0.00%
Colbun SA	200,000	3.95%	11/10/2027	191,592	0.01%
Colbun SA	100,000	3.15%	6/3/2030	88,793	0.00%
Colbun SA	275,000	3.15%	19/1/2032	237,291	0.01%
Compania Cervecerias Unidas SA	150,000	3.35%	19/1/2032	129,001	0.01%
Empresa Nacional de Telecomunicaciones SA	105,000	4.75%	1/8/2026	102,631	0.01%
Empresa Nacional de Telecomunicaciones SA	125,000	3.05%	14/9/2032	99,953	0.00%
Enel Americas SA	150,000	4.00%	25/10/2026	145,999	0.01%
Enel Chile SA	280,000	4.88%	12/6/2028	275,606	0.01%
Engie Energia Chile SA	300,000	4.50%	29/1/2025	294,157	0.01%
Falabella SA	200,000	3.75%	30/10/2027	175,518	0.01%
Falabella SA	50,000	3.38%	15/1/2032	37,288	0.00%
GNL Quintero SA	141,200	4.63%	31/7/2029	138,345	0.01%
Inversiones CMPC SA	200,000	4.38%	4/4/2027	194,135	0.01%
Inversiones CMPC SA	100,000	3.85%	13/1/2030	92,503	0.00%
Inversiones CMPC SA	250,000	6.13%	23/6/2033	259,345	0.01%
Sociedad Quimica y Minera de Chile SA	200,000	6.50%	7/11/2033	211,954	0.01%
Sociedad Quimica y Minera de Chile SA	300,000	3.50%	10/9/2051	203,088	0.01%
Telefonica Moviles Chile SA	240,000	3.54%	18/11/2031	177,343	0.01%
Transelect SA	100,000	3.88%	12/1/2029	93,361	0.00%
				5,908,150	0.26%
China 1.01% (30 June 2023: 1.19%)					
Alibaba Group Holding Ltd.	687,000	3.40%	6/12/2027	651,289	0.03%
Alibaba Group Holding Ltd.	475,000	2.13%	9/2/2031	393,361	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Alibaba Group Holding Ltd.	200,000	4.50%	28/11/2034	187,700	0.01%
Alibaba Group Holding Ltd.	335,000	4.00%	6/12/2037	288,611	0.01%
Alibaba Group Holding Ltd.	300,000	2.70%	9/2/2041	205,385	0.01%
Alibaba Group Holding Ltd.	495,000	4.20%	6/12/2047	404,131	0.02%
Alibaba Group Holding Ltd.	385,000	3.15%	9/2/2051	255,449	0.01%
Alibaba Group Holding Ltd.	360,000	4.40%	6/12/2057	292,693	0.01%
Alibaba Group Holding Ltd.	225,000	3.25%	9/2/2061	142,174	0.00%
Baidu, Inc.	265,000	1.72%	9/4/2026	245,947	0.01%
Baidu, Inc.	230,000	3.63%	6/7/2027	220,567	0.01%
Baidu, Inc.	130,000	4.38%	29/3/2028	127,608	0.00%
Baidu, Inc.	265,000	4.88%	14/11/2028	265,121	0.01%
Baidu, Inc.	140,000	3.43%	7/4/2030	127,308	0.00%
Baidu, Inc.	274,000	2.38%	23/8/2031	226,326	0.01%
Bank of Communications Co., Ltd.	200,000	1.20%	10/9/2025	187,984	0.01%
Bank of Communications Co., Ltd.	200,000	4.88%	28/2/2026	200,373	0.01%
BOCOM International Blossom Ltd.	200,000	1.75%	28/6/2026	183,807	0.01%
China Mengniu Dairy Co., Ltd.	200,000	1.88%	17/6/2025	190,446	0.01%
China Merchants Bank Co., Ltd.	200,000	1.20%	10/9/2025	187,575	0.01%
China Modern Dairy Holdings Ltd.	200,000	2.13%	14/7/2026	176,500	0.01%
China Railway Xunjie Co., Ltd.	200,000	3.25%	28/7/2026	192,094	0.01%
China Railway Xunjie Co., Ltd.	200,000	4.00%	6/7/2027	195,762	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	200,000	2.88%	21/3/2025	194,485	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	200,000	5.42%	22/11/2025	200,965	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	200,000	2.00%	26/1/2026	188,431	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	200,000	5.49%	1/3/2026	201,883	0.01%
CICC Hong Kong Finance 2016 MTN Ltd.	200,000	5.44%	18/7/2026	202,087	0.01%
CMB International Leasing Management Ltd.	200,000	1.88%	12/8/2025	189,571	0.01%
CMB International Leasing Management Ltd.	200,000	2.00%	4/2/2026	187,151	0.01%
CMB International Leasing Management Ltd.	200,000	1.75%	16/9/2026	182,623	0.01%
CMB International Leasing Management Ltd.	200,000	2.88%	4/2/2031	170,371	0.01%
Coastal Emerald Ltd.	200,000	4.10%	15/6/2025	194,670	0.01%
Contemporary Ruiding Development Ltd.	600,000	1.88%	17/9/2025	567,956	0.02%
Contemporary Ruiding Development Ltd.	200,000	1.50%	9/9/2026	181,995	0.01%
Elect Global Investments Ltd.	200,000	4.10%	Perpetual	175,139	0.01%
ENN Energy Holdings Ltd.	200,000	4.63%	17/5/2027	197,801	0.01%
ENN Energy Holdings Ltd.	250,000	2.63%	17/9/2030	214,194	0.01%
Foxconn Far East Ltd.	200,000	1.63%	28/10/2025	187,321	0.01%
Foxconn Far East Ltd.	200,000	3.00%	23/9/2026	188,757	0.01%
Foxconn Far East Ltd.	200,000	2.50%	28/10/2030	168,625	0.01%
Franshion Brilliant Ltd.	200,000	3.20%	9/4/2026	166,178	0.01%
Geely Automobile Holdings Ltd.	200,000	4.00%	Perpetual	193,764	0.01%
Haitong International Finance Holdings 2015 Ltd.	200,000	2.11%	12/3/2025	192,238	0.01%
Haitong International Securities Group Ltd.	200,000	3.13%	18/5/2025	192,069	0.01%
Industrial Bank Co., Ltd.	200,000	3.25%	18/5/2025	195,746	0.01%
JD.com, Inc.	150,000	3.38%	14/1/2030	135,747	0.00%
JD.com, Inc.	153,000	4.13%	14/1/2050	119,455	0.00%
Lenovo Group Ltd.	200,000	5.83%	27/1/2028	204,057	0.01%
Lenovo Group Ltd.	200,000	3.42%	2/11/2030	176,505	0.01%
Lenovo Group Ltd.	250,000	6.54%	27/7/2032	267,003	0.01%
Link Finance Cayman 2009 Ltd.	200,000	2.88%	21/7/2026	190,052	0.01%
Meituan	200,000	2.13%	28/10/2025	188,558	0.01%
Meituan	585,000	3.05%	28/10/2030	493,098	0.02%
Orient Zhisheng Ltd.	200,000	5.13%	26/10/2025	199,298	0.01%
Pioneer Reward Ltd.	200,000	2.38%	3/3/2025	193,637	0.01%
Pioneer Reward Ltd.	200,000	5.25%	9/8/2026	202,083	0.01%
Prosus NV	325,000	3.26%	19/1/2027	300,810	0.01%
Prosus NV	200,000	4.85%	6/7/2027	193,077	0.01%
Prosus NV	575,000	3.68%	21/1/2030	501,706	0.02%
Prosus NV	536,000	3.06%	13/7/2031	432,318	0.02%
Prosus NV	300,000	4.19%	19/1/2032	258,364	0.01%
Prosus NV	210,000	4.03%	3/8/2050	137,368	0.00%
Prosus NV	355,000	3.83%	8/2/2051	223,810	0.01%
Prosus NV	375,000	4.99%	19/1/2052	280,977	0.01%
SF Holding Investment 2021 Ltd.	200,000	2.38%	17/11/2026	185,785	0.01%
SF Holding Investment 2021 Ltd.	200,000	3.13%	17/11/2031	172,178	0.01%
SF Holding Investment Ltd.	200,000	2.88%	20/2/2030	175,783	0.01%
Shanghai Port Group BVI Development 2 Co., Ltd.	200,000	2.38%	13/7/2030	174,648	0.01%
Shanghai Port Group BVI Development Co., Ltd.	200,000	2.85%	11/9/2029	182,881	0.01%
Sinosing Services Pte Ltd.	200,000	2.25%	20/2/2025	193,041	0.01%
Tencent Holdings Ltd.	350,000	3.80%	11/2/2025	344,794	0.01%
Tencent Holdings Ltd.	205,000	1.81%	26/1/2026	192,082	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Tencent Holdings Ltd.	155,000	3.58%	11/4/2026	150,243	0.00%
Tencent Holdings Ltd.	695,000	3.60%	19/1/2028	660,721	0.03%
Tencent Holdings Ltd.	744,000	3.98%	11/4/2029	706,975	0.03%
Tencent Holdings Ltd.	675,000	2.39%	3/6/2030	574,699	0.02%
Tencent Holdings Ltd.	205,000	2.88%	22/4/2031	177,054	0.01%
Tencent Holdings Ltd.	205,000	3.93%	19/1/2038	174,176	0.01%
Tencent Holdings Ltd.	255,000	3.68%	22/4/2041	199,829	0.01%
Tencent Holdings Ltd.	275,000	4.53%	11/4/2049	233,771	0.01%
Tencent Holdings Ltd.	575,000	3.24%	3/6/2050	385,351	0.01%
Tencent Holdings Ltd.	475,000	3.84%	22/4/2051	354,960	0.01%
Tencent Holdings Ltd.	190,000	3.29%	3/6/2060	120,795	0.00%
Tencent Holdings Ltd.	225,000	3.94%	22/4/2061	163,917	0.01%
Tencent Music Entertainment Group	219,000	2.00%	3/9/2030	177,541	0.01%
Tingyi Cayman Islands Holding Corp.	200,000	1.63%	24/9/2025	187,973	0.01%
Vanke Real Estate Hong Kong Co., Ltd.	200,000	3.15%	12/5/2025	162,796	0.00%
Vanke Real Estate Hong Kong Co., Ltd.	200,000	3.98%	9/11/2027	131,078	0.00%
Vigorous Champion International Ltd.	200,000	2.75%	2/6/2025	191,379	0.01%
Vigorous Champion International Ltd.	200,000	4.25%	28/5/2029	183,400	0.01%
Weibo Corp.	425,000	3.38%	8/7/2030	365,376	0.01%
Westwood Group Holdings Ltd.	200,000	2.80%	20/1/2026	182,242	0.01%
Xiaomi Best Time International Ltd.	200,000	3.38%	29/4/2030	175,352	0.01%
Xiaomi Best Time International Ltd.	405,000	2.88%	14/7/2031	335,118	0.01%
Yunda Holding Investment Ltd.	200,000	2.25%	19/8/2025	183,118	0.01%
ZhongAn Online P&C Insurance Co., Ltd.	200,000	3.13%	16/7/2025	184,054	0.01%
ZhongAn Online P&C Insurance Co., Ltd.	200,000	3.50%	8/3/2026	178,497	0.01%
Zhongsheng Group Holdings Ltd.	200,000	3.00%	13/1/2026	185,985	0.01%
				23,327,746	1.01%
Colombia 0.01% (30 June 2023: 0.01%)					
Promigas SA ESP/Gases del Pacifico SAC	205,000	3.75%	16/10/2029	181,978	0.01%
				181,978	0.01%
Denmark 0.09% (30 June 2023: 0.10%)					
AP Moller-Maersk A/S	240,000	4.50%	20/6/2029	236,185	0.01%
AP Moller-Maersk A/S	190,000	5.88%	14/9/2033	197,761	0.01%
Danske Bank A/S	370,000	6.47%	9/1/2026	372,693	0.02%
Danske Bank A/S	250,000	1.62%	11/9/2026	233,303	0.01%
Danske Bank A/S	400,000	6.26%	22/9/2026	406,474	0.02%
Danske Bank A/S	325,000	1.55%	10/9/2027	293,678	0.01%
Danske Bank A/S	325,000	4.30%	1/4/2028	314,565	0.01%
				2,054,659	0.09%
Finland 0.08% (30 June 2023: 0.08%)					
Nokia OYJ	200,000	4.38%	12/6/2027	193,993	0.01%
Nokia OYJ	125,000	6.63%	15/5/2039	124,171	0.01%
Nordea Bank Abp	200,000	0.75%	28/8/2025	186,616	0.01%
Nordea Bank Abp	325,000	4.75%	22/9/2025	323,641	0.01%
Nordea Bank Abp	375,000	1.50%	30/9/2026	341,820	0.02%
Nordea Bank Abp	255,000	5.38%	22/9/2027	259,314	0.01%
Nordea Bank Abp	230,000	4.63%	13/9/2033	216,363	0.01%
Stora Enso OYJ	60,000	7.25%	15/4/2036	64,797	0.00%
UPM-Kymmene OYJ	41,000	7.45%	26/11/2027	43,286	0.00%
				1,754,001	0.08%
France 1.61% (30 June 2023: 1.69%)					
Air Liquide Finance SA	244,000	2.50%	27/9/2026	232,256	0.01%
Air Liquide Finance SA	150,000	2.25%	10/9/2029	136,792	0.01%
Air Liquide Finance SA	115,000	3.50%	27/9/2046	93,472	0.00%
Airbus SE	355,000	3.15%	10/4/2027	339,555	0.01%
Airbus SE	175,000	3.95%	10/4/2047	150,800	0.01%
AXA SA	125,000	6.38%	Perpetual	135,201	0.01%
AXA SA	182,000	8.60%	15/12/2030	218,977	0.01%
AXA SA	200,000	5.13%	17/1/2047	195,462	0.01%
Banque Federative du Credit Mutuel SA	235,000	1.00%	4/2/2025	224,208	0.01%
Banque Federative du Credit Mutuel SA	315,000	4.52%	13/7/2025	312,166	0.01%
Banque Federative du Credit Mutuel SA	365,000	4.94%	26/1/2026	363,501	0.02%
Banque Federative du Credit Mutuel SA	455,000	5.90%	13/7/2026	464,268	0.02%
Banque Federative du Credit Mutuel SA	200,000	1.60%	4/10/2026	182,521	0.01%
Banque Federative du Credit Mutuel SA	275,000	4.75%	13/7/2027	273,123	0.01%
Banque Federative du Credit Mutuel SA	200,000	5.79%	13/7/2028	206,715	0.01%
BNP Paribas SA	290,000	4.38%	28/9/2025	283,653	0.01%
BNP Paribas SA	335,000	4.38%	12/5/2026	326,714	0.01%
BNP Paribas SA	570,000	2.22%	9/6/2026	544,194	0.02%
BNP Paribas SA	575,000	1.32%	13/1/2027	530,333	0.02%
BNP Paribas SA	405,000	4.63%	13/3/2027	396,999	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
BNP Paribas SA	225,000	1.68%	30/6/2027	206,154	0.01%
BNP Paribas SA	490,000	3.50%	16/11/2027	462,697	0.02%
BNP Paribas SA	475,000	2.59%	20/1/2028	439,530	0.02%
BNP Paribas SA	550,000	4.40%	14/8/2028	535,827	0.02%
BNP Paribas SA	410,000	1.90%	30/9/2028	363,679	0.02%
BNP Paribas SA	475,000	5.13%	13/1/2029	478,180	0.02%
BNP Paribas SA	425,000	5.34%	12/6/2029	431,020	0.02%
BNP Paribas SA	385,000	2.16%	15/9/2029	334,941	0.01%
BNP Paribas SA	285,000	5.20%	10/1/2030	285,389	0.01%
BNP Paribas SA	650,000	3.05%	13/1/2031	571,566	0.02%
BNP Paribas SA	686,000	2.87%	19/4/2032	581,174	0.03%
BNP Paribas SA	425,000	3.13%	20/1/2033	361,252	0.02%
BNP Paribas SA	525,000	4.38%	1/3/2033	494,228	0.02%
BNP Paribas SA	550,000	5.89%	5/12/2034	575,174	0.03%
BNP Paribas SA	415,000	2.59%	12/8/2035	339,326	0.01%
BNP Paribas SA	210,000	2.82%	26/1/2041	145,741	0.01%
BPCE SA	390,000	2.38%	14/1/2025	377,172	0.02%
BPCE SA	250,000	1.63%	14/1/2025	240,728	0.01%
BPCE SA	399,000	4.50%	15/3/2025	391,280	0.02%
BPCE SA	475,000	1.00%	20/1/2026	437,602	0.02%
BPCE SA	200,000	4.88%	1/4/2026	196,039	0.01%
BPCE SA	370,000	1.65%	6/10/2026	344,404	0.01%
BPCE SA	100,000	3.38%	2/12/2026	96,690	0.00%
BPCE SA	410,000	5.98%	18/1/2027	412,913	0.02%
BPCE SA	150,000	4.75%	19/7/2027	148,141	0.01%
BPCE SA	275,000	6.61%	19/10/2027	283,015	0.01%
BPCE SA	275,000	2.05%	19/10/2027	249,928	0.01%
BPCE SA	350,000	3.50%	23/10/2027	327,952	0.01%
BPCE SA	289,000	3.25%	11/1/2028	269,007	0.01%
BPCE SA	200,000	5.13%	18/1/2028	199,722	0.01%
BPCE SA	180,000	4.63%	12/9/2028	176,107	0.01%
BPCE SA	250,000	2.70%	1/10/2029	220,398	0.01%
BPCE SA	250,000	6.71%	19/10/2029	263,350	0.01%
BPCE SA	415,000	2.28%	20/1/2032	331,994	0.01%
BPCE SA	275,000	3.12%	19/10/2032	224,014	0.01%
BPCE SA	275,000	5.75%	19/7/2033	276,355	0.01%
BPCE SA	445,000	7.00%	19/10/2034	482,782	0.02%
BPCE SA	295,000	3.65%	14/1/2037	242,210	0.01%
BPCE SA	185,000	3.58%	19/10/2042	131,152	0.01%
Credit Agricole SA	460,000	4.38%	17/3/2025	452,676	0.02%
Credit Agricole SA	540,000	1.91%	16/6/2026	512,515	0.02%
Credit Agricole SA	255,000	5.59%	5/7/2026	259,600	0.01%
Credit Agricole SA	180,000	4.13%	10/1/2027	174,698	0.01%
Credit Agricole SA	250,000	2.02%	11/1/2027	229,924	0.01%
Credit Agricole SA	428,000	1.25%	26/1/2027	393,974	0.02%
Credit Agricole SA	300,000	5.30%	12/7/2028	306,465	0.01%
Credit Agricole SA	775,000	6.32%	3/10/2029	812,683	0.04%
Credit Agricole SA	350,000	3.25%	14/1/2030	308,293	0.01%
Credit Agricole SA	300,000	4.00%	10/1/2033	279,086	0.01%
Credit Agricole SA	250,000	5.51%	5/7/2033	259,247	0.01%
Credit Agricole SA	375,000	2.81%	11/1/2041	257,430	0.01%
Danone SA	655,000	2.95%	2/11/2026	625,704	0.03%
La Mondiale SAM	200,000	5.88%	26/1/2047	193,528	0.01%
La Mondiale SAM	200,000	4.80%	18/1/2048	181,951	0.01%
Lafarge SA	85,000	7.13%	15/7/2036	97,441	0.00%
Legrand France SA	75,000	8.50%	15/2/2025	77,885	0.00%
Orange SA	625,000	9.00%	1/3/2031	772,504	0.03%
Orange SA	265,000	5.38%	13/1/2042	270,026	0.01%
Orange SA	200,000	5.50%	6/2/2044	207,911	0.01%
Pernod Ricard SA	250,000	3.25%	8/6/2026	242,566	0.01%
Pernod Ricard SA	200,000	5.50%	15/1/2042	209,218	0.01%
Sanofi SA	285,000	3.63%	19/6/2028	279,226	0.01%
Societe Generale SA	394,000	2.63%	22/1/2025	381,744	0.02%
Societe Generale SA	415,000	4.25%	14/4/2025	405,460	0.02%
Societe Generale SA	125,000	4.35%	13/6/2025	123,772	0.01%
Societe Generale SA	100,000	1.38%	8/7/2025	94,483	0.00%
Societe Generale SA	248,000	4.75%	24/11/2025	242,490	0.01%
Societe Generale SA	310,000	2.23%	21/1/2026	297,771	0.01%
Societe Generale SA	235,000	4.25%	19/8/2026	225,661	0.01%
Societe Generale SA	510,000	1.49%	14/12/2026	469,518	0.02%
Societe Generale SA	360,000	6.45%	12/1/2027	366,047	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Societe Generale SA	275,000	4.00%	12/1/2027	262,911	0.01%
Societe Generale SA	430,000	1.79%	9/6/2027	391,532	0.02%
Societe Generale SA	325,000	4.68%	15/6/2027	321,937	0.01%
Societe Generale SA	800,000	2.80%	19/1/2028	740,055	0.03%
Societe Generale SA	350,000	4.75%	14/9/2028	344,950	0.02%
Societe Generale SA	340,000	6.45%	10/1/2029	352,044	0.02%
Societe Generale SA	265,000	3.00%	22/1/2030	230,276	0.01%
Societe Generale SA	315,000	2.89%	9/6/2032	259,810	0.01%
Societe Generale SA	250,000	3.34%	21/1/2033	209,864	0.01%
Societe Generale SA	335,000	6.22%	15/6/2033	334,676	0.01%
Societe Generale SA	375,000	6.69%	10/1/2034	395,079	0.02%
Societe Generale SA	125,000	3.65%	8/7/2035	105,899	0.00%
Societe Generale SA	200,000	3.63%	1/3/2041	136,217	0.01%
Societe Generale SA	250,000	4.03%	21/1/2043	179,031	0.01%
Societe Generale SA	85,000	5.63%	24/11/2045	74,392	0.00%
Societe Generale SA	335,000	7.37%	10/1/2053	352,440	0.02%
Sodexo, Inc.	260,000	1.63%	16/4/2026	240,796	0.01%
Sodexo, Inc.	225,000	2.72%	16/4/2031	191,284	0.01%
TotalEnergies Capital International SA	365,000	2.43%	10/1/2025	356,006	0.02%
TotalEnergies Capital International SA	285,000	3.46%	19/2/2029	274,922	0.01%
TotalEnergies Capital International SA	360,000	2.83%	10/1/2030	331,108	0.01%
TotalEnergies Capital International SA	250,000	2.99%	29/6/2041	194,811	0.01%
TotalEnergies Capital International SA	225,000	3.46%	12/7/2049	177,828	0.01%
TotalEnergies Capital International SA	800,000	3.13%	29/5/2050	588,606	0.03%
TotalEnergies Capital International SA	175,000	3.39%	29/6/2060	130,310	0.01%
TotalEnergies Capital SA	315,000	3.88%	11/10/2028	309,210	0.01%
Vinci SA	200,000	3.75%	10/4/2029	192,249	0.01%
WEA Finance LLC	250,000	2.88%	15/1/2027	222,746	0.01%
WEA Finance LLC	160,000	4.13%	20/9/2028	142,893	0.01%
WEA Finance LLC	300,000	3.50%	15/6/2029	255,150	0.01%
WEA Finance LLC	100,000	4.63%	20/9/2048	67,359	0.00%
WEA Finance LLC/Westfield UK & Europe Finance plc	110,000	4.75%	17/9/2044	78,832	0.00%
				36,996,463	1.61%
Germany 1.26% (30 June 2023: 1.17%)					
Allianz SE	325,000	6.35%	6/9/2053	336,169	0.01%
Aroundtown SA	200,000	5.38%	21/3/2029	164,009	0.01%
Bayer US Finance II LLC	625,000	4.25%	15/12/2025	608,626	0.03%
Bayer US Finance II LLC	1,030,000	4.38%	15/12/2028	980,448	0.04%
Bayer US Finance II LLC	95,000	4.20%	15/7/2034	84,575	0.00%
Bayer US Finance II LLC	80,000	5.50%	30/7/2035	79,095	0.00%
Bayer US Finance II LLC	25,000	5.88%	15/4/2038	23,658	0.00%
Bayer US Finance II LLC	320,000	4.63%	25/6/2038	275,779	0.01%
Bayer US Finance II LLC	290,000	4.40%	15/7/2044	226,934	0.01%
Bayer US Finance II LLC	115,000	3.95%	15/4/2045	84,215	0.00%
Bayer US Finance II LLC	520,000	4.88%	25/6/2048	439,316	0.02%
Bayer US Finance II LLC	192,000	4.70%	15/7/2064	148,766	0.01%
BMW Finance NV	200,000	2.85%	14/8/2029	183,659	0.01%
BMW US Capital LLC	490,000	3.90%	9/4/2025	484,269	0.02%
BMW US Capital LLC	305,000	2.80%	11/4/2026	292,999	0.01%
BMW US Capital LLC	205,000	1.25%	12/8/2026	187,979	0.01%
BMW US Capital LLC	130,000	3.30%	6/4/2027	124,761	0.00%
BMW US Capital LLC	155,000	3.75%	12/4/2028	150,024	0.01%
BMW US Capital LLC	200,000	5.05%	11/8/2028	203,766	0.01%
BMW US Capital LLC	100,000	3.95%	14/8/2028	97,133	0.00%
BMW US Capital LLC	175,000	3.63%	18/4/2029	167,492	0.01%
BMW US Capital LLC	250,000	4.15%	9/4/2030	244,536	0.01%
BMW US Capital LLC	210,000	2.55%	1/4/2031	182,421	0.01%
Daimler Truck Finance North America LLC	150,000	5.60%	8/8/2025	151,003	0.01%
Daimler Truck Finance North America LLC	102,000	3.65%	7/4/2027	98,215	0.00%
Daimler Truck Finance North America LLC	150,000	5.40%	20/9/2028	152,909	0.01%
Daimler Truck Finance North America LLC	240,000	2.38%	14/12/2028	213,426	0.01%
Daimler Truck Finance North America LLC	200,000	5.50%	20/9/2033	203,990	0.01%
Deutsche Bank AG	405,000	4.50%	1/4/2025	397,741	0.02%
Deutsche Bank AG	184,000	4.16%	13/5/2025	181,488	0.01%
Deutsche Bank AG	166,000	4.10%	13/1/2026	162,228	0.01%
Deutsche Bank AG	255,000	1.69%	19/3/2026	237,368	0.01%
Deutsche Bank AG	370,000	6.12%	14/7/2026	373,807	0.02%
Deutsche Bank AG	250,000	5.58%	1/9/2026	255,684	0.01%
Deutsche Bank AG	585,000	2.13%	24/11/2026	548,292	0.02%
Deutsche Bank AG	360,000	7.15%	13/7/2027	373,950	0.02%
Deutsche Bank AG	129,000	5.37%	9/9/2027	130,813	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Deutsche Bank AG	525,000	2.31%	16/11/2027	479,965	0.02%
Deutsche Bank AG	360,000	2.55%	7/1/2028	330,620	0.01%
Deutsche Bank AG	250,000	5.52%	1/9/2028	257,300	0.01%
Deutsche Bank AG	460,000	6.72%	18/1/2029	481,777	0.02%
Deutsche Bank AG	540,000	6.82%	20/11/2029	568,089	0.02%
Deutsche Bank AG	170,000	5.88%	8/7/2031	165,977	0.01%
Deutsche Bank AG	465,000	3.55%	18/9/2031	408,032	0.02%
Deutsche Bank AG	415,000	3.73%	14/1/2032	347,883	0.01%
Deutsche Bank AG	210,000	3.04%	28/5/2032	175,388	0.01%
Deutsche Bank AG	275,000	4.88%	1/12/2032	257,005	0.01%
Deutsche Bank AG	375,000	3.74%	7/1/2033	307,834	0.01%
Deutsche Bank AG	380,000	7.08%	10/2/2034	390,438	0.02%
Deutsche Telekom AG	370,000	3.63%	21/1/2050	296,336	0.01%
Deutsche Telekom International Finance BV	340,000	3.60%	19/1/2027	329,923	0.01%
Deutsche Telekom International Finance BV	425,000	4.38%	21/6/2028	421,379	0.02%
Deutsche Telekom International Finance BV	995,000	8.75%	15/6/2030	1,199,462	0.05%
Deutsche Telekom International Finance BV	100,000	9.25%	1/6/2032	129,816	0.01%
Deutsche Telekom International Finance BV	180,000	4.75%	21/6/2038	174,425	0.01%
Deutsche Telekom International Finance BV	250,000	4.88%	6/3/2042	238,908	0.01%
E.ON International Finance BV	282,000	6.65%	30/4/2038	311,640	0.01%
EMD Finance LLC	810,000	3.25%	19/3/2025	790,744	0.03%
Fresenius Medical Care US Finance III, Inc.	313,000	1.88%	1/12/2026	282,597	0.01%
Fresenius Medical Care US Finance III, Inc.	175,000	3.75%	15/6/2029	153,393	0.01%
Fresenius Medical Care US Finance III, Inc.	265,000	2.38%	16/2/2031	204,675	0.01%
Fresenius Medical Care US Finance III, Inc.	150,000	3.00%	1/12/2031	117,962	0.00%
Mercedes-Benz Finance North America LLC	175,000	2.13%	10/3/2025	169,392	0.01%
Mercedes-Benz Finance North America LLC	200,000	4.95%	30/3/2025	200,059	0.01%
Mercedes-Benz Finance North America LLC	405,000	3.30%	19/5/2025	396,553	0.02%
Mercedes-Benz Finance North America LLC	175,000	5.38%	1/8/2025	176,691	0.01%
Mercedes-Benz Finance North America LLC	145,000	3.50%	3/8/2025	142,204	0.01%
Mercedes-Benz Finance North America LLC	345,000	5.38%	26/11/2025	348,376	0.01%
Mercedes-Benz Finance North America LLC	310,000	1.45%	2/3/2026	289,168	0.01%
Mercedes-Benz Finance North America LLC	225,000	4.80%	30/3/2026	225,190	0.01%
Mercedes-Benz Finance North America LLC	150,000	5.20%	3/8/2026	151,981	0.01%
Mercedes-Benz Finance North America LLC	225,000	3.45%	6/1/2027	217,517	0.01%
Mercedes-Benz Finance North America LLC	225,000	5.25%	29/11/2027	229,933	0.01%
Mercedes-Benz Finance North America LLC	310,000	3.75%	22/2/2028	299,776	0.01%
Mercedes-Benz Finance North America LLC	180,000	4.80%	30/3/2028	181,791	0.01%
Mercedes-Benz Finance North America LLC	175,000	5.10%	3/8/2028	178,451	0.01%
Mercedes-Benz Finance North America LLC	150,000	3.10%	15/8/2029	138,823	0.01%
Mercedes-Benz Finance North America LLC	125,000	2.63%	10/3/2030	111,416	0.00%
Mercedes-Benz Finance North America LLC	325,000	8.50%	18/1/2031	407,474	0.02%
Mercedes-Benz Finance North America LLC	200,000	2.45%	2/3/2031	173,338	0.01%
Mercedes-Benz Finance North America LLC	175,000	5.05%	3/8/2033	179,916	0.01%
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen	440,000	5.88%	23/5/2042	441,739	0.02%
Siemens Financieringsmaatschappij NV	454,000	3.25%	27/5/2025	444,531	0.02%
Siemens Financieringsmaatschappij NV	439,000	1.20%	11/3/2026	408,059	0.02%
Siemens Financieringsmaatschappij NV	520,000	6.13%	17/8/2026	539,126	0.02%
Siemens Financieringsmaatschappij NV	485,000	2.35%	15/10/2026	457,597	0.02%
Siemens Financieringsmaatschappij NV	455,000	3.40%	16/3/2027	439,215	0.02%
Siemens Financieringsmaatschappij NV	250,000	1.70%	11/3/2028	224,284	0.01%
Siemens Financieringsmaatschappij NV	475,000	2.88%	11/3/2041	370,821	0.02%
Siemens Financieringsmaatschappij NV	475,000	4.40%	27/5/2045	446,931	0.02%
Siemens Financieringsmaatschappij NV	285,000	3.30%	15/9/2046	225,138	0.01%
Siemens Financieringsmaatschappij NV	425,000	4.20%	16/3/2047	386,677	0.02%
Volkswagen Group of America Finance LLC	226,000	3.35%	13/5/2025	220,055	0.01%
Volkswagen Group of America Finance LLC	200,000	5.80%	12/9/2025	201,779	0.01%
Volkswagen Group of America Finance LLC	215,000	4.63%	13/11/2025	212,618	0.01%
Volkswagen Group of America Finance LLC	360,000	1.25%	24/11/2025	334,363	0.01%
Volkswagen Group of America Finance LLC	200,000	5.70%	12/9/2026	202,953	0.01%
Volkswagen Group of America Finance LLC	135,000	3.20%	26/9/2026	128,290	0.00%
Volkswagen Group of America Finance LLC	250,000	1.63%	24/11/2027	220,342	0.01%
Volkswagen Group of America Finance LLC	440,000	4.75%	13/11/2028	435,710	0.02%
Volkswagen Group of America Finance LLC	85,000	4.60%	8/6/2029	83,170	0.00%
Volkswagen Group of America Finance LLC	100,000	3.75%	13/5/2030	92,118	0.00%
Volkswagen Group of America Finance LLC	200,000	5.90%	12/9/2033	207,474	0.01%
				29,014,150	1.26%
Hong Kong 0.36% (30 June 2023: 0.36%)					
AIA Group Ltd.	200,000	2.70%	Perpetual	182,190	0.01%
AIA Group Ltd.	205,000	3.20%	11/3/2025	200,873	0.01%
AIA Group Ltd.	250,000	5.63%	25/10/2027	258,013	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
AIA Group Ltd.	280,000	3.90%	6/4/2028	271,159	0.01%
AIA Group Ltd.	355,000	3.60%	9/4/2029	335,983	0.01%
AIA Group Ltd.	275,000	3.38%	7/4/2030	253,175	0.01%
AIA Group Ltd.	200,000	4.95%	4/4/2033	201,160	0.01%
AIA Group Ltd.	670,000	3.20%	16/9/2040	507,128	0.02%
AIA Group Ltd.	50,000	4.88%	11/3/2044	48,424	0.00%
AIA Group Ltd.	170,000	4.50%	16/3/2046	155,483	0.00%
Bank of Communications Hong Kong Ltd.	250,000	2.30%	8/7/2031	231,650	0.01%
Bank of East Asia Ltd.	500,000	6.75%	15/3/2027	502,063	0.02%
Bank of East Asia Ltd.	250,000	4.00%	29/5/2030	235,298	0.01%
Castle Peak Power Finance Co., Ltd.	200,000	2.13%	3/3/2031	166,627	0.01%
Champion MTN Ltd.	200,000	2.95%	15/6/2030	166,571	0.00%
China Ping An Insurance Overseas Holdings Ltd.	200,000	2.85%	12/8/2031	161,364	0.00%
CK Property Finance MTN Ltd.	200,000	1.38%	30/6/2026	182,579	0.01%
CLP Power Hong Kong Financing Ltd.	400,000	2.13%	30/6/2030	339,624	0.01%
Goodman HK Finance	200,000	3.00%	22/7/2030	171,118	0.01%
HKT Capital No 4 Ltd.	200,000	3.00%	14/7/2026	190,374	0.01%
HKT Capital No 5 Ltd.	200,000	3.25%	30/9/2029	181,848	0.01%
HKT Capital No 6 Ltd.	200,000	3.00%	18/1/2032	171,753	0.01%
Hongkong Electric Finance Ltd.	200,000	2.88%	3/5/2026	191,332	0.01%
Hongkong Electric Finance Ltd.	200,000	2.25%	9/6/2030	170,802	0.01%
Hongkong Land Finance Cayman Islands Co., Ltd.	100,000	4.50%	7/10/2025	98,903	0.00%
Hongkong Land Finance Cayman Islands Co., Ltd.	200,000	2.25%	15/7/2031	163,353	0.00%
Hongkong Land Finance Cayman Islands Co., Ltd.	200,000	5.25%	14/7/2033	199,459	0.01%
HPHT Finance 21 II Ltd.	200,000	1.50%	17/9/2026	182,222	0.01%
HPHT Finance 21 Ltd.	200,000	2.00%	19/3/2026	187,334	0.01%
Hysan MTN Ltd.	200,000	2.82%	4/9/2029	173,809	0.01%
JMH Co., Ltd.	200,000	2.50%	9/4/2031	169,592	0.01%
Link Finance Cayman 2009 Ltd.	200,000	2.75%	19/1/2032	168,401	0.01%
Nan Fung Treasury Ltd.	200,000	5.00%	5/9/2028	187,758	0.01%
Nan Fung Treasury Ltd.	200,000	3.63%	27/8/2030	167,823	0.01%
Sun Hung Kai Properties Capital Market Ltd.	200,000	2.88%	21/1/2030	176,986	0.01%
Sun Hung Kai Properties Capital Market Ltd.	200,000	2.75%	13/5/2030	173,973	0.01%
Swire Pacific Mtn Financing HK Ltd.	200,000	2.88%	30/1/2030	176,671	0.01%
Swire Properties MTN Financing Ltd.	200,000	3.50%	10/1/2028	189,894	0.01%
Wharf REIC Finance BVI Ltd.	200,000	3.50%	17/1/2028	188,496	0.01%
Wharf REIC Finance BVI Ltd.	200,000	2.88%	7/5/2030	174,571	0.01%
				8,255,836	0.36%
Hungary 0.01% (30 June 2023: 0.01%)					
OTP Bank Nyrt	200,000	7.50%	25/5/2027	206,764	0.01%
				206,764	0.01%
India 0.22% (30 June 2023: 0.24%)					
ABJA Investment Co. Pte Ltd.	200,000	5.45%	24/1/2028	200,107	0.01%
Adani Electricity Mumbai Ltd.	200,000	3.95%	12/2/2030	163,582	0.01%
Adani Electricity Mumbai Ltd.	200,000	3.87%	22/7/2031	155,238	0.01%
Adani Ports & Special Economic Zone Ltd.	200,000	4.00%	30/7/2027	178,423	0.01%
Adani Ports & Special Economic Zone Ltd.	208,000	4.20%	4/8/2027	186,776	0.01%
Adani Ports & Special Economic Zone Ltd.	225,000	4.38%	3/7/2029	193,914	0.01%
Adani Ports & Special Economic Zone Ltd.	300,000	3.10%	2/2/2031	229,599	0.01%
Adani Transmission Step-One Ltd.	200,000	4.00%	3/8/2026	183,484	0.01%
Bharti Airtel Ltd.	538,000	4.38%	10/6/2025	530,957	0.02%
Bharti Airtel Ltd.	280,000	3.25%	3/6/2031	246,426	0.01%
HDFC Bank Ltd.	200,000	5.69%	2/3/2026	202,511	0.01%
ICICI Bank Ltd.	145,000	4.00%	18/3/2026	141,809	0.00%
ICICI Bank Ltd.	200,000	3.80%	14/12/2027	191,716	0.01%
Reliance Industries Ltd.	325,000	4.13%	28/1/2025	321,114	0.01%
Reliance Industries Ltd.	275,000	3.67%	30/11/2027	262,849	0.01%
Reliance Industries Ltd.	400,000	2.88%	12/1/2032	342,251	0.01%
Reliance Industries Ltd.	230,000	6.25%	19/10/2040	248,185	0.01%
Reliance Industries Ltd.	255,000	4.88%	10/2/2045	234,325	0.01%
Reliance Industries Ltd.	455,000	3.63%	12/1/2052	331,713	0.01%
Summit Digital Infrastructure Ltd.	205,000	2.88%	12/8/2031	168,393	0.01%
UltraTech Cement Ltd.	200,000	2.80%	16/2/2031	169,234	0.01%
UPL Corp., Ltd.	200,000	4.63%	16/6/2030	167,615	0.01%
				5,050,221	0.22%
Indonesia 0.08% (30 June 2023: 0.10%)					
Indofood CBP Sukses Makmur Tbk PT	300,000	3.40%	9/6/2031	259,427	0.01%
Indofood CBP Sukses Makmur Tbk PT	200,000	3.54%	27/4/2032	172,654	0.01%
Indofood CBP Sukses Makmur Tbk PT	200,000	4.75%	9/6/2051	162,060	0.01%
LLPL Capital Pte Ltd.	160,920	6.88%	4/2/2039	155,146	0.00%
Minejasa Capital BV	350,000	4.63%	10/8/2030	332,551	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Minejesa Capital BV	250,000	5.63%	10/8/2037	217,125	0.01%
PT Tower Bersama Infrastructure Tbk	200,000	4.25%	21/1/2025	196,287	0.01%
PT Tower Bersama Infrastructure Tbk	200,000	2.75%	20/1/2026	187,230	0.01%
Star Energy Geothermal Darajat II/Star Energy Geothermal Salak	200,000	4.85%	14/10/2038	184,298	0.01%
				1,866,778	0.08%
Ireland 0.52% (30 June 2023: 0.52%)					
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	200,000	3.50%	15/1/2025	195,633	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	345,000	6.50%	15/7/2025	350,133	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	208,000	4.45%	1/10/2025	204,219	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	300,000	1.75%	30/1/2026	278,963	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	176,000	4.45%	3/4/2026	172,818	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	1,020,000	2.45%	29/10/2026	944,840	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	240,000	6.10%	15/1/2027	245,157	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	400,000	6.45%	15/4/2027	414,221	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	300,000	3.65%	21/7/2027	285,210	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	175,000	4.63%	15/10/2027	171,932	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	200,000	3.88%	23/1/2028	190,664	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	250,000	5.75%	6/6/2028	256,006	0.01%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	1,025,000	3.00%	29/10/2028	935,719	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	340,000	6.15%	30/9/2030	358,713	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	1,010,000	3.30%	30/1/2032	879,555	0.04%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	530,000	3.40%	29/10/2033	455,357	0.02%
AerCap Ireland Capital DAC/AerCap Global Aviation Trust	385,000	3.85%	29/10/2041	311,360	0.01%
AIB Group plc	260,000	7.58%	14/10/2026	268,451	0.01%
AIB Group plc	300,000	6.61%	13/9/2029	315,973	0.01%
Avolon Holdings Funding Ltd.	385,000	2.88%	15/2/2025	371,786	0.02%
Avolon Holdings Funding Ltd.	258,000	2.13%	21/2/2026	239,273	0.01%
Avolon Holdings Funding Ltd.	310,000	4.25%	15/4/2026	299,824	0.01%
Avolon Holdings Funding Ltd.	366,000	4.38%	1/5/2026	354,756	0.02%
Avolon Holdings Funding Ltd.	175,000	3.25%	15/2/2027	162,075	0.01%
Avolon Holdings Funding Ltd.	737,000	2.53%	18/11/2027	653,710	0.03%
Avolon Holdings Funding Ltd.	200,000	2.75%	21/2/2028	177,665	0.01%
Avolon Holdings Funding Ltd.	225,000	6.38%	4/5/2028	229,560	0.01%
Bank of Ireland Group plc	270,000	6.25%	16/9/2026	272,992	0.01%
Bank of Ireland Group plc	365,000	2.03%	30/9/2027	333,438	0.01%
CRH America Finance, Inc.	174,000	3.40%	9/5/2027	166,087	0.01%
CRH America Finance, Inc.	225,000	3.95%	4/4/2028	217,482	0.01%
CRH America Finance, Inc.	145,000	4.50%	4/4/2048	135,039	0.01%
GPS Blue Financing DAC	200,000	5.65%	9/11/2041	195,166	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	100,000	4.90%	1/12/2032	101,082	0.00%
SMBC Aviation Capital Finance DAC	200,000	1.90%	15/10/2026	182,335	0.01%
SMBC Aviation Capital Finance DAC	250,000	5.45%	3/5/2028	251,375	0.01%
SMBC Aviation Capital Finance DAC	275,000	5.70%	25/7/2033	277,710	0.01%
				11,856,279	0.52%
Israel 0.02% (30 June 2023: 0.02%)					
Bank Leumi Le-Israel BM	200,000	5.13%	27/7/2027	196,816	0.01%
ICL Group Ltd.	170,000	6.38%	31/5/2038	161,802	0.00%
Israel Discount Bank Ltd.	200,000	5.38%	26/1/2028	194,644	0.01%
				553,262	0.02%
Italy 0.40% (30 June 2023: 0.35%)					
Enel Finance America LLC	325,000	2.88%	12/7/2041	220,546	0.01%
Enel Finance International NV	270,000	4.25%	15/6/2025	265,940	0.01%
Enel Finance International NV	435,000	1.38%	12/7/2026	396,549	0.02%
Enel Finance International NV	495,000	3.63%	25/5/2027	472,912	0.02%
Enel Finance International NV	232,000	4.63%	15/6/2027	229,419	0.01%
Enel Finance International NV	410,000	3.50%	6/4/2028	384,328	0.02%
Enel Finance International NV	400,000	1.88%	12/7/2028	348,944	0.02%
Enel Finance International NV	235,000	4.88%	14/6/2029	232,562	0.01%
Enel Finance International NV	287,000	2.25%	12/7/2031	233,163	0.01%
Enel Finance International NV	260,000	5.00%	15/6/2032	253,475	0.01%
Enel Finance International NV	240,000	6.80%	15/9/2037	261,676	0.01%
Enel Finance International NV	440,000	6.00%	7/10/2039	446,728	0.02%
Enel Finance International NV	410,000	4.75%	25/5/2047	356,620	0.02%
Enel Finance International NV	275,000	5.50%	15/6/2052	258,943	0.01%
Eni SpA	265,000	4.75%	12/9/2028	264,329	0.01%
Eni SpA	201,000	4.25%	9/5/2029	195,599	0.01%
Eni SpA	130,000	5.70%	1/10/2040	126,073	0.01%
Eni USA, Inc.	200,000	7.30%	15/11/2027	215,013	0.01%
Intesa Sanpaolo SpA	255,000	7.00%	21/11/2025	261,312	0.01%
Intesa Sanpaolo SpA	175,000	3.88%	14/7/2027	163,187	0.01%
Intesa Sanpaolo SpA	70,000	3.88%	12/1/2028	65,004	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Intesa Sanpaolo SpA	200,000	4.00%	23/9/2029	182,154	0.01%
Intesa Sanpaolo SpA	325,000	6.63%	20/6/2033	332,279	0.01%
Intesa Sanpaolo SpA	300,000	8.25%	21/11/2033	326,264	0.01%
Intesa Sanpaolo SpA	420,000	7.20%	28/11/2033	448,237	0.02%
Intesa Sanpaolo SpA	180,000	4.70%	23/9/2049	136,054	0.01%
Intesa Sanpaolo SpA	445,000	7.80%	28/11/2053	488,813	0.02%
Intesa Sanpaolo SpA	420,000	7.78%	20/6/2054	436,459	0.02%
UniCredit SpA	355,000	2.57%	22/9/2026	334,023	0.01%
UniCredit SpA	237,000	4.63%	12/4/2027	230,788	0.01%
UniCredit SpA	325,000	1.98%	3/6/2027	297,090	0.01%
UniCredit SpA	280,000	3.13%	3/6/2032	236,212	0.01%
				9,100,695	0.40%
Japan 2.35% (30 June 2023: 2.53%)					
Asahi Mutual Life Insurance Co.	200,000	6.90%	Perpetual	205,007	0.01%
Central Japan Railway Co.	155,000	4.25%	24/11/2045	134,353	0.01%
Dai-ichi Life Insurance Co., Ltd.	650,000	4.00%	Perpetual	623,476	0.03%
Fukoku Mutual Life Insurance Co.	200,000	6.80%	Perpetual	211,975	0.01%
Honda Motor Co., Ltd.	230,000	2.27%	10/3/2025	222,993	0.01%
Honda Motor Co., Ltd.	250,000	2.53%	10/3/2027	235,978	0.01%
Honda Motor Co., Ltd.	143,000	2.97%	10/3/2032	130,722	0.01%
JERA Co., Inc.	200,000	3.67%	14/4/2027	191,059	0.01%
JT International Financial Services BV	125,000	6.88%	24/10/2032	139,375	0.01%
Kubota Credit Corp. USA	200,000	4.96%	31/5/2026	200,153	0.01%
Marubeni Corp.	200,000	1.58%	17/9/2026	182,693	0.01%
Meiji Yasuda Life Insurance Co.	475,000	5.20%	20/10/2045	469,029	0.02%
Meiji Yasuda Life Insurance Co.	275,000	5.10%	26/4/2048	268,789	0.01%
Mitsubishi Corp.	420,000	1.13%	15/7/2026	382,959	0.02%
Mitsubishi Corp.	305,000	5.00%	5/7/2028	308,973	0.01%
Mitsubishi HC Capital, Inc.	230,000	3.64%	13/4/2025	224,702	0.01%
Mitsubishi HC Capital, Inc.	240,000	5.08%	15/9/2027	240,632	0.01%
Mitsubishi HC Capital, Inc.	200,000	3.97%	13/4/2030	186,003	0.01%
Mitsubishi UFJ Financial Group, Inc.	760,000	2.19%	25/2/2025	734,237	0.03%
Mitsubishi UFJ Financial Group, Inc.	165,000	3.78%	2/3/2025	162,277	0.01%
Mitsubishi UFJ Financial Group, Inc.	575,000	1.41%	17/7/2025	543,066	0.02%
Mitsubishi UFJ Financial Group, Inc.	420,000	5.72%	20/2/2026	421,766	0.02%
Mitsubishi UFJ Financial Group, Inc.	705,000	3.85%	1/3/2026	688,533	0.03%
Mitsubishi UFJ Financial Group, Inc.	200,000	5.54%	17/4/2026	200,527	0.01%
Mitsubishi UFJ Financial Group, Inc.	80,000	3.84%	17/4/2026	78,461	0.00%
Mitsubishi UFJ Financial Group, Inc.	325,000	2.76%	13/9/2026	306,712	0.01%
Mitsubishi UFJ Financial Group, Inc.	350,000	3.68%	22/2/2027	339,359	0.01%
Mitsubishi UFJ Financial Group, Inc.	596,000	1.54%	20/7/2027	544,739	0.02%
Mitsubishi UFJ Financial Group, Inc.	200,000	3.29%	25/7/2027	190,715	0.01%
Mitsubishi UFJ Financial Group, Inc.	360,000	1.64%	13/10/2027	327,886	0.01%
Mitsubishi UFJ Financial Group, Inc.	550,000	2.34%	19/1/2028	508,484	0.02%
Mitsubishi UFJ Financial Group, Inc.	340,000	3.96%	2/3/2028	331,066	0.01%
Mitsubishi UFJ Financial Group, Inc.	350,000	4.08%	19/4/2028	340,431	0.01%
Mitsubishi UFJ Financial Group, Inc.	415,000	5.02%	20/7/2028	415,421	0.02%
Mitsubishi UFJ Financial Group, Inc.	225,000	4.05%	11/9/2028	218,707	0.01%
Mitsubishi UFJ Financial Group, Inc.	330,000	5.35%	13/9/2028	334,778	0.01%
Mitsubishi UFJ Financial Group, Inc.	315,000	5.42%	22/2/2029	320,767	0.01%
Mitsubishi UFJ Financial Group, Inc.	430,000	3.74%	7/3/2029	410,687	0.02%
Mitsubishi UFJ Financial Group, Inc.	225,000	5.24%	19/4/2029	228,055	0.01%
Mitsubishi UFJ Financial Group, Inc.	570,000	3.20%	18/7/2029	524,064	0.02%
Mitsubishi UFJ Financial Group, Inc.	355,000	2.56%	25/2/2030	310,911	0.01%
Mitsubishi UFJ Financial Group, Inc.	375,000	2.05%	17/7/2030	314,831	0.01%
Mitsubishi UFJ Financial Group, Inc.	125,000	5.48%	22/2/2031	127,967	0.01%
Mitsubishi UFJ Financial Group, Inc.	505,000	2.31%	20/7/2032	419,275	0.02%
Mitsubishi UFJ Financial Group, Inc.	275,000	2.49%	13/10/2032	231,078	0.01%
Mitsubishi UFJ Financial Group, Inc.	290,000	2.85%	19/1/2033	248,631	0.01%
Mitsubishi UFJ Financial Group, Inc.	150,000	4.32%	19/4/2033	143,256	0.01%
Mitsubishi UFJ Financial Group, Inc.	380,000	5.13%	20/7/2033	386,039	0.02%
Mitsubishi UFJ Financial Group, Inc.	200,000	5.47%	13/9/2033	207,237	0.01%
Mitsubishi UFJ Financial Group, Inc.	400,000	5.44%	22/2/2034	413,083	0.02%
Mitsubishi UFJ Financial Group, Inc.	245,000	5.41%	19/4/2034	252,543	0.01%
Mitsubishi UFJ Financial Group, Inc.	75,000	4.29%	26/7/2038	70,572	0.00%
Mitsubishi UFJ Financial Group, Inc.	75,000	4.15%	7/3/2039	68,998	0.00%
Mitsubishi UFJ Financial Group, Inc.	355,000	3.75%	18/7/2039	311,130	0.01%
Mitsui & Co., Ltd.	200,000	2.19%	19/1/2027	185,658	0.01%
Mitsui & Co., Ltd.	200,000	5.51%	10/10/2028	207,140	0.01%
Mitsui Fudosan Co., Ltd.	250,000	3.65%	20/7/2027	241,027	0.01%
Mitsui Fudosan Co., Ltd.	110,000	3.95%	24/1/2029	106,002	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mitsui Sumitomo Insurance Co., Ltd.	130,000	4.95%	Perpetual	126,219	0.01%
Mizuho Bank Ltd.	25,000	3.20%	26/3/2025	24,388	0.00%
Mizuho Financial Group, Inc.	235,000	4.35%	20/10/2025	229,525	0.01%
Mizuho Financial Group, Inc.	445,000	3.48%	12/4/2026	430,140	0.02%
Mizuho Financial Group, Inc.	175,000	2.65%	22/5/2026	168,386	0.01%
Mizuho Financial Group, Inc.	280,000	2.23%	25/5/2026	267,582	0.01%
Mizuho Financial Group, Inc.	300,000	2.84%	13/9/2026	284,878	0.01%
Mizuho Financial Group, Inc.	155,000	3.66%	28/2/2027	149,124	0.01%
Mizuho Financial Group, Inc.	335,000	1.23%	22/5/2027	305,265	0.01%
Mizuho Financial Group, Inc.	396,000	1.55%	9/7/2027	362,021	0.02%
Mizuho Financial Group, Inc.	280,000	3.17%	11/9/2027	263,084	0.01%
Mizuho Financial Group, Inc.	295,000	4.02%	5/3/2028	286,301	0.01%
Mizuho Financial Group, Inc.	255,000	5.41%	13/9/2028	258,220	0.01%
Mizuho Financial Group, Inc.	275,000	5.67%	27/5/2029	281,358	0.01%
Mizuho Financial Group, Inc.	360,000	5.78%	6/7/2029	370,565	0.02%
Mizuho Financial Group, Inc.	285,000	4.25%	11/9/2029	275,442	0.01%
Mizuho Financial Group, Inc.	100,000	3.26%	22/5/2030	91,056	0.00%
Mizuho Financial Group, Inc.	365,000	3.15%	16/7/2030	328,817	0.01%
Mizuho Financial Group, Inc.	140,000	2.87%	13/9/2030	123,835	0.01%
Mizuho Financial Group, Inc.	148,000	2.59%	25/5/2031	126,796	0.01%
Mizuho Financial Group, Inc.	225,000	5.74%	27/5/2031	231,572	0.01%
Mizuho Financial Group, Inc.	325,000	2.20%	10/7/2031	270,873	0.01%
Mizuho Financial Group, Inc.	275,000	1.98%	8/9/2031	224,754	0.01%
Mizuho Financial Group, Inc.	325,000	2.56%	13/9/2031	264,660	0.01%
Mizuho Financial Group, Inc.	188,000	2.17%	22/5/2032	152,868	0.01%
Mizuho Financial Group, Inc.	125,000	2.26%	9/7/2032	101,879	0.00%
Mizuho Financial Group, Inc.	200,000	5.67%	13/9/2033	206,494	0.01%
Mizuho Financial Group, Inc.	225,000	5.75%	27/5/2034	233,466	0.01%
Mizuho Financial Group, Inc.	285,000	5.75%	6/7/2034	295,496	0.01%
MUFG Bank Ltd.	75,000	4.70%	10/3/2044	68,601	0.00%
Nippon Life Insurance Co.	300,000	4.70%	20/1/2046	293,289	0.01%
Nippon Life Insurance Co.	223,000	4.00%	19/9/2047	210,258	0.01%
Nippon Life Insurance Co.	384,000	3.40%	23/1/2050	338,687	0.01%
Nippon Life Insurance Co.	680,000	2.75%	21/1/2051	564,441	0.02%
Nippon Life Insurance Co.	150,000	2.90%	16/9/2051	124,212	0.01%
Nippon Life Insurance Co.	225,000	6.25%	13/9/2053	237,263	0.01%
Nissan Motor Acceptance Co. LLC	355,000	1.85%	16/9/2026	319,328	0.01%
Nissan Motor Acceptance Co. LLC	110,000	2.45%	15/9/2028	94,203	0.00%
Nissan Motor Co., Ltd.	395,000	3.52%	17/9/2025	380,590	0.02%
Nissan Motor Co., Ltd.	675,000	4.35%	17/9/2027	645,999	0.03%
Nissan Motor Co., Ltd.	710,000	4.81%	17/9/2030	664,338	0.03%
Nomura Holdings, Inc.	426,000	2.65%	16/1/2025	413,163	0.02%
Nomura Holdings, Inc.	125,000	5.10%	3/7/2025	124,221	0.01%
Nomura Holdings, Inc.	535,000	1.85%	16/7/2025	506,163	0.02%
Nomura Holdings, Inc.	200,000	5.71%	9/1/2026	201,442	0.01%
Nomura Holdings, Inc.	380,000	1.65%	14/7/2026	347,387	0.02%
Nomura Holdings, Inc.	375,000	2.33%	22/1/2027	343,954	0.02%
Nomura Holdings, Inc.	100,000	5.39%	6/7/2027	100,330	0.00%
Nomura Holdings, Inc.	200,000	5.84%	18/1/2028	204,330	0.01%
Nomura Holdings, Inc.	125,000	6.07%	12/7/2028	129,158	0.01%
Nomura Holdings, Inc.	175,000	2.17%	14/7/2028	153,732	0.01%
Nomura Holdings, Inc.	320,000	2.71%	22/1/2029	283,272	0.01%
Nomura Holdings, Inc.	75,000	5.61%	6/7/2029	76,666	0.00%
Nomura Holdings, Inc.	475,000	3.10%	16/1/2030	419,957	0.02%
Nomura Holdings, Inc.	295,000	2.68%	16/7/2030	251,317	0.01%
Nomura Holdings, Inc.	365,000	2.61%	14/7/2031	302,859	0.01%
Nomura Holdings, Inc.	260,000	3.00%	22/1/2032	219,254	0.01%
Nomura Holdings, Inc.	260,000	6.18%	18/1/2033	276,920	0.01%
Nomura Holdings, Inc.	200,000	6.09%	12/7/2033	212,461	0.01%
Norinchukin Bank	215,000	4.87%	14/9/2027	214,693	0.01%
Norinchukin Bank	250,000	5.43%	9/3/2028	255,075	0.01%
Norinchukin Bank	235,000	2.08%	22/9/2031	192,358	0.01%
Norinchukin Bank	200,000	5.07%	14/9/2032	202,154	0.01%
NTT Finance Corp.	1,010,000	1.16%	3/4/2026	932,443	0.04%
NTT Finance Corp.	100,000	4.37%	27/7/2027	99,015	0.00%
NTT Finance Corp.	456,000	1.59%	3/4/2028	402,408	0.02%
NTT Finance Corp.	360,000	2.07%	3/4/2031	300,755	0.01%
Olympus Corp.	155,000	2.14%	8/12/2026	142,757	0.01%
ORIX Corp.	300,000	3.25%	4/12/2024	293,937	0.01%
ORIX Corp.	155,000	3.70%	18/7/2027	149,220	0.01%
ORIX Corp.	75,000	5.00%	13/9/2027	75,659	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
ORIX Corp.	80,000	2.25%	9/3/2031	68,201	0.00%
ORIX Corp.	125,000	4.00%	13/4/2032	117,329	0.01%
ORIX Corp.	100,000	5.20%	13/9/2032	103,015	0.00%
Panasonic Holdings Corp.	85,000	3.11%	19/7/2029	78,036	0.00%
Renesas Electronics Corp.	200,000	2.17%	25/11/2026	182,878	0.01%
Sumitomo Corp.	200,000	5.55%	9/3/2028	205,516	0.01%
Sumitomo Life Insurance Co.	440,000	4.00%	14/9/2077	414,373	0.02%
Sumitomo Life Insurance Co.	272,000	3.38%	15/4/2081	233,310	0.01%
Sumitomo Mitsui Banking Corp.	105,000	3.65%	23/7/2025	102,648	0.00%
Sumitomo Mitsui Finance & Leasing Co., Ltd.	200,000	5.35%	25/4/2028	202,177	0.01%
Sumitomo Mitsui Financial Group, Inc.	350,000	2.35%	15/1/2025	339,701	0.01%
Sumitomo Mitsui Financial Group, Inc.	790,000	1.47%	8/7/2025	747,674	0.03%
Sumitomo Mitsui Financial Group, Inc.	275,000	0.95%	12/1/2026	253,388	0.01%
Sumitomo Mitsui Financial Group, Inc.	450,000	5.46%	13/1/2026	453,700	0.02%
Sumitomo Mitsui Financial Group, Inc.	350,000	3.78%	9/3/2026	341,262	0.01%
Sumitomo Mitsui Financial Group, Inc.	225,000	5.88%	13/7/2026	230,167	0.01%
Sumitomo Mitsui Financial Group, Inc.	600,000	2.63%	14/7/2026	568,886	0.02%
Sumitomo Mitsui Financial Group, Inc.	635,000	1.40%	17/9/2026	578,012	0.03%
Sumitomo Mitsui Financial Group, Inc.	375,000	3.01%	19/10/2026	357,168	0.02%
Sumitomo Mitsui Financial Group, Inc.	320,000	3.45%	11/1/2027	307,513	0.01%
Sumitomo Mitsui Financial Group, Inc.	182,000	2.17%	14/1/2027	168,349	0.01%
Sumitomo Mitsui Financial Group, Inc.	476,000	3.36%	12/7/2027	452,829	0.02%
Sumitomo Mitsui Financial Group, Inc.	205,000	3.35%	18/10/2027	194,177	0.01%
Sumitomo Mitsui Financial Group, Inc.	635,000	5.52%	13/1/2028	650,060	0.03%
Sumitomo Mitsui Financial Group, Inc.	225,000	3.54%	17/1/2028	214,147	0.01%
Sumitomo Mitsui Financial Group, Inc.	225,000	5.80%	13/7/2028	233,048	0.01%
Sumitomo Mitsui Financial Group, Inc.	175,000	3.94%	19/7/2028	168,802	0.01%
Sumitomo Mitsui Financial Group, Inc.	300,000	5.72%	14/9/2028	310,455	0.01%
Sumitomo Mitsui Financial Group, Inc.	495,000	1.90%	17/9/2028	433,310	0.02%
Sumitomo Mitsui Financial Group, Inc.	150,000	4.31%	16/10/2028	146,092	0.01%
Sumitomo Mitsui Financial Group, Inc.	150,000	2.47%	14/1/2029	133,568	0.01%
Sumitomo Mitsui Financial Group, Inc.	670,000	3.04%	16/7/2029	611,876	0.03%
Sumitomo Mitsui Financial Group, Inc.	175,000	3.20%	17/9/2029	159,135	0.01%
Sumitomo Mitsui Financial Group, Inc.	141,000	2.72%	27/9/2029	125,256	0.01%
Sumitomo Mitsui Financial Group, Inc.	325,000	5.71%	13/1/2030	337,711	0.01%
Sumitomo Mitsui Financial Group, Inc.	300,000	2.75%	15/1/2030	265,408	0.01%
Sumitomo Mitsui Financial Group, Inc.	435,000	2.13%	8/7/2030	366,670	0.02%
Sumitomo Mitsui Financial Group, Inc.	200,000	5.85%	13/7/2030	209,138	0.01%
Sumitomo Mitsui Financial Group, Inc.	275,000	2.14%	23/9/2030	228,525	0.01%
Sumitomo Mitsui Financial Group, Inc.	280,000	1.71%	12/1/2031	226,171	0.01%
Sumitomo Mitsui Financial Group, Inc.	250,000	2.22%	17/9/2031	206,399	0.01%
Sumitomo Mitsui Financial Group, Inc.	540,000	5.77%	13/1/2033	570,360	0.02%
Sumitomo Mitsui Financial Group, Inc.	200,000	5.78%	13/7/2033	211,823	0.01%
Sumitomo Mitsui Financial Group, Inc.	350,000	5.81%	14/9/2033	372,713	0.02%
Sumitomo Mitsui Financial Group, Inc.	125,000	2.30%	12/1/2041	86,446	0.00%
Sumitomo Mitsui Financial Group, Inc.	145,000	2.93%	17/9/2041	108,492	0.00%
Sumitomo Mitsui Financial Group, Inc.	125,000	3.05%	14/1/2042	96,900	0.00%
Sumitomo Mitsui Financial Group, Inc.	265,000	6.18%	13/7/2043	295,219	0.01%
Sumitomo Mitsui Trust Bank Ltd.	350,000	1.05%	12/9/2025	326,567	0.01%
Sumitomo Mitsui Trust Bank Ltd.	340,000	5.65%	9/3/2026	344,444	0.02%
Sumitomo Mitsui Trust Bank Ltd.	200,000	5.65%	14/9/2026	203,264	0.01%
Sumitomo Mitsui Trust Bank Ltd.	270,000	1.35%	16/9/2026	245,424	0.01%
Sumitomo Mitsui Trust Bank Ltd.	200,000	2.80%	10/3/2027	187,664	0.01%
Sumitomo Mitsui Trust Bank Ltd.	250,000	4.95%	15/9/2027	250,536	0.01%
Sumitomo Mitsui Trust Bank Ltd.	225,000	5.55%	14/9/2028	231,410	0.01%
Takeda Pharmaceutical Co., Ltd.	525,000	5.00%	26/11/2028	532,919	0.02%
Takeda Pharmaceutical Co., Ltd.	675,000	2.05%	31/3/2030	578,703	0.03%
Takeda Pharmaceutical Co., Ltd.	450,000	3.03%	9/7/2040	346,437	0.02%
Takeda Pharmaceutical Co., Ltd.	615,000	3.18%	9/7/2050	440,143	0.02%
Takeda Pharmaceutical Co., Ltd.	225,000	3.38%	9/7/2060	157,965	0.01%
Toyota Industries Corp.	139,000	3.57%	16/3/2028	132,325	0.01%
Toyota Motor Corp.	245,000	1.34%	25/3/2026	228,399	0.01%
Toyota Motor Corp.	160,000	5.28%	13/7/2026	162,859	0.01%
Toyota Motor Corp.	110,000	5.12%	13/7/2028	114,127	0.01%
Toyota Motor Corp.	132,000	3.67%	20/7/2028	128,935	0.01%
Toyota Motor Corp.	70,000	2.76%	2/7/2029	65,605	0.00%
Toyota Motor Corp.	230,000	2.36%	25/3/2031	202,000	0.01%
Toyota Motor Corp.	135,000	5.12%	13/7/2033	145,545	0.01%
				53,971,624	2.35%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Jordan 0.01% (30 June 2023: 0.01%)					
Hikma Finance USA LLC	200,000	3.25%	9/7/2025	191,289	0.01%
				191,289	0.01%
Kuwait 0.04% (30 June 2023: 0.03%)					
Boubyan Sukuk Ltd.	200,000	2.59%	18/2/2025	193,336	0.01%
Boubyan Sukuk Ltd.	200,000	3.39%	29/3/2027	190,954	0.01%
Burgan Bank SAK	200,000	2.75%	15/12/2031	168,375	0.00%
NBK SPC Ltd.	200,000	1.63%	15/9/2027	181,320	0.01%
NBK Tier 1 Financing 2 Ltd.	200,000	4.50%	Perpetual	191,815	0.01%
				925,800	0.04%
Luxembourg 0.06% (30 June 2023: 0.06%)					
ArcelorMittal SA	75,000	4.55%	11/3/2026	73,883	0.00%
ArcelorMittal SA	320,000	6.55%	29/11/2027	335,929	0.02%
ArcelorMittal SA	100,000	4.25%	16/7/2029	97,517	0.00%
ArcelorMittal SA	356,000	6.80%	29/11/2032	385,114	0.02%
ArcelorMittal SA	145,000	7.00%	15/10/2039	156,884	0.01%
ArcelorMittal SA	145,000	6.75%	1/3/2041	153,426	0.01%
SES GLOBAL Americas Holdings, Inc.	130,000	5.30%	25/3/2044	101,490	0.00%
				1,304,243	0.06%
Macau 0.09% (30 June 2023: 0.00%)					
Sands China Ltd.	495,000	5.38%	8/8/2025	487,663	0.02%
Sands China Ltd.	525,000	4.30%	8/1/2026	504,367	0.02%
Sands China Ltd.	200,000	2.55%	8/3/2027	181,323	0.01%
Sands China Ltd.	525,000	5.65%	8/8/2028	517,801	0.02%
Sands China Ltd.	200,000	3.10%	8/3/2029	173,579	0.01%
Sands China Ltd.	250,000	4.63%	18/6/2030	227,738	0.01%
				2,092,471	0.09%
Malaysia 0.03% (30 June 2023: 0.02%)					
GENM Capital Labuan Ltd.	270,000	3.88%	19/4/2031	230,722	0.01%
Gohl Capital Ltd.	400,000	4.25%	24/1/2027	385,317	0.02%
				616,039	0.03%
Mexico 0.58% (30 June 2023: 0.61%)					
Alfa SAB de CV	105,000	6.88%	25/3/2044	104,344	0.00%
Alpek SAB de CV	200,000	4.25%	18/9/2029	184,328	0.01%
Alpek SAB de CV	275,000	3.25%	25/2/2031	234,241	0.01%
America Movil SAB de CV	505,000	3.63%	22/4/2029	477,298	0.02%
America Movil SAB de CV	200,000	2.88%	7/5/2030	178,011	0.01%
America Movil SAB de CV	240,000	4.70%	21/7/2032	235,289	0.01%
America Movil SAB de CV	225,000	6.38%	1/3/2035	250,760	0.01%
America Movil SAB de CV	260,000	6.13%	15/11/2037	283,461	0.01%
America Movil SAB de CV	480,000	6.13%	30/3/2040	522,191	0.02%
America Movil SAB de CV	362,000	4.38%	16/7/2042	326,774	0.01%
America Movil SAB de CV	250,000	4.38%	22/4/2049	221,666	0.01%
Banco Inbursa SA Institucion de Banca Multiple Grupo Financiero Inbursa	200,000	4.38%	11/4/2027	192,814	0.01%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	625,000	5.38%	17/4/2025	622,826	0.03%
BBVA Bancomer SA	225,000	1.88%	18/9/2025	211,258	0.01%
Becele SAB de CV	225,000	2.50%	14/10/2031	180,299	0.01%
Bimbo Bakeries USA, Inc.	200,000	6.40%	15/1/2034	221,607	0.01%
Bimbo Bakeries USA, Inc.	200,000	4.00%	17/5/2051	158,580	0.01%
Cibanco SA Ibm/PLA Administradora Industrial S de RL de CV	150,000	4.96%	18/7/2029	142,136	0.01%
Coca-Cola Femsa SAB de CV	345,000	2.75%	22/1/2030	309,717	0.01%
Coca-Cola Femsa SAB de CV	100,000	1.85%	1/9/2032	79,532	0.00%
Coca-Cola Femsa SAB de CV	155,000	5.25%	26/11/2043	155,555	0.01%
Cometa Energia SA de CV	140,350	6.38%	24/4/2035	135,089	0.01%
El Puerto de Liverpool SAB de CV	100,000	3.88%	6/10/2026	95,784	0.00%
Farmacía Enterprises S de RL de CV	191,626	6.38%	30/3/2038	184,537	0.01%
Fomento Economico Mexicano SAB de CV	375,000	3.50%	16/1/2050	285,308	0.01%
Fresnillo plc	250,000	4.25%	2/10/2050	189,363	0.01%
GCC SAB de CV	200,000	3.61%	20/4/2032	172,203	0.01%
Grupo Bimbo SAB de CV	200,000	4.88%	27/6/2044	184,535	0.01%
Grupo Bimbo SAB de CV	200,000	4.70%	10/11/2047	177,553	0.01%
Grupo Bimbo SAB de CV	200,000	4.00%	6/9/2049	159,499	0.01%
Grupo Televisa SAB	132,000	8.50%	11/3/2032	154,516	0.01%
Grupo Televisa SAB	185,000	6.63%	15/1/2040	194,220	0.01%
Grupo Televisa SAB	282,000	5.00%	13/5/2045	241,881	0.01%
Grupo Televisa SAB	185,000	6.13%	31/1/2046	184,694	0.01%
Grupo Televisa SAB	181,000	5.25%	24/5/2049	161,666	0.01%
Industrias Penoles SAB de CV	200,000	4.15%	12/9/2029	186,150	0.01%
Industrias Penoles SAB de CV	75,000	5.65%	12/9/2049	67,840	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Industrias Penoles SAB de CV	180,000	4.75%	6/8/2050	144,719	0.01%
Infraestructura Energetica Nova SAPI de CV	150,000	3.75%	14/1/2028	139,795	0.01%
Infraestructura Energetica Nova SAPI de CV	75,000	4.88%	14/1/2048	59,103	0.00%
Infraestructura Energetica Nova SAPI de CV	250,000	4.75%	15/1/2051	193,725	0.01%
Kimberly-Clark de Mexico SAB de CV	205,000	2.43%	1/7/2031	175,561	0.01%
Mexico Generadora de Energia S de rl	126,414	5.50%	6/12/2032	123,071	0.00%
Minera Mexico SA de CV	300,000	4.50%	26/1/2050	240,190	0.01%
Orbia Advance Corp. SAB de CV	250,000	1.88%	11/5/2026	229,882	0.01%
Orbia Advance Corp. SAB de CV	200,000	4.00%	4/10/2027	189,297	0.01%
Orbia Advance Corp. SAB de CV	375,000	2.88%	11/5/2031	309,284	0.01%
Orbia Advance Corp. SAB de CV	275,000	5.88%	17/9/2044	247,217	0.01%
Orbia Advance Corp. SAB de CV	70,000	5.50%	15/1/2048	59,334	0.00%
Sigma Alimentos SA de CV	325,000	4.13%	2/5/2026	315,963	0.01%
Sitios Latinoamerica SAB de CV	250,000	5.38%	4/4/2032	231,766	0.01%
Southern Copper Corp.	208,000	3.88%	23/4/2025	203,704	0.01%
Southern Copper Corp.	245,000	7.50%	27/7/2035	283,673	0.01%
Southern Copper Corp.	250,000	6.75%	16/4/2040	279,616	0.01%
Southern Copper Corp.	305,000	5.25%	8/11/2042	294,495	0.01%
Southern Copper Corp.	420,000	5.88%	23/4/2045	427,148	0.02%
Tierra Mojada Luxembourg II Sarl	307,588	5.75%	1/12/2040	277,629	0.01%
Trust Fibra Uno	200,000	5.25%	30/1/2026	195,225	0.01%
Trust Fibra Uno	315,000	4.87%	15/1/2030	285,647	0.01%
Trust Fibra Uno	325,000	6.39%	15/1/2050	262,068	0.01%
				13,235,637	0.58%
Netherlands 1.14% (30 June 2023: 1.15%)					
ABN AMRO Bank NV	475,000	4.75%	28/7/2025	466,042	0.02%
ABN AMRO Bank NV	340,000	4.80%	18/4/2026	332,764	0.01%
ABN AMRO Bank NV	265,000	1.54%	16/6/2027	240,495	0.01%
ABN AMRO Bank NV	400,000	6.34%	18/9/2027	408,307	0.02%
ABN AMRO Bank NV	275,000	2.47%	13/12/2029	241,520	0.01%
ABN AMRO Bank NV	280,000	3.32%	13/3/2037	223,875	0.01%
Aegon Ltd.	231,000	5.50%	11/4/2048	220,016	0.01%
Ahold Finance USA LLC	125,000	6.88%	1/5/2029	138,415	0.01%
Alcoa Nederland Holding BV	125,000	5.50%	15/12/2027	121,810	0.01%
Alcoa Nederland Holding BV	150,000	4.13%	31/3/2029	139,362	0.01%
Cooperatieve Rabobank UA	275,000	1.38%	10/1/2025	264,670	0.01%
Cooperatieve Rabobank UA	250,000	5.00%	13/1/2025	249,807	0.01%
Cooperatieve Rabobank UA	335,000	3.38%	21/5/2025	328,424	0.01%
Cooperatieve Rabobank UA	325,000	5.50%	18/7/2025	328,257	0.01%
Cooperatieve Rabobank UA	439,000	4.38%	4/8/2025	431,105	0.02%
Cooperatieve Rabobank UA	230,000	1.34%	24/6/2026	216,815	0.01%
Cooperatieve Rabobank UA	325,000	3.75%	21/7/2026	311,536	0.01%
Cooperatieve Rabobank UA	315,000	1.00%	24/9/2026	292,387	0.01%
Cooperatieve Rabobank UA	250,000	5.50%	5/10/2026	255,898	0.01%
Cooperatieve Rabobank UA	250,000	1.11%	24/2/2027	228,852	0.01%
Cooperatieve Rabobank UA	365,000	1.98%	15/12/2027	333,069	0.01%
Cooperatieve Rabobank UA	436,000	3.65%	6/4/2028	415,623	0.02%
Cooperatieve Rabobank UA	350,000	4.66%	22/8/2028	343,935	0.02%
Cooperatieve Rabobank UA	250,000	5.56%	28/2/2029	253,584	0.01%
Cooperatieve Rabobank UA	365,000	3.76%	6/4/2033	327,433	0.01%
Cooperatieve Rabobank UA	421,000	5.25%	24/5/2041	445,471	0.02%
Cooperatieve Rabobank UA	340,000	5.75%	1/12/2043	350,846	0.02%
Cooperatieve Rabobank UA	340,000	5.25%	4/8/2045	336,711	0.01%
Enel Finance International NV	240,000	6.80%	14/10/2025	246,124	0.01%
Enel Finance International NV	250,000	7.50%	14/10/2032	285,422	0.01%
Enel Finance International NV	250,000	7.75%	14/10/2052	308,249	0.01%
Heineken NV	315,000	3.50%	29/1/2028	305,540	0.01%
Heineken NV	125,000	4.00%	1/10/2042	107,919	0.00%
Heineken NV	115,000	4.35%	29/3/2047	102,669	0.00%
ING Groep NV	385,000	4.63%	6/1/2026	382,675	0.02%
ING Groep NV	400,000	3.87%	28/3/2026	392,061	0.02%
ING Groep NV	315,000	1.40%	1/7/2026	296,368	0.01%
ING Groep NV	440,000	3.95%	29/3/2027	426,085	0.02%
ING Groep NV	310,000	1.73%	1/4/2027	286,835	0.01%
ING Groep NV	300,000	6.08%	11/9/2027	306,228	0.01%
ING Groep NV	380,000	4.02%	28/3/2028	370,160	0.02%
ING Groep NV	330,000	4.55%	2/10/2028	325,828	0.01%
ING Groep NV	235,000	4.05%	9/4/2029	227,137	0.01%
ING Groep NV	250,000	2.73%	1/4/2032	214,579	0.01%
ING Groep NV	300,000	4.25%	28/3/2033	280,983	0.01%
ING Groep NV	355,000	6.11%	11/9/2034	373,326	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JAB Holdings BV	185,000	3.75%	28/5/2051	125,950	0.01%
JAB Holdings BV	100,000	4.50%	8/4/2052	77,699	0.00%
JDE Peet's NV	175,000	1.38%	15/1/2027	157,279	0.01%
JDE Peet's NV	135,000	2.25%	24/9/2031	108,116	0.00%
JT International Financial Services BV	200,000	3.88%	28/9/2028	191,034	0.01%
JT International Financial Services BV	200,000	2.25%	14/9/2031	163,253	0.01%
Koninklijke Ahold Delhaize NV	125,000	5.70%	1/10/2040	128,518	0.01%
Koninklijke KPN NV	235,000	8.38%	1/10/2030	276,753	0.01%
Koninklijke Philips NV	175,000	6.88%	11/3/2038	195,344	0.01%
Koninklijke Philips NV	100,000	5.00%	15/3/2042	91,782	0.00%
LYB Finance Co. BV	55,000	8.10%	15/3/2027	59,259	0.00%
NXP BV/NXP Funding LLC	213,000	5.35%	1/3/2026	213,973	0.01%
NXP BV/NXP Funding LLC	188,000	5.55%	1/12/2028	193,510	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	200,000	2.70%	1/5/2025	192,723	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	255,000	3.88%	18/6/2026	248,465	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	155,000	3.15%	1/5/2027	147,202	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	111,000	4.40%	1/6/2027	109,661	0.00%
NXP BV/NXP Funding LLC/NXP USA, Inc.	260,000	4.30%	18/6/2029	252,631	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	230,000	3.40%	1/5/2030	211,328	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	245,000	2.50%	11/5/2031	208,380	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	300,000	2.65%	15/2/2032	252,872	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	300,000	5.00%	15/1/2033	299,492	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	240,000	3.25%	11/5/2041	183,385	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	185,000	3.13%	15/2/2042	138,261	0.01%
NXP BV/NXP Funding LLC/NXP USA, Inc.	125,000	3.25%	30/11/2051	89,464	0.00%
OCI NV	205,000	6.70%	16/3/2033	208,999	0.01%
Shell International Finance BV	645,000	3.25%	11/5/2025	632,745	0.03%
Shell International Finance BV	446,000	2.88%	10/5/2026	429,619	0.02%
Shell International Finance BV	150,000	2.50%	12/9/2026	142,804	0.01%
Shell International Finance BV	425,000	3.88%	13/11/2028	418,599	0.02%
Shell International Finance BV	305,000	2.38%	7/11/2029	274,504	0.01%
Shell International Finance BV	500,000	2.75%	6/4/2030	457,272	0.02%
Shell International Finance BV	500,000	4.13%	11/5/2035	477,900	0.02%
Shell International Finance BV	745,000	6.38%	15/12/2038	857,257	0.04%
Shell International Finance BV	275,000	5.50%	25/3/2040	293,228	0.01%
Shell International Finance BV	375,000	2.88%	26/11/2041	284,060	0.01%
Shell International Finance BV	228,000	3.63%	21/8/2042	192,959	0.01%
Shell International Finance BV	400,000	4.55%	12/8/2043	378,399	0.02%
Shell International Finance BV	750,000	4.38%	11/5/2045	688,273	0.03%
Shell International Finance BV	600,000	4.00%	10/5/2046	520,861	0.02%
Shell International Finance BV	480,000	3.75%	12/9/2046	399,148	0.02%
Shell International Finance BV	225,000	3.13%	7/11/2049	165,560	0.01%
Shell International Finance BV	540,000	3.25%	6/4/2050	406,834	0.02%
Shell International Finance BV	270,000	3.00%	26/11/2051	193,247	0.01%
Siemens Financieringsmaatschappij NV	453,000	2.15%	11/3/2031	386,569	0.02%
Sigma Finance Netherlands BV	200,000	4.88%	27/3/2028	195,959	0.01%
Viterra Finance BV	245,000	2.00%	21/4/2026	227,154	0.01%
Viterra Finance BV	175,000	3.20%	21/4/2031	150,781	0.01%
Viterra Finance BV	105,000	5.25%	21/4/2032	102,378	0.00%
				26,286,660	1.14%
New Zealand 0.12% (30 June 2023: 0.12%)					
ANZ Bank New Zealand Ltd.	200,000	5.55%	11/8/2032	200,663	0.01%
ANZ New Zealand Int'l Ltd.	180,000	3.45%	21/1/2028	170,658	0.01%
ANZ New Zealand Int'l Ltd.	375,000	5.36%	14/8/2028	383,171	0.01%
ANZ New Zealand Int'l Ltd.	257,000	2.55%	13/2/2030	223,454	0.01%
ASB Bank Ltd.	185,000	5.35%	15/6/2026	186,539	0.01%
ASB Bank Ltd.	180,000	1.63%	22/10/2026	164,365	0.01%
ASB Bank Ltd.	200,000	5.40%	29/11/2027	203,279	0.01%
ASB Bank Ltd.	175,000	5.28%	17/6/2032	172,060	0.01%
Bank of New Zealand	225,000	2.00%	21/2/2025	217,449	0.01%
Bank of New Zealand	175,000	1.00%	3/3/2026	160,869	0.00%
Bank of New Zealand	205,000	2.29%	27/1/2027	189,847	0.01%
Bank of New Zealand	280,000	4.85%	7/2/2028	279,286	0.01%
Westpac New Zealand Ltd.	215,000	4.90%	15/2/2028	214,751	0.01%
				2,766,391	0.12%
Norway 0.15% (30 June 2023: 0.19%)					
Aker BP A.S.A	200,000	5.60%	13/6/2028	203,661	0.01%
Aker BP A.S.A	269,000	3.75%	15/1/2030	246,814	0.01%
Aker BP A.S.A	160,000	4.00%	15/1/2031	146,646	0.01%
Aker BP A.S.A	300,000	3.10%	15/7/2031	256,397	0.01%
Aker BP A.S.A	280,000	6.00%	13/6/2033	291,130	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
DNB Bank A.S.A	300,000	1.13%	16/9/2026	278,315	0.01%
DNB Bank A.S.A	280,000	5.90%	9/10/2026	282,742	0.01%
DNB Bank A.S.A	305,000	1.54%	25/5/2027	278,180	0.01%
DNB Bank A.S.A	125,000	1.61%	30/3/2028	111,538	0.01%
Variable Energi A.S.A	300,000	7.50%	15/1/2028	318,871	0.01%
Variable Energi A.S.A	300,000	8.00%	15/11/2032	338,139	0.01%
Yara International A.S.A	150,000	3.80%	6/6/2026	144,817	0.01%
Yara International A.S.A	220,000	4.75%	1/6/2028	214,583	0.01%
Yara International A.S.A	250,000	3.15%	4/6/2030	217,518	0.01%
Yara International A.S.A	125,000	7.38%	14/11/2032	139,534	0.01%
				3,468,885	0.15%
Panama 0.03% (30 June 2023: 0.03%)					
AES Panama Generation Holdings SRL	392,838	4.38%	31/5/2030	330,426	0.01%
Banco General SA	275,000	4.13%	7/8/2027	257,961	0.01%
ENA Master Trust	180,000	4.00%	19/5/2048	126,249	0.01%
				714,636	0.03%
Peru 0.12% (30 June 2023: 0.10%)					
Atlantica Transmision Sur SA	184,560	6.88%	30/4/2043	183,231	0.01%
Banco de Credito del Peru SA	325,000	2.70%	11/1/2025	315,414	0.01%
Banco de Credito del Peru SA	310,000	3.13%	1/7/2030	293,292	0.01%
Banco de Credito del Peru SA	148,000	3.25%	30/9/2031	135,077	0.01%
Banco Internacional del Peru SAA Interbank	150,000	3.25%	4/10/2026	140,192	0.01%
Credicorp Ltd.	250,000	2.75%	17/6/2025	238,937	0.01%
InRetail Consumer	450,000	3.25%	22/3/2028	402,916	0.02%
Intercorp Peru Ltd.	60,000	3.88%	15/8/2029	52,056	0.00%
Kallpa Generacion SA	210,000	4.13%	16/8/2027	200,244	0.01%
Lima Metro Line 2 Finance Ltd.	128,829	5.88%	5/7/2034	127,541	0.01%
Lima Metro Line 2 Finance Ltd.	308,425	4.35%	5/4/2036	281,135	0.01%
Transportadora de Gas del Peru SA	300,000	4.25%	30/4/2028	294,211	0.01%
				2,664,246	0.12%
Philippines 0.01% (30 June 2023: 0.05%)					
BDO Unibank, Inc.	200,000	2.13%	13/1/2026	186,927	0.01%
PLDT, Inc.	200,000	2.50%	23/1/2031	164,345	0.00%
				351,272	0.01%
Portugal 0.01% (30 June 2023: 0.03%)					
EDP Finance BV	295,000	1.71%	24/1/2028	261,847	0.01%
				261,847	0.01%
Qatar 0.06% (30 June 2023: 0.04%)					
ABQ Finance Ltd.	200,000	1.88%	8/9/2025	187,311	0.01%
CBQ Finance Ltd.	200,000	2.00%	15/9/2025	188,107	0.01%
CBQ Finance Ltd.	200,000	2.00%	12/5/2026	184,354	0.01%
Commercial Bank PSQC	200,000	4.50%	Perpetual	182,679	0.00%
Doha Finance Ltd.	200,000	2.38%	31/3/2026	184,335	0.01%
MAR Sukuk Ltd.	200,000	2.21%	2/9/2025	189,058	0.01%
QIB Sukuk Ltd.	200,000	1.95%	27/10/2025	188,159	0.01%
				1,304,003	0.06%
Saudi Arabia 0.16% (30 June 2023: 0.15%)					
AL Rajhi Sukuk, Ltd.	200,000	4.75%	5/4/2028	199,113	0.01%
Almarai Co. JSC	200,000	5.23%	25/7/2033	202,907	0.01%
ANB Sukuk Ltd.	200,000	3.33%	28/10/2030	190,971	0.01%
Banque Saudi Fransi	200,000	4.75%	31/5/2028	197,984	0.01%
BSF Finance	400,000	5.50%	23/11/2027	405,870	0.02%
EIG Pearl Holdings Sarl	400,000	3.55%	31/8/2036	348,321	0.01%
EIG Pearl Holdings Sarl	400,000	4.39%	30/11/2046	320,309	0.01%
Greensaif Pipelines Bidco Sarl	250,000	6.13%	23/2/2038	261,261	0.01%
Greensaif Pipelines Bidco Sarl	450,000	6.51%	23/2/2042	474,325	0.02%
Riyad Sukuk Ltd.	400,000	3.17%	25/2/2030	385,547	0.02%
SNB Funding Ltd.	200,000	2.90%	29/1/2027	187,489	0.01%
TMS Issuer Sarl	450,000	5.78%	23/8/2032	469,179	0.02%
				3,643,276	0.16%
Singapore 0.11% (30 June 2023: 0.10%)					
DBS Group Holdings Ltd.	425,000	3.30%	Perpetual	410,180	0.02%
DBS Group Holdings Ltd.	225,000	5.48%	12/9/2025	227,654	0.01%
DBS Group Holdings Ltd.	200,000	1.19%	15/3/2027	180,280	0.01%
DBS Group Holdings Ltd.	200,000	1.82%	10/3/2031	185,404	0.01%
Flex Ltd.	100,000	6.00%	15/1/2028	103,354	0.00%
Oversea-Chinese Banking Corp., Ltd.	340,000	1.83%	10/9/2030	319,844	0.01%
Oversea-Chinese Banking Corp., Ltd.	200,000	4.60%	15/6/2032	197,307	0.01%
United Overseas Bank Ltd.	200,000	3.06%	7/4/2025	195,768	0.01%
United Overseas Bank Ltd.	150,000	1.25%	14/4/2026	138,741	0.00%
United Overseas Bank Ltd.	200,000	1.75%	16/3/2031	184,713	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United Overseas Bank Ltd.	275,000	2.00%	14/10/2031	250,753	0.01%
United Overseas Bank Ltd.	275,000	3.86%	7/10/2032	262,794	0.01%
				2,656,792	0.11%
South Africa 0.11% (30 June 2023: 0.10%)					
Anglo American Capital plc	447,000	4.75%	10/4/2027	441,356	0.02%
Anglo American Capital plc	284,000	4.00%	11/9/2027	272,691	0.01%
Anglo American Capital plc	250,000	4.50%	15/3/2028	243,137	0.01%
Anglo American Capital plc	205,000	3.88%	16/3/2029	192,219	0.01%
Anglo American Capital plc	282,000	5.63%	1/4/2030	286,814	0.01%
Anglo American Capital plc	350,000	2.63%	10/9/2030	297,825	0.02%
Anglo American Capital plc	250,000	5.50%	2/5/2033	252,587	0.01%
Anglo American Capital plc	275,000	4.75%	16/3/2052	236,829	0.01%
Gold Fields Orogen Holdings BVI Ltd.	200,000	6.13%	15/5/2029	204,938	0.01%
				2,428,396	0.11%
South Korea 0.70% (30 June 2023: 0.71%)					
Doosan Enerbility Co., Ltd.	200,000	5.50%	17/7/2026	202,605	0.01%
GS Caltex Corp.	200,000	1.63%	27/7/2025	189,069	0.01%
Hana Bank	200,000	1.25%	16/12/2026	180,120	0.01%
Hana Bank	300,000	3.25%	30/3/2027	286,861	0.01%
Hana Bank	200,000	5.75%	24/10/2028	209,225	0.01%
Hanwha Life Insurance Co., Ltd.	200,000	3.38%	4/2/2032	184,035	0.01%
HD Hyundai Heavy Industries Co., Ltd.	200,000	3.18%	28/3/2027	189,802	0.01%
Hyundai Capital America	273,000	2.65%	10/2/2025	264,907	0.01%
Hyundai Capital America	307,000	5.88%	7/4/2025	308,581	0.01%
Hyundai Capital America	180,000	5.80%	26/6/2025	181,040	0.01%
Hyundai Capital America	230,000	1.80%	15/10/2025	216,279	0.01%
Hyundai Capital America	125,000	6.25%	3/11/2025	126,886	0.00%
Hyundai Capital America	390,000	1.30%	8/1/2026	360,061	0.01%
Hyundai Capital America	252,000	5.50%	30/3/2026	253,324	0.01%
Hyundai Capital America	350,000	1.50%	15/6/2026	319,620	0.01%
Hyundai Capital America	220,000	5.65%	26/6/2026	221,667	0.01%
Hyundai Capital America	381,000	1.65%	17/9/2026	346,475	0.01%
Hyundai Capital America	175,000	5.95%	21/9/2026	177,881	0.01%
Hyundai Capital America	320,000	2.75%	27/9/2026	299,273	0.01%
Hyundai Capital America	150,000	3.50%	2/11/2026	142,969	0.01%
Hyundai Capital America	157,000	3.00%	10/2/2027	146,762	0.01%
Hyundai Capital America	200,000	2.38%	15/10/2027	180,355	0.01%
Hyundai Capital America	275,000	1.80%	10/1/2028	241,221	0.01%
Hyundai Capital America	200,000	5.60%	30/3/2028	202,884	0.01%
Hyundai Capital America	378,000	2.00%	15/6/2028	330,212	0.01%
Hyundai Capital America	315,000	5.68%	26/6/2028	321,162	0.01%
Hyundai Capital America	155,000	2.10%	15/9/2028	135,470	0.01%
Hyundai Capital America	200,000	6.10%	21/9/2028	207,780	0.01%
Hyundai Capital America	200,000	6.50%	16/1/2029	211,228	0.01%
Hyundai Capital America	100,000	5.80%	1/4/2030	102,868	0.00%
Hyundai Capital America	100,000	6.38%	8/4/2030	105,734	0.00%
Hyundai Capital America	120,000	5.70%	26/6/2030	122,750	0.00%
Hyundai Capital America	125,000	6.20%	21/9/2030	131,607	0.01%
Hyundai Capital Services, Inc.	150,000	2.13%	24/4/2025	143,862	0.01%
Hyundai Capital Services, Inc.	225,000	1.25%	8/2/2026	206,891	0.01%
KB Kookmin Card Co., Ltd.	200,000	4.00%	9/6/2025	196,120	0.01%
Kia Corp.	200,000	1.75%	16/10/2026	182,618	0.01%
Kia Corp.	200,000	2.75%	14/2/2027	186,733	0.01%
Kookmin Bank	25,000	2.13%	15/2/2025	24,208	0.00%
Kookmin Bank	300,000	1.75%	4/5/2025	287,248	0.01%
Kookmin Bank	105,000	1.38%	6/5/2026	96,774	0.00%
Kookmin Bank	90,000	2.38%	15/2/2027	83,940	0.00%
Kookmin Bank	125,000	4.63%	21/4/2028	124,451	0.00%
Kookmin Bank	225,000	2.50%	4/11/2030	186,698	0.01%
Korea Investment & Securities Co., Ltd.	200,000	2.13%	19/7/2026	181,948	0.01%
KT Corp.	225,000	4.00%	8/8/2025	221,521	0.01%
KT Corp.	165,000	2.50%	18/7/2026	155,356	0.01%
Kyobo Life Insurance Co., Ltd.	200,000	5.90%	15/6/2052	197,507	0.01%
LG Chem Ltd.	300,000	1.38%	7/7/2026	273,683	0.01%
LG Chem Ltd.	250,000	3.63%	15/4/2029	234,976	0.01%
LG Energy Solution Ltd.	200,000	5.63%	25/9/2026	202,282	0.01%
LG Energy Solution Ltd.	200,000	5.75%	25/9/2028	205,974	0.01%
Mirae Asset Securities Co., Ltd.	200,000	6.88%	26/7/2026	204,231	0.01%
NAVER Corp.	200,000	1.50%	29/3/2026	184,922	0.01%
NH Investment & Securities Co., Ltd.	200,000	1.88%	7/10/2026	181,858	0.01%
POSCO	158,000	2.50%	17/1/2025	153,597	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
POSCO	200,000	4.38%	4/8/2025	197,324	0.01%
POSCO	325,000	5.63%	17/1/2026	327,875	0.01%
POSCO	300,000	5.75%	17/1/2028	307,811	0.01%
Shinhan Bank Co., Ltd.	200,000	3.88%	24/3/2026	193,044	0.01%
Shinhan Bank Co., Ltd.	200,000	1.38%	21/10/2026	181,634	0.01%
Shinhan Bank Co., Ltd.	150,000	3.75%	20/9/2027	141,653	0.01%
Shinhan Bank Co., Ltd.	350,000	4.50%	12/4/2028	346,778	0.01%
Shinhan Bank Co., Ltd.	210,000	4.38%	13/4/2032	193,686	0.01%
Shinhan Card Co., Ltd.	200,000	2.50%	27/1/2027	184,480	0.01%
Shinhan Financial Group Co., Ltd.	240,000	1.35%	10/1/2026	223,027	0.01%
Shinhan Financial Group Co., Ltd.	200,000	5.00%	24/7/2028	199,979	0.01%
Shinhan Financial Group Co., Ltd.	200,000	3.34%	5/2/2030	194,545	0.01%
SK Battery America, Inc.	200,000	2.13%	26/1/2026	184,776	0.01%
SK Hynix, Inc.	525,000	1.50%	19/1/2026	483,661	0.02%
SK Hynix, Inc.	400,000	6.38%	17/1/2028	413,164	0.02%
SK Hynix, Inc.	320,000	2.38%	19/1/2031	259,745	0.01%
SK Hynix, Inc.	200,000	6.50%	17/1/2033	211,084	0.01%
SK On Co., Ltd.	200,000	5.38%	11/5/2026	201,198	0.01%
Woori Bank	225,000	2.00%	20/1/2027	207,545	0.01%
Woori Bank	250,000	4.88%	26/1/2028	251,216	0.01%
				16,122,336	0.70%
Spain 0.56% (30 June 2023: 0.43%)					
Banco Bilbao Vizcaya Argentaria SA	300,000	1.13%	18/9/2025	279,856	0.01%
Banco Bilbao Vizcaya Argentaria SA	285,000	5.86%	14/9/2026	286,547	0.01%
Banco Bilbao Vizcaya Argentaria SA	200,000	6.14%	14/9/2028	205,522	0.01%
Banco Bilbao Vizcaya Argentaria SA	275,000	7.88%	15/11/2034	299,554	0.01%
Banco Santander SA	330,000	3.50%	24/3/2025	322,972	0.01%
Banco Santander SA	390,000	2.75%	28/5/2025	376,466	0.02%
Banco Santander SA	500,000	5.15%	18/8/2025	497,352	0.02%
Banco Santander SA	430,000	5.18%	19/11/2025	426,234	0.02%
Banco Santander SA	400,000	1.85%	25/3/2026	370,519	0.02%
Banco Santander SA	346,000	4.25%	11/4/2027	335,257	0.01%
Banco Santander SA	470,000	5.29%	18/8/2027	471,161	0.02%
Banco Santander SA	390,000	1.72%	14/9/2027	352,998	0.02%
Banco Santander SA	285,000	6.53%	7/11/2027	295,058	0.01%
Banco Santander SA	305,000	3.80%	23/2/2028	288,041	0.01%
Banco Santander SA	475,000	4.18%	24/3/2028	456,945	0.02%
Banco Santander SA	315,000	4.38%	12/4/2028	305,897	0.01%
Banco Santander SA	400,000	5.59%	8/8/2028	408,249	0.02%
Banco Santander SA	335,000	6.61%	7/11/2028	356,929	0.02%
Banco Santander SA	480,000	3.31%	27/6/2029	443,146	0.02%
Banco Santander SA	235,000	3.49%	28/5/2030	211,653	0.01%
Banco Santander SA	400,000	2.75%	3/12/2030	332,159	0.01%
Banco Santander SA	240,000	2.96%	25/3/2031	206,437	0.01%
Banco Santander SA	250,000	3.23%	22/11/2032	209,221	0.01%
Banco Santander SA	525,000	6.92%	8/8/2033	560,043	0.02%
Banco Santander SA	585,000	6.94%	7/11/2033	650,758	0.03%
CaixaBank SA	275,000	6.68%	13/9/2027	281,881	0.01%
CaixaBank SA	375,000	6.21%	18/1/2029	383,078	0.02%
CaixaBank SA	250,000	6.84%	13/9/2034	263,852	0.01%
Iberdrola International BV	150,000	6.75%	15/7/2036	174,264	0.01%
Telefonica Emisiones SA	420,000	4.10%	8/3/2027	411,693	0.02%
Telefonica Emisiones SA	535,000	7.05%	20/6/2036	605,710	0.03%
Telefonica Emisiones SA	260,000	4.67%	6/3/2038	237,994	0.01%
Telefonica Emisiones SA	670,000	5.21%	8/3/2047	623,314	0.03%
Telefonica Emisiones SA	340,000	4.90%	6/3/2048	300,605	0.01%
Telefonica Emisiones SA	306,000	5.52%	1/3/2049	296,125	0.01%
Telefonica Europe BV	310,000	8.25%	15/9/2030	363,607	0.02%
				12,891,097	0.56%
Supranational 0.01% (30 June 2023: 0.05%)					
Concentrix Corp.	170,000	6.65%	2/8/2026	174,231	0.01%
				174,231	0.01%
Sweden 0.15% (30 June 2023: 0.18%)					
Skandinaviska Enskilda Banken AB	300,000	3.70%	9/6/2025	294,545	0.01%
Skandinaviska Enskilda Banken AB	190,000	1.40%	19/11/2025	177,751	0.01%
Skandinaviska Enskilda Banken AB	250,000	1.20%	9/9/2026	227,130	0.01%
Svenska Handelsbanken AB	325,000	3.65%	10/6/2025	318,868	0.02%
Svenska Handelsbanken AB	250,000	5.25%	15/6/2026	252,255	0.01%
Svenska Handelsbanken AB	205,000	3.95%	10/6/2027	199,618	0.01%
Svenska Handelsbanken AB	350,000	1.42%	11/6/2027	318,071	0.02%
Svenska Handelsbanken AB	275,000	5.50%	15/6/2028	279,421	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Swedbank AB	320,000	3.36%	4/4/2025	313,504	0.01%
Swedbank AB	275,000	5.47%	15/6/2026	278,607	0.01%
Swedbank AB	275,000	6.14%	12/9/2026	280,720	0.01%
Swedbank AB	308,000	1.54%	16/11/2026	281,231	0.01%
Swedbank AB	300,000	5.34%	20/9/2027	300,699	0.01%
				3,522,420	0.15%
Switzerland 1.34% (30 June 2023: 1.42%)					
ABB Finance USA, Inc.	100,000	3.80%	3/4/2028	98,143	0.00%
ABB Finance USA, Inc.	150,000	4.38%	8/5/2042	138,600	0.01%
Alcon Finance Corp.	225,000	2.75%	23/9/2026	211,545	0.01%
Alcon Finance Corp.	152,000	3.00%	23/9/2029	138,094	0.01%
Alcon Finance Corp.	160,000	2.60%	27/5/2030	138,689	0.01%
Alcon Finance Corp.	250,000	5.38%	6/12/2032	257,868	0.01%
Alcon Finance Corp.	195,000	5.75%	6/12/2052	209,339	0.01%
Argentum Netherlands BV for Swiss Re Ltd.	200,000	5.75%	15/8/2050	197,771	0.01%
Argentum Netherlands BV for Zurich Insurance Co., Ltd.	200,000	5.13%	1/6/2048	192,632	0.01%
Cloverie plc for Zurich Insurance Co., Ltd.	200,000	5.63%	24/6/2046	198,096	0.01%
Credit Suisse AG	360,000	7.95%	9/1/2025	367,823	0.02%
Credit Suisse AG	625,000	3.70%	21/2/2025	612,141	0.03%
Credit Suisse AG	400,000	2.95%	9/4/2025	387,584	0.02%
Credit Suisse AG	370,000	1.25%	7/8/2026	335,622	0.01%
Credit Suisse AG	325,000	5.00%	9/7/2027	325,029	0.01%
Credit Suisse AG	630,000	7.50%	15/2/2028	690,523	0.03%
Credit Suisse USA, Inc.	235,000	7.13%	15/7/2032	267,921	0.01%
Glencore Finance Canada Ltd.	200,000	6.90%	15/11/2037	220,722	0.01%
Glencore Finance Canada Ltd.	100,000	6.00%	15/11/2041	101,596	0.00%
Glencore Finance Canada Ltd.	75,000	5.55%	25/10/2042	72,927	0.00%
Glencore Funding LLC	360,000	4.00%	16/4/2025	353,930	0.02%
Glencore Funding LLC	250,000	4.88%	12/3/2029	249,695	0.01%
Holcim Finance US LLC	200,000	3.50%	22/9/2026	193,454	0.01%
Holcim Finance US LLC	115,000	4.75%	22/9/2046	103,154	0.00%
Nestle Holdings, Inc.	300,000	3.50%	24/9/2025	294,566	0.01%
Novartis Capital Corp.	400,000	1.75%	14/2/2025	387,228	0.02%
Novartis Capital Corp.	469,000	3.00%	20/11/2025	456,378	0.02%
Novartis Capital Corp.	315,000	2.00%	14/2/2027	295,061	0.01%
Novartis Capital Corp.	275,000	3.10%	17/5/2027	264,672	0.01%
Novartis Capital Corp.	390,000	2.20%	14/8/2030	343,448	0.02%
Novartis Capital Corp.	110,000	3.70%	21/9/2042	95,772	0.00%
Novartis Capital Corp.	470,000	4.40%	6/5/2044	450,950	0.02%
Novartis Capital Corp.	370,000	4.00%	20/11/2045	333,527	0.01%
Novartis Capital Corp.	365,000	2.75%	14/8/2050	263,754	0.01%
Roche Holdings, Inc.	125,000	3.00%	10/11/2025	121,589	0.01%
Roche Holdings, Inc.	325,000	0.99%	5/3/2026	301,283	0.01%
Roche Holdings, Inc.	295,000	2.63%	15/5/2026	282,982	0.01%
Roche Holdings, Inc.	325,000	2.38%	28/1/2027	305,949	0.01%
Roche Holdings, Inc.	225,000	3.63%	17/9/2028	218,288	0.01%
Roche Holdings, Inc.	655,000	1.93%	13/12/2028	584,305	0.03%
Roche Holdings, Inc.	570,000	2.08%	13/12/2031	479,896	0.02%
Roche Holdings, Inc.	285,000	7.00%	1/3/2039	353,484	0.02%
Roche Holdings, Inc.	125,000	4.00%	28/11/2044	112,618	0.00%
Roche Holdings, Inc.	590,000	2.61%	13/12/2051	397,572	0.02%
Swiss Re Finance Luxembourg SA	250,000	5.00%	2/4/2049	239,311	0.01%
Tyco Electronics Group SA	194,000	3.70%	15/2/2026	190,055	0.01%
Tyco Electronics Group SA	125,000	3.13%	15/8/2027	119,296	0.01%
Tyco Electronics Group SA	130,000	7.13%	1/10/2037	153,076	0.01%
UBS AG	230,000	1.38%	13/1/2025	220,807	0.01%
UBS AG	275,000	5.80%	11/9/2025	278,242	0.01%
UBS AG	405,000	1.25%	1/6/2026	372,231	0.02%
UBS AG	450,000	5.65%	11/9/2028	466,772	0.02%
UBS AG	210,000	4.50%	26/6/2048	207,099	0.01%
UBS Group AG	665,000	4.13%	24/9/2025	650,255	0.03%
UBS Group AG	510,000	4.13%	15/4/2026	497,463	0.02%
UBS Group AG	545,000	4.55%	17/4/2026	537,637	0.02%
UBS Group AG	350,000	4.49%	12/5/2026	344,797	0.02%
UBS Group AG	588,000	2.19%	5/6/2026	559,512	0.02%
UBS Group AG	405,000	6.37%	15/7/2026	410,244	0.02%
UBS Group AG	520,000	5.71%	12/1/2027	521,969	0.02%
UBS Group AG	366,000	1.36%	30/1/2027	335,857	0.01%
UBS Group AG	550,000	1.31%	2/2/2027	503,941	0.02%
UBS Group AG	445,000	4.70%	5/8/2027	438,254	0.02%
UBS Group AG	550,000	1.49%	10/8/2027	497,047	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
UBS Group AG	475,000	6.33%	22/12/2027	489,516	0.02%
UBS Group AG	570,000	4.28%	9/1/2028	551,093	0.02%
UBS Group AG	490,000	4.25%	23/3/2028	472,854	0.02%
UBS Group AG	340,000	4.75%	12/5/2028	334,542	0.01%
UBS Group AG	445,000	6.44%	11/8/2028	461,652	0.02%
UBS Group AG	585,000	3.87%	12/1/2029	551,803	0.02%
UBS Group AG	400,000	6.25%	22/9/2029	416,461	0.02%
UBS Group AG	420,000	3.13%	13/8/2030	374,875	0.02%
UBS Group AG	860,000	4.19%	1/4/2031	801,606	0.03%
UBS Group AG	558,000	2.10%	11/2/2032	444,750	0.02%
UBS Group AG	950,000	3.09%	14/5/2032	809,767	0.04%
UBS Group AG	500,000	2.75%	11/2/2033	409,406	0.02%
UBS Group AG	510,000	4.99%	5/8/2033	491,618	0.02%
UBS Group AG	800,000	6.54%	12/8/2033	853,207	0.04%
UBS Group AG	565,000	9.02%	15/11/2033	694,929	0.03%
UBS Group AG	625,000	5.96%	12/1/2034	646,216	0.03%
UBS Group AG	625,000	6.30%	22/9/2034	660,672	0.03%
UBS Group AG	565,000	3.18%	11/2/2043	417,679	0.02%
UBS Group AG	520,000	4.88%	15/5/2045	495,385	0.02%
Zurich Finance Ireland Designated Activity Co.	400,000	3.00%	19/4/2051	323,839	0.01%
Zurich Finance Ireland Designated Activity Co.	200,000	3.50%	2/5/2052	164,677	0.01%
				30,816,632	1.34%
Taiwan 0.19% (30 June 2023: 0.19%)					
Formosa Group Cayman Ltd.	200,000	3.38%	22/4/2025	195,488	0.01%
TSMC Arizona Corp.	525,000	1.75%	25/10/2026	484,474	0.02%
TSMC Arizona Corp.	300,000	3.88%	22/4/2027	293,706	0.01%
TSMC Arizona Corp.	420,000	2.50%	25/10/2031	359,715	0.01%
TSMC Arizona Corp.	200,000	4.25%	22/4/2032	196,335	0.01%
TSMC Arizona Corp.	260,000	3.13%	25/10/2041	210,092	0.01%
TSMC Arizona Corp.	185,000	3.25%	25/10/2051	145,414	0.01%
TSMC Arizona Corp.	250,000	4.50%	22/4/2052	247,169	0.01%
TSMC Global Ltd.	438,000	0.75%	28/9/2025	407,640	0.02%
TSMC Global Ltd.	450,000	1.25%	23/4/2026	415,827	0.02%
TSMC Global Ltd.	200,000	4.38%	22/7/2027	199,165	0.01%
TSMC Global Ltd.	220,000	1.00%	28/9/2027	193,262	0.01%
TSMC Global Ltd.	225,000	1.75%	23/4/2028	200,311	0.01%
TSMC Global Ltd.	250,000	1.38%	28/9/2030	202,258	0.01%
TSMC Global Ltd.	405,000	2.25%	23/4/2031	343,752	0.01%
TSMC Global Ltd.	275,000	4.63%	22/7/2032	276,667	0.01%
				4,371,275	0.19%
Tanzania 0.01% (30 June 2023: 0.01%)					
AngloGold Ashanti Holdings plc	255,000	3.38%	1/11/2028	229,652	0.01%
AngloGold Ashanti Holdings plc	81,000	3.75%	1/10/2030	70,396	0.00%
				300,048	0.01%
Thailand 0.14% (30 June 2023: 0.14%)					
Bangkok Bank PCL	300,000	4.30%	15/6/2027	294,087	0.01%
Bangkok Bank PCL	200,000	4.45%	19/9/2028	196,105	0.01%
Bangkok Bank PCL	200,000	5.30%	21/9/2028	203,290	0.01%
Bangkok Bank PCL	325,000	5.50%	21/9/2033	333,639	0.01%
Bangkok Bank PCL	525,000	3.47%	23/9/2036	440,778	0.02%
GC Treasury Center Co., Ltd.	40,000	2.98%	18/3/2031	33,529	0.00%
GC Treasury Center Co., Ltd.	250,000	4.40%	30/3/2032	228,095	0.01%
GC Treasury Center Co., Ltd.	215,000	4.30%	18/3/2051	161,761	0.01%
Kasikornbank PCL	200,000	5.46%	7/3/2028	203,893	0.01%
Minor International PCL	200,000	2.70%	Perpetual	185,562	0.01%
Muang Thai Life Assurance PCL	200,000	3.55%	27/1/2037	183,469	0.01%
Siam Commercial Bank PCL	200,000	4.40%	11/2/2029	194,759	0.01%
Thaioil Treasury Center Co., Ltd.	50,000	2.50%	18/6/2030	42,272	0.00%
Thaioil Treasury Center Co., Ltd.	215,000	5.38%	20/11/2048	197,468	0.01%
Thaioil Treasury Center Co., Ltd.	225,000	3.50%	17/10/2049	152,837	0.00%
Thaioil Treasury Center Co., Ltd.	235,000	3.75%	18/6/2050	165,950	0.01%
				3,217,494	0.14%
United Arab Emirates 0.25% (30 June 2023: 0.27%)					
Adib Sukuk Co. II Ltd.	200,000	5.70%	15/11/2028	205,691	0.01%
Aldar Investment Properties Sukuk Ltd.	200,000	4.88%	24/5/2033	194,039	0.01%
Aldar Sukuk No 2 Ltd.	200,000	3.88%	22/10/2029	188,318	0.01%
BOS Funding Ltd.	200,000	7.00%	14/3/2028	207,611	0.01%
Commercial Bank of Dubai PSC	200,000	5.32%	14/6/2028	199,321	0.01%
DIB Sukuk Ltd.	200,000	2.95%	20/2/2025	193,627	0.01%
DIB Sukuk Ltd.	400,000	2.95%	16/1/2026	382,841	0.01%
DIB Sukuk Ltd.	200,000	1.96%	22/6/2026	185,585	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
DIB Sukuk Ltd.	200,000	2.74%	16/2/2027	186,548	0.01%
DIB Sukuk Ltd.	200,000	5.49%	30/11/2027	204,001	0.01%
DIB Sukuk Ltd.	200,000	4.80%	16/8/2028	198,281	0.01%
Emaar Sukuk Ltd.	200,000	3.64%	15/9/2026	191,189	0.01%
Emaar Sukuk Ltd.	200,000	3.88%	17/9/2029	183,836	0.01%
Galaxy Pipeline Assets Bidco Ltd.	129,320	1.75%	30/9/2027	121,629	0.00%
Galaxy Pipeline Assets Bidco Ltd.	339,776	2.16%	31/3/2034	295,349	0.01%
Galaxy Pipeline Assets Bidco Ltd.	500,000	2.63%	31/3/2036	413,052	0.02%
Galaxy Pipeline Assets Bidco Ltd.	559,872	2.94%	30/9/2040	462,039	0.02%
Galaxy Pipeline Assets Bidco Ltd.	400,000	3.25%	30/9/2040	313,819	0.01%
MAF Sukuk Ltd.	200,000	4.50%	3/11/2025	196,531	0.01%
MAF Sukuk Ltd.	200,000	4.64%	14/5/2029	195,755	0.01%
MAF Sukuk Ltd.	200,000	3.93%	28/2/2030	186,886	0.01%
Mashreqbank PSC	200,000	7.88%	24/2/2033	208,136	0.01%
National Central Cooling Co. PJSC	200,000	2.50%	21/10/2027	178,491	0.00%
NBK Tier 1 Ltd.	200,000	3.63%	Perpetual	180,361	0.01%
Tabreed Sukuk Spc Ltd.	200,000	5.50%	31/10/2025	200,188	0.01%
				5,673,124	0.25%
United Kingdom 4.38% (30 June 2023: 4.44%)					
abrdn plc	200,000	4.25%	30/6/2028	175,326	0.01%
ANZ New Zealand Int'l Ltd.	330,000	1.25%	22/6/2026	301,936	0.01%
Ashtead Capital, Inc.	130,000	1.50%	12/8/2026	117,895	0.01%
Ashtead Capital, Inc.	75,000	4.38%	15/8/2027	72,060	0.00%
Ashtead Capital, Inc.	100,000	4.00%	1/5/2028	94,008	0.00%
Ashtead Capital, Inc.	260,000	4.25%	1/11/2029	242,626	0.01%
Ashtead Capital, Inc.	200,000	2.45%	12/8/2031	162,795	0.01%
Ashtead Capital, Inc.	250,000	5.95%	15/10/2033	254,691	0.01%
Astrazeneca Finance LLC	330,000	1.20%	28/5/2026	305,453	0.01%
Astrazeneca Finance LLC	330,000	1.75%	28/5/2028	295,592	0.01%
Astrazeneca Finance LLC	210,000	2.25%	28/5/2031	181,187	0.01%
Astrazeneca Finance LLC	175,000	4.88%	3/3/2033	180,972	0.01%
AstraZeneca plc	500,000	3.38%	16/11/2025	489,243	0.02%
AstraZeneca plc	310,000	0.70%	8/4/2026	285,474	0.01%
AstraZeneca plc	300,000	3.13%	12/6/2027	288,392	0.01%
AstraZeneca plc	320,000	4.00%	17/1/2029	315,962	0.01%
AstraZeneca plc	350,000	1.38%	6/8/2030	290,978	0.01%
AstraZeneca plc	805,000	6.45%	15/9/2037	941,173	0.04%
AstraZeneca plc	275,000	4.00%	18/9/2042	249,793	0.01%
AstraZeneca plc	250,000	4.38%	16/11/2045	235,251	0.01%
AstraZeneca plc	210,000	4.38%	17/8/2048	197,516	0.01%
AstraZeneca plc	100,000	2.13%	6/8/2050	64,006	0.00%
AstraZeneca plc	245,000	3.00%	28/5/2051	183,110	0.01%
BAE Systems Holdings, Inc.	235,000	3.85%	15/12/2025	230,052	0.01%
BAE Systems Holdings, Inc.	365,000	4.75%	7/10/2044	336,765	0.01%
BAE Systems plc	300,000	3.40%	15/4/2030	276,186	0.01%
BAE Systems plc	200,000	1.90%	15/2/2031	164,481	0.01%
BAE Systems plc	130,000	5.80%	11/10/2041	134,676	0.01%
BAE Systems plc	225,000	3.00%	15/9/2050	159,328	0.01%
Barclays plc	575,000	3.65%	16/3/2025	562,151	0.02%
Barclays plc	600,000	4.38%	12/1/2026	592,349	0.03%
Barclays plc	568,000	2.85%	7/5/2026	548,293	0.02%
Barclays plc	532,000	5.20%	12/5/2026	528,349	0.02%
Barclays plc	338,000	5.30%	9/8/2026	336,733	0.01%
Barclays plc	354,000	7.33%	2/11/2026	365,552	0.02%
Barclays plc	580,000	5.83%	9/5/2027	585,017	0.03%
Barclays plc	400,000	6.50%	13/9/2027	411,250	0.02%
Barclays plc	545,000	2.28%	24/11/2027	499,874	0.02%
Barclays plc	475,000	4.34%	10/1/2028	461,460	0.02%
Barclays plc	575,000	4.84%	9/5/2028	560,713	0.02%
Barclays plc	450,000	5.50%	9/8/2028	452,374	0.02%
Barclays plc	460,000	7.39%	2/11/2028	491,592	0.02%
Barclays plc	556,000	4.97%	16/5/2029	546,339	0.02%
Barclays plc	450,000	6.49%	13/9/2029	469,339	0.02%
Barclays plc	405,000	5.09%	20/6/2030	392,365	0.02%
Barclays plc	285,000	2.65%	24/6/2031	240,574	0.01%
Barclays plc	280,000	2.67%	10/3/2032	231,088	0.01%
Barclays plc	375,000	2.89%	24/11/2032	308,344	0.01%
Barclays plc	250,000	5.75%	9/8/2033	252,188	0.01%
Barclays plc	595,000	7.44%	2/11/2033	666,822	0.03%
Barclays plc	590,000	6.22%	9/5/2034	611,888	0.03%
Barclays plc	415,000	7.12%	27/6/2034	441,695	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Barclays plc	400,000	6.69%	13/9/2034	427,681	0.02%
Barclays plc	300,000	3.56%	23/9/2035	257,516	0.01%
Barclays plc	245,000	3.81%	10/3/2042	184,092	0.01%
Barclays plc	325,000	3.33%	24/11/2042	240,871	0.01%
Barclays plc	410,000	5.25%	17/8/2045	401,792	0.02%
Barclays plc	455,000	4.95%	10/1/2047	426,120	0.02%
BAT Capital Corp.	300,000	3.22%	6/9/2026	287,073	0.01%
BAT Capital Corp.	225,000	4.70%	2/4/2027	222,706	0.01%
BAT Capital Corp.	535,000	3.56%	15/8/2027	510,960	0.02%
BAT Capital Corp.	380,000	2.26%	25/3/2028	339,932	0.01%
BAT Capital Corp.	80,000	3.46%	6/9/2029	73,639	0.00%
BAT Capital Corp.	275,000	4.91%	2/4/2030	270,494	0.01%
BAT Capital Corp.	240,000	6.34%	2/8/2030	252,199	0.01%
BAT Capital Corp.	375,000	2.73%	25/3/2031	314,566	0.01%
BAT Capital Corp.	150,000	7.75%	19/10/2032	169,204	0.01%
BAT Capital Corp.	340,000	6.42%	2/8/2033	356,015	0.02%
BAT Capital Corp.	795,000	4.39%	15/8/2037	666,707	0.03%
BAT Capital Corp.	315,000	3.73%	25/9/2040	232,194	0.01%
BAT Capital Corp.	225,000	7.08%	2/8/2043	239,244	0.01%
BAT Capital Corp.	765,000	4.54%	15/8/2047	588,371	0.03%
BAT Capital Corp.	315,000	4.76%	6/9/2049	250,019	0.01%
BAT Capital Corp.	135,000	5.28%	2/4/2050	115,716	0.01%
BAT Capital Corp.	250,000	3.98%	25/9/2050	176,657	0.01%
BAT Capital Corp.	150,000	5.65%	16/3/2052	135,977	0.01%
BAT Capital Corp.	275,000	7.08%	2/8/2053	294,247	0.01%
BAT International Finance plc	250,000	3.95%	15/6/2025	244,900	0.01%
BAT International Finance plc	275,000	1.67%	25/3/2026	255,405	0.01%
BAT International Finance plc	200,000	4.45%	16/3/2028	196,908	0.01%
BAT International Finance plc	240,000	5.93%	2/2/2029	249,452	0.01%
BG Energy Capital plc	305,000	5.13%	15/10/2041	289,898	0.01%
BP Capital Markets plc	375,000	3.28%	19/9/2027	360,742	0.02%
BP Capital Markets plc	225,000	3.72%	28/11/2028	218,401	0.01%
British Airways 2019-1 Class AA Pass Through Trust	213,342	3.30%	15/12/2032	188,754	0.01%
British Airways 2020-1 Class A Pass Through Trust	157,568	4.25%	15/11/2032	146,167	0.01%
British Telecommunications plc	225,000	5.13%	4/12/2028	228,510	0.01%
British Telecommunications plc	405,000	3.25%	8/11/2029	370,024	0.02%
British Telecommunications plc	775,000	9.63%	15/12/2030	959,262	0.04%
British Telecommunications plc	75,000	4.25%	8/11/2049	60,996	0.00%
Brookfield Finance I UK plc/Brookfield Finance, Inc.	180,000	2.34%	30/1/2032	143,984	0.01%
Centrica plc	155,000	5.38%	16/10/2043	140,610	0.01%
CK Hutchison International 16 Ltd.	175,000	2.75%	3/10/2026	165,388	0.01%
CK Hutchison International 17 II Ltd.	399,000	3.25%	29/9/2027	378,527	0.02%
CK Hutchison International 17 Ltd.	230,000	3.50%	5/4/2027	221,116	0.01%
CK Hutchison International 19 II Ltd.	225,000	2.75%	6/9/2029	202,319	0.01%
CK Hutchison International 19 Ltd.	250,000	3.63%	11/4/2029	236,531	0.01%
CK Hutchison International 20 Ltd.	275,000	2.50%	8/5/2030	239,930	0.01%
CK Hutchison International 20 Ltd.	100,000	3.38%	8/5/2050	76,349	0.00%
CK Hutchison International 21 Ltd.	275,000	1.50%	15/4/2026	254,932	0.01%
CK Hutchison International 21 Ltd.	325,000	2.50%	15/4/2031	278,058	0.01%
CK Hutchison International 21 Ltd.	125,000	3.13%	15/4/2041	97,390	0.00%
CK Hutchison International 23 Ltd.	310,000	4.75%	21/4/2028	310,614	0.01%
CK Hutchison International 23 Ltd.	400,000	4.88%	21/4/2033	400,500	0.02%
CNH Industrial NV	95,000	3.85%	15/11/2027	91,936	0.00%
CSL Finance plc	319,000	4.05%	27/4/2029	310,119	0.01%
CSL Finance plc	100,000	4.63%	27/4/2042	95,086	0.00%
Diageo Capital plc	290,000	1.38%	29/9/2025	274,097	0.01%
Diageo Capital plc	200,000	5.38%	5/10/2026	204,408	0.01%
Diageo Capital plc	225,000	5.30%	24/10/2027	232,392	0.01%
Diageo Capital plc	255,000	2.38%	24/10/2029	229,826	0.01%
Diageo Capital plc	230,000	2.00%	29/4/2030	199,051	0.01%
Diageo Capital plc	280,000	2.13%	29/4/2032	233,858	0.01%
Diageo Capital plc	260,000	5.50%	24/1/2033	276,773	0.01%
Diageo Capital plc	225,000	5.63%	5/10/2033	242,857	0.01%
Diageo Capital plc	156,000	5.88%	30/9/2036	172,012	0.01%
Diageo Capital plc	185,000	3.88%	29/4/2043	161,180	0.01%
Diageo Investment Corp.	110,000	7.45%	15/4/2035	133,639	0.01%
Diageo Investment Corp.	165,000	4.25%	11/5/2042	150,365	0.01%
Experian Finance plc	200,000	4.25%	1/2/2029	197,478	0.01%
Experian Finance plc	175,000	2.75%	8/3/2030	153,691	0.01%
Ferguson Finance plc	150,000	3.25%	2/6/2030	134,353	0.01%
GlaxoSmithKline Capital plc	275,000	3.38%	1/6/2029	264,964	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
GlaxoSmithKline Capital, Inc.	435,000	3.63%	15/5/2025	427,780	0.02%
GlaxoSmithKline Capital, Inc.	380,000	3.88%	15/5/2028	375,179	0.02%
GlaxoSmithKline Capital, Inc.	175,000	5.38%	15/4/2034	188,545	0.01%
GlaxoSmithKline Capital, Inc.	760,000	6.38%	15/5/2038	883,764	0.04%
GlaxoSmithKline Capital, Inc.	130,000	4.20%	18/3/2043	121,388	0.01%
HSBC Holdings plc	450,000	4.25%	18/8/2025	440,346	0.02%
HSBC Holdings plc	450,000	4.18%	9/12/2025	443,932	0.02%
HSBC Holdings plc	805,000	4.30%	8/3/2026	791,822	0.03%
HSBC Holdings plc	415,000	3.00%	10/3/2026	402,571	0.02%
HSBC Holdings plc	565,000	1.65%	18/4/2026	536,985	0.02%
HSBC Holdings plc	625,000	3.90%	25/5/2026	608,669	0.03%
HSBC Holdings plc	625,000	2.10%	4/6/2026	595,062	0.03%
HSBC Holdings plc	700,000	4.29%	12/9/2026	685,325	0.03%
HSBC Holdings plc	655,000	7.34%	3/11/2026	680,209	0.03%
HSBC Holdings plc	505,000	4.38%	23/11/2026	493,441	0.02%
HSBC Holdings plc	525,000	1.59%	24/5/2027	481,252	0.02%
HSBC Holdings plc	600,000	5.89%	14/8/2027	608,476	0.03%
HSBC Holdings plc	800,000	2.25%	22/11/2027	734,451	0.03%
HSBC Holdings plc	595,000	4.04%	13/3/2028	573,371	0.02%
HSBC Holdings plc	525,000	4.76%	9/6/2028	517,626	0.02%
HSBC Holdings plc	597,000	5.21%	11/8/2028	596,773	0.03%
HSBC Holdings plc	575,000	2.01%	22/9/2028	511,863	0.02%
HSBC Holdings plc	655,000	7.39%	3/11/2028	701,814	0.03%
HSBC Holdings plc	490,000	6.16%	9/3/2029	506,309	0.02%
HSBC Holdings plc	755,000	4.58%	19/6/2029	732,606	0.03%
HSBC Holdings plc	495,000	2.21%	17/8/2029	432,132	0.02%
HSBC Holdings plc	650,000	4.95%	31/3/2030	644,348	0.03%
HSBC Holdings plc	860,000	3.97%	22/5/2030	803,651	0.04%
HSBC Holdings plc	390,000	2.85%	4/6/2031	335,751	0.01%
HSBC Holdings plc	610,000	2.36%	18/8/2031	506,317	0.02%
HSBC Holdings plc	1,105,000	2.80%	24/5/2032	922,227	0.04%
HSBC Holdings plc	425,000	2.87%	22/11/2032	353,693	0.02%
HSBC Holdings plc	660,000	4.76%	29/3/2033	615,110	0.03%
HSBC Holdings plc	650,000	5.40%	11/8/2033	653,101	0.03%
HSBC Holdings plc	600,000	8.11%	3/11/2033	691,243	0.03%
HSBC Holdings plc	625,000	6.25%	9/3/2034	662,105	0.03%
HSBC Holdings plc	550,000	6.55%	20/6/2034	575,717	0.03%
HSBC Holdings plc	575,000	7.40%	13/11/2034	631,291	0.03%
HSBC Holdings plc	525,000	6.50%	2/5/2036	553,285	0.02%
HSBC Holdings plc	790,000	6.50%	15/9/2037	843,493	0.04%
HSBC Holdings plc	405,000	6.80%	1/6/2038	442,433	0.02%
HSBC Holdings plc	240,000	6.10%	14/1/2042	273,030	0.01%
HSBC Holdings plc	740,000	6.33%	9/3/2044	799,440	0.03%
HSBC Holdings plc	400,000	5.25%	14/3/2044	390,628	0.02%
Hutchison Whampoa International 03/33 Ltd.	460,000	7.45%	24/11/2033	541,929	0.02%
Imperial Brands Finance plc	500,000	4.25%	21/7/2025	491,167	0.02%
Imperial Brands Finance plc	170,000	3.50%	26/7/2026	162,294	0.01%
Imperial Brands Finance plc	320,000	6.13%	27/7/2027	328,330	0.01%
Imperial Brands Finance plc	250,000	3.88%	26/7/2029	233,302	0.01%
Legal & General Group plc	200,000	5.25%	21/3/2047	192,507	0.01%
Lloyds Bank plc	25,000	3.50%	14/5/2025	24,460	0.00%
Lloyds Banking Group plc	520,000	4.45%	8/5/2025	513,819	0.02%
Lloyds Banking Group plc	345,000	4.58%	10/12/2025	337,945	0.01%
Lloyds Banking Group plc	375,000	2.44%	5/2/2026	361,970	0.02%
Lloyds Banking Group plc	306,000	3.51%	18/3/2026	298,742	0.01%
Lloyds Banking Group plc	405,000	4.65%	24/3/2026	397,977	0.02%
Lloyds Banking Group plc	310,000	4.72%	11/8/2026	305,966	0.01%
Lloyds Banking Group plc	415,000	3.75%	11/1/2027	398,754	0.02%
Lloyds Banking Group plc	430,000	1.63%	11/5/2027	394,127	0.02%
Lloyds Banking Group plc	300,000	5.99%	7/8/2027	305,446	0.01%
Lloyds Banking Group plc	320,000	3.75%	18/3/2028	306,389	0.01%
Lloyds Banking Group plc	400,000	4.38%	22/3/2028	391,185	0.02%
Lloyds Banking Group plc	400,000	4.55%	16/8/2028	393,908	0.02%
Lloyds Banking Group plc	500,000	3.57%	7/11/2028	470,466	0.02%
Lloyds Banking Group plc	350,000	5.87%	6/3/2029	358,765	0.02%
Lloyds Banking Group plc	350,000	4.98%	11/8/2033	341,585	0.01%
Lloyds Banking Group plc	285,000	7.95%	15/11/2033	326,940	0.01%
Lloyds Banking Group plc	225,000	5.30%	1/12/2045	215,344	0.01%
Lloyds Banking Group plc	487,000	3.37%	14/12/2046	339,117	0.01%
Lloyds Banking Group plc	405,000	4.34%	9/1/2048	325,665	0.01%
LSEGA Financing plc	265,000	1.38%	6/4/2026	244,545	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
LSEGA Financing plc	235,000	2.00%	6/4/2028	209,965	0.01%
LSEGA Financing plc	225,000	2.50%	6/4/2031	193,384	0.01%
LSEGA Financing plc	275,000	3.20%	6/4/2041	214,365	0.01%
M&G plc	200,000	6.50%	20/10/2048	198,550	0.01%
Mead Johnson Nutrition Co.	260,000	4.13%	15/11/2025	256,482	0.01%
Mead Johnson Nutrition Co.	70,000	5.90%	1/11/2039	74,435	0.00%
Mead Johnson Nutrition Co.	140,000	4.60%	1/6/2044	131,324	0.01%
Narragansett Electric Co.	75,000	3.92%	1/8/2028	72,524	0.00%
Narragansett Electric Co.	50,000	5.64%	15/3/2040	50,420	0.00%
National Grid plc	190,000	5.60%	12/6/2028	195,889	0.01%
National Grid plc	165,000	5.81%	12/6/2033	173,457	0.01%
Nationwide Building Society	315,000	3.90%	21/7/2025	308,850	0.01%
Nationwide Building Society	260,000	1.00%	28/8/2025	242,618	0.01%
Nationwide Building Society	275,000	4.00%	14/9/2026	263,739	0.01%
Nationwide Building Society	440,000	1.50%	13/10/2026	400,046	0.02%
Nationwide Building Society	225,000	4.85%	27/7/2027	224,117	0.01%
Nationwide Building Society	225,000	6.56%	18/10/2027	232,842	0.01%
Nationwide Building Society	235,000	2.97%	16/2/2028	218,471	0.01%
Nationwide Building Society	225,000	4.30%	8/3/2029	215,493	0.01%
Nationwide Building Society	255,000	3.96%	18/7/2030	237,998	0.01%
Nationwide Building Society	125,000	4.13%	18/10/2032	112,892	0.00%
NatWest Group plc	405,000	4.80%	5/4/2026	401,601	0.02%
NatWest Group plc	410,000	7.47%	10/11/2026	424,280	0.02%
NatWest Group plc	285,000	5.85%	2/3/2027	287,625	0.01%
NatWest Group plc	460,000	1.64%	14/6/2027	420,062	0.02%
NatWest Group plc	225,000	3.07%	22/5/2028	209,042	0.01%
NatWest Group plc	455,000	5.52%	30/9/2028	458,042	0.02%
NatWest Group plc	500,000	4.89%	18/5/2029	491,467	0.02%
NatWest Group plc	270,000	5.81%	13/9/2029	277,087	0.01%
NatWest Group plc	500,000	5.08%	27/1/2030	493,312	0.02%
NatWest Group plc	300,000	4.45%	8/5/2030	287,016	0.01%
NatWest Group plc	350,000	6.02%	2/3/2034	368,047	0.02%
NatWest Group plc	250,000	3.03%	28/11/2035	207,998	0.01%
NatWest Markets plc	460,000	3.48%	22/3/2025	450,700	0.02%
NatWest Markets plc	300,000	1.60%	29/9/2026	274,181	0.01%
New England Power Co.	165,000	3.80%	5/12/2047	130,172	0.01%
New England Power Co.	75,000	2.81%	6/10/2050	47,970	0.00%
Niagara Mohawk Power Corp.	100,000	4.12%	28/11/2042	82,461	0.00%
nVent Finance Sarl	140,000	4.55%	15/4/2028	136,062	0.01%
nVent Finance Sarl	100,000	2.75%	15/11/2031	82,091	0.00%
nVent Finance Sarl	130,000	5.65%	15/5/2033	131,705	0.01%
Phoenix Group Holdings plc	200,000	5.38%	6/7/2027	190,936	0.01%
Prudential Funding Asia plc	275,000	3.13%	14/4/2030	247,199	0.01%
Prudential Funding Asia plc	175,000	3.63%	24/3/2032	157,385	0.01%
Prudential Funding Asia plc	200,000	2.95%	3/11/2033	175,888	0.01%
Reckitt Benckiser Treasury Services plc	690,000	3.00%	26/6/2027	654,892	0.03%
RELX Capital, Inc.	305,000	4.00%	18/3/2029	299,901	0.01%
RELX Capital, Inc.	230,000	3.00%	22/5/2030	211,462	0.01%
RELX Capital, Inc.	140,000	4.75%	20/5/2032	141,468	0.01%
Reynolds American, Inc.	560,000	4.45%	12/6/2025	553,556	0.02%
Reynolds American, Inc.	235,000	5.70%	15/8/2035	231,898	0.01%
Reynolds American, Inc.	200,000	7.25%	15/6/2037	217,803	0.01%
Reynolds American, Inc.	165,000	6.15%	15/9/2043	164,303	0.01%
Reynolds American, Inc.	570,000	5.85%	15/8/2045	536,984	0.02%
Royalty Pharma plc	150,000	2.15%	2/9/2031	122,652	0.01%
Royalty Pharma plc	250,000	3.35%	2/9/2051	169,919	0.01%
Santander UK Group Holdings plc	200,000	4.75%	15/9/2025	195,854	0.01%
Santander UK Group Holdings plc	325,000	1.53%	21/8/2026	303,213	0.01%
Santander UK Group Holdings plc	425,000	6.83%	21/11/2026	433,172	0.02%
Santander UK Group Holdings plc	225,000	1.67%	14/6/2027	204,805	0.01%
Santander UK Group Holdings plc	530,000	2.47%	11/1/2028	483,035	0.02%
Santander UK Group Holdings plc	267,000	3.82%	3/11/2028	250,898	0.01%
Santander UK Group Holdings plc	295,000	6.53%	10/1/2029	305,599	0.01%
Santander UK Group Holdings plc	130,000	2.90%	15/3/2032	111,630	0.00%
Sky Group Finance Ltd.	202,000	6.50%	15/10/2035	227,463	0.01%
Smith & Nephew plc	265,000	2.03%	14/10/2030	219,014	0.01%
Standard Chartered Bank	50,000	8.00%	30/5/2031	54,787	0.00%
Standard Chartered plc	160,000	3.20%	17/4/2025	155,969	0.01%
Standard Chartered plc	725,000	2.82%	30/1/2026	701,245	0.03%
Standard Chartered plc	275,000	3.97%	30/3/2026	268,293	0.01%
Standard Chartered plc	630,000	4.05%	12/4/2026	614,030	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Standard Chartered plc	210,000	6.17%	9/1/2027	213,212	0.01%
Standard Chartered plc	650,000	1.46%	14/1/2027	595,917	0.03%
Standard Chartered plc	490,000	4.30%	19/2/2027	468,674	0.02%
Standard Chartered plc	330,000	6.19%	6/7/2027	335,443	0.01%
Standard Chartered plc	475,000	2.61%	12/1/2028	434,545	0.02%
Standard Chartered plc	200,000	6.75%	8/2/2028	206,028	0.01%
Standard Chartered plc	225,000	7.77%	16/11/2028	242,818	0.01%
Standard Chartered plc	310,000	6.30%	9/1/2029	318,129	0.01%
Standard Chartered plc	200,000	7.02%	8/2/2030	211,388	0.01%
Standard Chartered plc	250,000	3.52%	12/2/2030	240,610	0.01%
Standard Chartered plc	245,000	4.31%	21/5/2030	229,014	0.01%
Standard Chartered plc	455,000	4.64%	1/4/2031	429,446	0.02%
Standard Chartered plc	400,000	2.68%	29/6/2032	325,128	0.01%
Standard Chartered plc	215,000	3.60%	12/1/2033	178,263	0.01%
Standard Chartered plc	210,000	4.87%	15/3/2033	197,587	0.01%
Standard Chartered plc	325,000	6.30%	6/7/2034	339,011	0.01%
Standard Chartered plc	325,000	3.27%	18/2/2036	266,661	0.01%
Standard Chartered plc	195,000	5.30%	9/1/2043	177,094	0.01%
Standard Chartered plc	465,000	5.70%	26/3/2044	449,626	0.02%
Tesco plc	75,000	6.15%	15/11/2037	77,854	0.00%
Unilever Capital Corp.	239,000	3.38%	22/3/2025	235,013	0.01%
Unilever Capital Corp.	150,000	3.10%	30/7/2025	147,277	0.01%
Unilever Capital Corp.	172,000	2.00%	28/7/2026	162,056	0.01%
Unilever Capital Corp.	309,000	2.90%	5/5/2027	295,013	0.01%
Unilever Capital Corp.	310,000	3.50%	22/3/2028	300,685	0.01%
Unilever Capital Corp.	200,000	2.13%	6/9/2029	178,420	0.01%
Unilever Capital Corp.	125,000	1.38%	14/9/2030	103,690	0.00%
Unilever Capital Corp.	229,000	1.75%	12/8/2031	190,368	0.01%
Unilever Capital Corp.	305,000	5.90%	15/11/2032	339,959	0.01%
Unilever Capital Corp.	225,000	5.00%	8/12/2033	233,901	0.01%
Unilever Capital Corp.	200,000	2.63%	12/8/2051	137,608	0.01%
United Utilities plc	165,000	6.88%	15/8/2028	178,077	0.01%
Vodafone Group plc	500,000	4.13%	30/5/2025	493,821	0.02%
Vodafone Group plc	260,000	4.38%	30/5/2028	259,582	0.01%
Vodafone Group plc	200,000	7.88%	15/2/2030	229,336	0.01%
Vodafone Group plc	175,000	6.25%	30/11/2032	190,677	0.01%
Vodafone Group plc	475,000	6.15%	27/2/2037	514,292	0.02%
Vodafone Group plc	200,000	5.00%	30/5/2038	200,748	0.01%
Vodafone Group plc	375,000	4.38%	19/2/2043	327,351	0.01%
Vodafone Group plc	395,000	5.25%	30/5/2048	385,344	0.02%
Vodafone Group plc	515,000	4.88%	19/6/2049	467,232	0.02%
Vodafone Group plc	430,000	4.25%	17/9/2050	358,010	0.02%
Vodafone Group plc	175,000	5.63%	10/2/2053	177,188	0.01%
Vodafone Group plc	160,000	5.13%	19/6/2059	146,042	0.01%
Vodafone Group plc	110,000	5.75%	10/2/2063	111,838	0.00%
Weir Group plc	200,000	2.20%	13/5/2026	185,736	0.01%
				100,641,965	4.38%
United States 74.05% (30 June 2023: 73.68%)					
3M Co.	175,000	2.00%	14/2/2025	168,575	0.01%
3M Co.	185,000	2.65%	15/4/2025	179,321	0.01%
3M Co.	125,000	3.00%	7/8/2025	121,212	0.01%
3M Co.	225,000	2.25%	19/9/2026	210,547	0.01%
3M Co.	237,000	2.88%	15/10/2027	222,993	0.01%
3M Co.	155,000	3.63%	14/9/2028	147,743	0.01%
3M Co.	212,000	3.38%	1/3/2029	198,326	0.01%
3M Co.	225,000	2.38%	26/8/2029	199,223	0.01%
3M Co.	320,000	3.05%	15/4/2030	288,844	0.01%
3M Co.	170,000	5.70%	15/3/2037	184,849	0.01%
3M Co.	55,000	3.88%	15/6/2044	45,040	0.00%
3M Co.	140,000	3.13%	19/9/2046	102,490	0.00%
3M Co.	130,000	3.63%	15/10/2047	99,407	0.00%
3M Co.	295,000	4.00%	14/9/2048	252,679	0.01%
3M Co.	375,000	3.25%	26/8/2049	272,801	0.01%
3M Co.	140,000	3.70%	15/4/2050	110,978	0.00%
7-Eleven, Inc.	370,000	0.95%	10/2/2026	341,958	0.01%
7-Eleven, Inc.	385,000	1.30%	10/2/2028	336,647	0.01%
7-Eleven, Inc.	400,000	1.80%	10/2/2031	325,061	0.01%
7-Eleven, Inc.	200,000	2.50%	10/2/2041	137,729	0.01%
7-Eleven, Inc.	325,000	2.80%	10/2/2051	209,137	0.01%
Abbott Laboratories	330,000	2.95%	15/3/2025	323,242	0.01%
Abbott Laboratories	100,000	3.88%	15/9/2025	99,027	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Abbott Laboratories	599,000	3.75%	30/11/2026	591,031	0.03%
Abbott Laboratories	175,000	1.15%	30/1/2028	156,003	0.01%
Abbott Laboratories	160,000	1.40%	30/6/2030	135,428	0.01%
Abbott Laboratories	440,000	4.75%	30/11/2036	450,866	0.02%
Abbott Laboratories	185,000	6.15%	30/11/2037	212,813	0.01%
Abbott Laboratories	150,000	6.00%	1/4/2039	172,877	0.01%
Abbott Laboratories	175,000	5.30%	27/5/2040	189,986	0.01%
Abbott Laboratories	200,000	4.75%	15/4/2043	203,094	0.01%
Abbott Laboratories	930,000	4.90%	30/11/2046	953,574	0.04%
AbbVie, Inc.	825,000	3.80%	15/3/2025	814,580	0.04%
AbbVie, Inc.	910,000	3.60%	14/5/2025	893,949	0.04%
AbbVie, Inc.	550,000	3.20%	14/5/2026	533,664	0.02%
AbbVie, Inc.	1,075,000	2.95%	21/11/2026	1,030,973	0.04%
AbbVie, Inc.	420,000	4.25%	14/11/2028	418,075	0.02%
AbbVie, Inc.	1,475,000	3.20%	21/11/2029	1,378,145	0.06%
AbbVie, Inc.	510,000	4.55%	15/3/2035	500,612	0.02%
AbbVie, Inc.	715,000	4.50%	14/5/2035	699,300	0.03%
AbbVie, Inc.	300,000	4.30%	14/5/2036	287,649	0.01%
AbbVie, Inc.	1,050,000	4.05%	21/11/2039	949,595	0.04%
AbbVie, Inc.	137,000	4.63%	1/10/2042	129,947	0.01%
AbbVie, Inc.	715,000	4.40%	6/11/2042	663,999	0.03%
AbbVie, Inc.	305,000	4.85%	15/6/2044	297,130	0.01%
AbbVie, Inc.	310,000	4.75%	15/3/2045	298,111	0.01%
AbbVie, Inc.	770,000	4.70%	14/5/2045	734,938	0.03%
AbbVie, Inc.	540,000	4.45%	14/5/2046	496,555	0.02%
AbbVie, Inc.	570,000	4.88%	14/11/2048	557,402	0.02%
AbbVie, Inc.	1,585,000	4.25%	21/11/2049	1,414,581	0.06%
Accident Fund Insurance Co. of America	50,000	8.50%	1/8/2032	50,412	0.00%
ACE Capital Trust II	100,000	9.70%	1/4/2030	118,019	0.01%
Acuity Brands Lighting, Inc.	150,000	2.15%	15/12/2030	124,480	0.01%
Adobe, Inc.	360,000	3.25%	1/2/2025	353,825	0.02%
Adobe, Inc.	140,000	1.90%	1/2/2025	135,766	0.01%
Adobe, Inc.	280,000	2.15%	1/2/2027	262,661	0.01%
Adobe, Inc.	370,000	2.30%	1/2/2030	331,922	0.01%
Advanced Micro Devices, Inc.	125,000	3.92%	1/6/2032	121,021	0.01%
Advanced Micro Devices, Inc.	135,000	4.39%	1/6/2052	128,031	0.01%
AdventHealth Obligated Group	60,000	2.80%	15/11/2051	40,773	0.00%
Adventist Health System	85,000	2.95%	1/3/2029	76,799	0.00%
Adventist Health System	80,000	3.63%	1/3/2049	59,235	0.00%
Advocate Health & Hospitals Corp.	172,000	2.21%	15/6/2030	147,719	0.01%
Advocate Health & Hospitals Corp.	100,000	4.27%	15/8/2048	89,372	0.00%
Advocate Health & Hospitals Corp.	135,000	3.39%	15/10/2049	103,208	0.00%
Advocate Health & Hospitals Corp.	100,000	3.01%	15/6/2050	71,297	0.00%
AEP Texas, Inc.	170,000	3.95%	1/6/2028	163,829	0.01%
AEP Texas, Inc.	135,000	2.10%	1/7/2030	113,294	0.00%
AEP Texas, Inc.	100,000	4.70%	15/5/2032	97,782	0.00%
AEP Texas, Inc.	185,000	5.40%	1/6/2033	188,437	0.01%
AEP Texas, Inc.	210,000	3.80%	1/10/2047	158,505	0.01%
AEP Texas, Inc.	90,000	4.15%	1/5/2049	72,436	0.00%
AEP Texas, Inc.	100,000	3.45%	15/1/2050	72,456	0.00%
AEP Texas, Inc.	85,000	3.45%	15/5/2051	60,988	0.00%
AEP Texas, Inc.	125,000	5.25%	15/5/2052	121,084	0.01%
AEP Transmission Co. LLC	200,000	3.10%	1/12/2026	192,176	0.01%
AEP Transmission Co. LLC	110,000	4.00%	1/12/2046	92,693	0.00%
AEP Transmission Co. LLC	165,000	3.75%	1/12/2047	131,694	0.01%
AEP Transmission Co. LLC	155,000	4.25%	15/9/2048	133,870	0.01%
AEP Transmission Co. LLC	100,000	3.80%	15/6/2049	79,448	0.00%
AEP Transmission Co. LLC	105,000	3.15%	15/9/2049	75,211	0.00%
AEP Transmission Co. LLC	110,000	3.65%	1/4/2050	86,854	0.00%
AEP Transmission Co. LLC	125,000	2.75%	15/8/2051	81,135	0.00%
AEP Transmission Co. LLC	120,000	4.50%	15/6/2052	108,865	0.00%
AEP Transmission Co. LLC	155,000	5.40%	15/3/2053	161,472	0.01%
AES Corp.	255,000	3.30%	15/7/2025	245,852	0.01%
AES Corp.	240,000	1.38%	15/1/2026	222,077	0.01%
AES Corp.	205,000	5.45%	1/6/2028	208,209	0.01%
AES Corp.	180,000	3.95%	15/7/2030	165,905	0.01%
AES Corp.	320,000	2.45%	15/1/2031	268,944	0.01%
Aetna, Inc.	150,000	6.63%	15/6/2036	167,978	0.01%
Aetna, Inc.	155,000	6.75%	15/12/2037	174,142	0.01%
Aetna, Inc.	133,000	4.50%	15/5/2042	117,368	0.01%
Aetna, Inc.	170,000	4.13%	15/11/2042	141,379	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Aetna, Inc.	180,000	4.75%	15/3/2044	161,959	0.01%
Aetna, Inc.	305,000	3.88%	15/8/2047	238,935	0.01%
Affiliated Managers Group, Inc.	150,000	3.50%	1/8/2025	145,448	0.01%
Affiliated Managers Group, Inc.	125,000	3.30%	15/6/2030	111,116	0.00%
Aflac, Inc.	200,000	1.13%	15/3/2026	184,605	0.01%
Aflac, Inc.	133,000	2.88%	15/10/2026	126,470	0.01%
Aflac, Inc.	260,000	3.60%	1/4/2030	245,696	0.01%
Aflac, Inc.	50,000	4.00%	15/10/2046	40,719	0.00%
Aflac, Inc.	235,000	4.75%	15/1/2049	221,035	0.01%
Agilent Technologies, Inc.	150,000	2.75%	15/9/2029	137,279	0.01%
Agilent Technologies, Inc.	125,000	2.10%	4/6/2030	107,580	0.00%
Agilent Technologies, Inc.	200,000	2.30%	12/3/2031	173,375	0.01%
Agree LP	130,000	2.00%	15/6/2028	112,823	0.00%
Agree LP	140,000	2.90%	1/10/2030	120,545	0.01%
Agree LP	75,000	4.80%	1/10/2032	70,909	0.00%
Agree LP	85,000	2.60%	15/6/2033	67,456	0.00%
AHS Hospital Corp.	140,000	5.02%	1/7/2045	136,664	0.01%
AHS Hospital Corp.	150,000	2.78%	1/7/2051	99,190	0.00%
AlG SunAmerica Global Financing X	250,000	6.90%	15/3/2032	274,517	0.01%
Air Lease Corp.	176,000	2.30%	1/2/2025	169,821	0.01%
Air Lease Corp.	240,000	3.25%	1/3/2025	233,715	0.01%
Air Lease Corp.	185,000	3.38%	1/7/2025	179,176	0.01%
Air Lease Corp.	390,000	2.88%	15/1/2026	371,794	0.02%
Air Lease Corp.	215,000	3.75%	1/6/2026	207,734	0.01%
Air Lease Corp.	268,000	1.88%	15/8/2026	246,796	0.01%
Air Lease Corp.	235,000	2.20%	15/1/2027	215,349	0.01%
Air Lease Corp.	100,000	3.63%	1/4/2027	95,556	0.00%
Air Lease Corp.	145,000	3.63%	1/12/2027	137,268	0.01%
Air Lease Corp.	190,000	5.85%	15/12/2027	194,986	0.01%
Air Lease Corp.	200,000	5.30%	1/2/2028	202,384	0.01%
Air Lease Corp.	90,000	2.10%	1/9/2028	78,905	0.00%
Air Lease Corp.	190,000	4.63%	1/10/2028	185,800	0.01%
Air Lease Corp.	140,000	3.25%	1/10/2029	126,633	0.01%
Air Lease Corp.	182,000	3.00%	1/2/2030	161,413	0.01%
Air Lease Corp.	270,000	3.13%	1/12/2030	236,445	0.01%
Air Lease Corp.	260,000	2.88%	15/1/2032	220,407	0.01%
Air Products & Chemicals, Inc.	205,000	1.50%	15/10/2025	194,055	0.01%
Air Products & Chemicals, Inc.	125,000	1.85%	15/5/2027	115,217	0.01%
Air Products & Chemicals, Inc.	125,000	2.05%	15/5/2030	109,279	0.00%
Air Products & Chemicals, Inc.	195,000	4.80%	3/3/2033	201,565	0.01%
Air Products & Chemicals, Inc.	230,000	2.70%	15/5/2040	175,666	0.01%
Air Products & Chemicals, Inc.	245,000	2.80%	15/5/2050	175,508	0.01%
Aircastle Ltd.	160,000	5.25%	11/8/2025	157,825	0.01%
Aircastle Ltd.	225,000	4.25%	15/6/2026	217,683	0.01%
Aircastle Ltd.	300,000	2.85%	26/1/2028	267,203	0.01%
Aircastle Ltd.	200,000	6.50%	18/7/2028	204,070	0.01%
Alabama Power Co.	95,000	3.75%	1/9/2027	92,987	0.00%
Alabama Power Co.	185,000	1.45%	15/9/2030	149,866	0.01%
Alabama Power Co.	200,000	3.05%	15/3/2032	177,462	0.01%
Alabama Power Co.	195,000	3.94%	1/9/2032	185,424	0.01%
Alabama Power Co.	80,000	5.85%	15/11/2033	86,229	0.00%
Alabama Power Co.	75,000	6.13%	15/5/2038	80,595	0.00%
Alabama Power Co.	135,000	6.00%	1/3/2039	144,846	0.01%
Alabama Power Co.	50,000	3.85%	1/12/2042	42,208	0.00%
Alabama Power Co.	130,000	4.15%	15/8/2044	112,036	0.00%
Alabama Power Co.	185,000	3.75%	1/3/2045	150,885	0.01%
Alabama Power Co.	90,000	4.30%	2/1/2046	78,754	0.00%
Alabama Power Co.	205,000	3.70%	1/12/2047	163,042	0.01%
Alabama Power Co.	185,000	4.30%	15/7/2048	161,145	0.01%
Alabama Power Co.	220,000	3.45%	1/10/2049	166,929	0.01%
Alabama Power Co.	130,000	3.13%	15/7/2051	92,942	0.00%
Alabama Power Co.	110,000	3.00%	15/3/2052	76,917	0.00%
Alaska Airlines 2020-1 Class A Pass Through Trust	309,758	4.80%	15/8/2027	299,938	0.01%
Albemarle Corp.	205,000	4.65%	1/6/2027	201,483	0.01%
Albemarle Corp.	170,000	5.05%	1/6/2032	165,995	0.01%
Albemarle Corp.	150,000	5.45%	1/12/2044	140,832	0.01%
Albemarle Corp.	145,000	5.65%	1/6/2052	134,822	0.01%
Alcoa Nederland Holding BV	100,000	6.13%	15/5/2028	99,976	0.00%
Alcon Finance Corp.	85,000	3.80%	23/9/2049	68,009	0.00%
Alexander Funding Trust II	150,000	7.47%	31/7/2028	157,551	0.01%
Alexandria Real Estate Equities, Inc.	118,000	3.45%	30/4/2025	115,309	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Alexandria Real Estate Equities, Inc.	50,000	4.30%	15/1/2026	49,192	0.00%
Alexandria Real Estate Equities, Inc.	107,000	3.80%	15/4/2026	104,177	0.00%
Alexandria Real Estate Equities, Inc.	140,000	3.95%	15/1/2027	135,392	0.01%
Alexandria Real Estate Equities, Inc.	190,000	3.95%	15/1/2028	182,160	0.01%
Alexandria Real Estate Equities, Inc.	25,000	4.50%	30/7/2029	24,309	0.00%
Alexandria Real Estate Equities, Inc.	75,000	2.75%	15/12/2029	66,007	0.00%
Alexandria Real Estate Equities, Inc.	175,000	4.70%	1/7/2030	171,547	0.01%
Alexandria Real Estate Equities, Inc.	175,000	4.90%	15/12/2030	175,472	0.01%
Alexandria Real Estate Equities, Inc.	150,000	3.38%	15/8/2031	135,331	0.01%
Alexandria Real Estate Equities, Inc.	215,000	2.00%	18/5/2032	172,318	0.01%
Alexandria Real Estate Equities, Inc.	250,000	1.88%	1/2/2033	194,827	0.01%
Alexandria Real Estate Equities, Inc.	235,000	2.95%	15/3/2034	196,094	0.01%
Alexandria Real Estate Equities, Inc.	195,000	4.75%	15/4/2035	189,268	0.01%
Alexandria Real Estate Equities, Inc.	110,000	4.85%	15/4/2049	97,520	0.00%
Alexandria Real Estate Equities, Inc.	160,000	4.00%	1/2/2050	126,690	0.01%
Alexandria Real Estate Equities, Inc.	235,000	3.00%	18/5/2051	155,611	0.01%
Alexandria Real Estate Equities, Inc.	275,000	3.55%	15/3/2052	200,911	0.01%
Alexandria Real Estate Equities, Inc.	175,000	5.15%	15/4/2053	169,298	0.01%
Alleghany Corp.	125,000	3.63%	15/5/2030	118,237	0.01%
Alleghany Corp.	75,000	4.90%	15/9/2044	72,909	0.00%
Alleghany Corp.	115,000	3.25%	15/8/2051	86,980	0.00%
Allegion plc	100,000	3.50%	1/10/2029	92,459	0.00%
Allegion US Holding Co., Inc.	68,000	3.55%	1/10/2027	64,552	0.00%
Allegion US Holding Co., Inc.	195,000	5.41%	1/7/2032	200,456	0.01%
Alliant Energy Finance LLC	120,000	4.25%	15/6/2028	117,247	0.01%
Alliant Energy Finance LLC	75,000	5.95%	30/3/2029	78,009	0.00%
Alliant Energy Finance LLC	50,000	3.60%	1/3/2032	43,964	0.00%
Allied World Assurance Co. Holdings Ltd.	140,000	4.35%	29/10/2025	136,429	0.01%
Allina Health System	150,000	3.89%	15/4/2049	124,618	0.01%
Allina Health System	100,000	2.90%	15/11/2051	67,734	0.00%
Allstate Corp.	225,000	0.75%	15/12/2025	207,513	0.01%
Allstate Corp.	100,000	3.28%	15/12/2026	96,607	0.00%
Allstate Corp.	150,000	1.45%	15/12/2030	121,334	0.01%
Allstate Corp.	135,000	5.25%	30/3/2033	137,909	0.01%
Allstate Corp.	125,000	5.35%	1/6/2033	128,239	0.01%
Allstate Corp.	150,000	5.55%	9/5/2035	155,827	0.01%
Allstate Corp.	100,000	5.95%	1/4/2036	106,902	0.00%
Allstate Corp.	155,000	4.50%	15/6/2043	139,168	0.01%
Allstate Corp.	185,000	4.20%	15/12/2046	157,103	0.01%
Allstate Corp.	165,000	3.85%	10/8/2049	133,100	0.01%
Allstate Corp.	75,000	8.58%	15/8/2053	74,749	0.00%
Allstate Corp.	140,000	6.50%	15/5/2057	139,167	0.01%
Ally Financial, Inc.	295,000	4.63%	30/3/2025	291,164	0.01%
Ally Financial, Inc.	225,000	5.80%	1/5/2025	225,185	0.01%
Ally Financial, Inc.	315,000	4.75%	9/6/2027	303,656	0.01%
Ally Financial, Inc.	190,000	7.10%	15/11/2027	198,034	0.01%
Ally Financial, Inc.	220,000	2.20%	2/11/2028	188,140	0.01%
Ally Financial, Inc.	215,000	6.99%	13/6/2029	222,392	0.01%
Ally Financial, Inc.	200,000	6.85%	3/1/2030	205,654	0.01%
Ally Financial, Inc.	726,000	8.00%	1/11/2031	794,757	0.03%
Alphabet, Inc.	337,000	0.45%	15/8/2025	316,332	0.01%
Alphabet, Inc.	595,000	2.00%	15/8/2026	561,897	0.02%
Alphabet, Inc.	235,000	0.80%	15/8/2027	210,088	0.01%
Alphabet, Inc.	700,000	1.10%	15/8/2030	580,593	0.03%
Alphabet, Inc.	300,000	1.90%	15/8/2040	208,387	0.01%
Alphabet, Inc.	695,000	2.05%	15/8/2050	434,962	0.02%
Alphabet, Inc.	560,000	2.25%	15/8/2060	347,823	0.02%
Altria Group, Inc.	215,000	2.35%	6/5/2025	207,379	0.01%
Altria Group, Inc.	350,000	4.40%	14/2/2026	346,764	0.02%
Altria Group, Inc.	175,000	2.63%	16/9/2026	165,430	0.01%
Altria Group, Inc.	125,000	6.20%	1/11/2028	131,250	0.01%
Altria Group, Inc.	525,000	4.80%	14/2/2029	523,912	0.02%
Altria Group, Inc.	200,000	3.40%	6/5/2030	182,703	0.01%
Altria Group, Inc.	455,000	2.45%	4/2/2032	371,711	0.02%
Altria Group, Inc.	200,000	6.88%	1/11/2033	220,136	0.01%
Altria Group, Inc.	480,000	5.80%	14/2/2039	490,159	0.02%
Altria Group, Inc.	475,000	3.40%	4/2/2041	348,673	0.02%
Altria Group, Inc.	280,000	4.25%	9/8/2042	228,354	0.01%
Altria Group, Inc.	235,000	4.50%	2/5/2043	195,941	0.01%
Altria Group, Inc.	471,000	5.38%	31/1/2044	465,131	0.02%
Altria Group, Inc.	350,000	3.88%	16/9/2046	263,228	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Altria Group, Inc.	660,000	5.95%	14/2/2049	671,811	0.03%
Altria Group, Inc.	275,000	4.45%	6/5/2050	218,521	0.01%
Altria Group, Inc.	375,000	3.70%	4/2/2051	264,810	0.01%
Altria Group, Inc.	250,000	4.00%	4/2/2061	182,714	0.01%
Amazon.com, Inc. ¹	425,000	3.00%	13/4/2025	416,229	0.02%
Amazon.com, Inc.	325,000	0.80%	3/6/2025	308,024	0.01%
Amazon.com, Inc.	310,000	4.60%	1/12/2025	311,116	0.01%
Amazon.com, Inc.	200,000	5.20%	3/12/2025	202,438	0.01%
Amazon.com, Inc.	625,000	1.00%	12/5/2026	577,551	0.03%
Amazon.com, Inc.	515,000	3.30%	13/4/2027	500,120	0.02%
Amazon.com, Inc.	350,000	1.20%	3/6/2027	315,661	0.01%
Amazon.com, Inc.	905,000	3.15%	22/8/2027	869,713	0.04%
Amazon.com, Inc.	475,000	4.55%	1/12/2027	481,984	0.02%
Amazon.com, Inc.	640,000	1.65%	12/5/2028	576,245	0.03%
Amazon.com, Inc.	425,000	3.45%	13/4/2029	411,764	0.02%
Amazon.com, Inc.	435,000	4.65%	1/12/2029	446,209	0.02%
Amazon.com, Inc.	565,000	1.50%	3/6/2030	478,635	0.02%
Amazon.com, Inc.	845,000	2.10%	12/5/2031	728,814	0.03%
Amazon.com, Inc.	740,000	3.60%	13/4/2032	704,429	0.03%
Amazon.com, Inc.	595,000	4.70%	1/12/2032	611,303	0.03%
Amazon.com, Inc.	425,000	4.80%	5/12/2034	439,844	0.02%
Amazon.com, Inc.	750,000	3.88%	22/8/2037	696,117	0.03%
Amazon.com, Inc.	565,000	2.88%	12/5/2041	443,776	0.02%
Amazon.com, Inc.	485,000	4.95%	5/12/2044	500,576	0.02%
Amazon.com, Inc.	1,015,000	4.05%	22/8/2047	915,407	0.04%
Amazon.com, Inc.	700,000	2.50%	3/6/2050	466,366	0.02%
Amazon.com, Inc.	965,000	3.10%	12/5/2051	721,264	0.03%
Amazon.com, Inc.	755,000	3.95%	13/4/2052	661,827	0.03%
Amazon.com, Inc.	725,000	4.25%	22/8/2057	668,579	0.03%
Amazon.com, Inc.	605,000	2.70%	3/6/2060	400,897	0.02%
Amazon.com, Inc.	550,000	3.25%	12/5/2061	404,780	0.02%
Amazon.com, Inc.	300,000	4.10%	13/4/2062	265,267	0.01%
Amcors Finance USA, Inc.	150,000	4.50%	15/5/2028	146,388	0.01%
Amcors Finance USA, Inc.	150,000	5.63%	26/5/2033	156,019	0.01%
Amcors Flexibles North America, Inc.	120,000	4.00%	17/5/2025	117,944	0.01%
Amcors Flexibles North America, Inc.	145,000	2.63%	19/6/2030	125,675	0.01%
Amcors Flexibles North America, Inc.	110,000	2.69%	25/5/2031	95,085	0.00%
Amdocs Ltd.	160,000	2.54%	15/6/2030	137,977	0.01%
Ameren Corp.	104,000	3.65%	15/2/2026	100,955	0.00%
Ameren Corp.	185,000	5.70%	1/12/2026	189,297	0.01%
Ameren Corp.	175,000	1.95%	15/3/2027	160,393	0.01%
Ameren Corp.	110,000	1.75%	15/3/2028	97,311	0.00%
Ameren Corp.	145,000	5.00%	15/1/2029	145,833	0.01%
Ameren Corp.	224,000	3.50%	15/1/2031	204,244	0.01%
Ameren Illinois Co.	80,000	3.80%	15/5/2028	77,932	0.00%
Ameren Illinois Co.	140,000	1.55%	15/11/2030	113,991	0.00%
Ameren Illinois Co.	370,000	3.85%	1/9/2032	345,282	0.02%
Ameren Illinois Co.	75,000	4.95%	1/6/2033	75,907	0.00%
Ameren Illinois Co.	115,000	4.15%	15/3/2046	99,425	0.00%
Ameren Illinois Co.	100,000	3.70%	1/12/2047	81,773	0.00%
Ameren Illinois Co.	70,000	4.50%	15/3/2049	64,180	0.00%
Ameren Illinois Co.	125,000	3.25%	15/3/2050	92,133	0.00%
Ameren Illinois Co.	75,000	2.90%	15/6/2051	51,163	0.00%
Ameren Illinois Co.	165,000	5.90%	1/12/2052	184,735	0.01%
American Airlines 2014-1 Class A Pass Through Trust	105,629	3.70%	1/10/2026	98,166	0.00%
American Airlines 2015-1 Class A Pass Through Trust	143,816	3.38%	1/5/2027	131,681	0.01%
American Airlines 2015-2 Class AA Pass Through Trust	48,353	3.60%	22/9/2027	44,533	0.00%
American Airlines 2016-1 Class AA Pass Through Trust	100,034	3.58%	15/1/2028	92,820	0.00%
American Airlines 2016-2 Class AA Pass Through Trust	161,880	3.20%	15/6/2028	148,064	0.01%
American Airlines 2016-3 Class AA Pass Through Trust	77,307	3.00%	15/10/2028	69,664	0.00%
American Airlines 2017-1 Class AA Pass Through Trust	137,250	3.65%	15/2/2029	125,669	0.01%
American Airlines 2017-2 Class AA Pass Through Trust	163,642	3.35%	15/10/2029	147,574	0.01%
American Airlines 2019-1 Class AA Pass Through Trust	65,622	3.15%	15/2/2032	57,718	0.00%
American Airlines 2021-1 Class A Pass Through Trust	228,077	2.88%	11/7/2034	189,932	0.01%
American Assets Trust LP	125,000	3.38%	1/2/2031	102,086	0.00%
American Electric Power Co., Inc.	175,000	5.70%	15/8/2025	176,305	0.01%
American Electric Power Co., Inc.	175,000	1.00%	1/11/2025	162,542	0.01%
American Electric Power Co., Inc.	110,000	5.75%	1/11/2027	113,883	0.00%
American Electric Power Co., Inc.	75,000	3.20%	13/11/2027	71,438	0.00%
American Electric Power Co., Inc.	85,000	4.30%	1/12/2028	83,130	0.00%
American Electric Power Co., Inc.	210,000	5.20%	15/1/2029	213,074	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American Electric Power Co., Inc.	105,000	2.30%	1/3/2030	89,760	0.00%
American Electric Power Co., Inc.	260,000	5.95%	1/11/2032	277,665	0.01%
American Electric Power Co., Inc.	255,000	5.63%	1/3/2033	265,632	0.01%
American Electric Power Co., Inc.	80,000	3.25%	1/3/2050	57,097	0.00%
American Electric Power Co., Inc.	270,000	3.88%	15/2/2062	228,290	0.01%
American Equity Investment Life Holding Co.	165,000	5.00%	15/6/2027	158,329	0.01%
American Express Co.	143,000	3.63%	5/12/2024	140,638	0.01%
American Express Co.	552,000	2.25%	4/3/2025	534,145	0.02%
American Express Co.	665,000	3.95%	1/8/2025	654,384	0.03%
American Express Co.	200,000	4.20%	6/11/2025	197,702	0.01%
American Express Co.	375,000	4.90%	13/2/2026	375,832	0.02%
American Express Co.	385,000	4.99%	1/5/2026	384,096	0.02%
American Express Co.	246,000	3.13%	20/5/2026	237,359	0.01%
American Express Co.	400,000	6.34%	30/10/2026	408,050	0.02%
American Express Co.	240,000	1.65%	4/11/2026	221,520	0.01%
American Express Co.	505,000	2.55%	4/3/2027	473,110	0.02%
American Express Co.	450,000	3.30%	3/5/2027	430,181	0.02%
American Express Co.	330,000	5.39%	28/7/2027	333,869	0.01%
American Express Co.	450,000	5.85%	5/11/2027	469,556	0.02%
American Express Co.	250,000	4.05%	3/5/2029	247,659	0.01%
American Express Co.	405,000	5.28%	27/7/2029	413,124	0.02%
American Express Co.	315,000	6.49%	30/10/2031	341,524	0.01%
American Express Co.	225,000	4.99%	26/5/2033	224,432	0.01%
American Express Co.	400,000	4.42%	3/8/2033	385,191	0.02%
American Express Co.	325,000	5.04%	1/5/2034	324,544	0.01%
American Express Co.	110,000	5.63%	28/7/2034	113,847	0.00%
American Express Co.	295,000	4.05%	3/12/2042	266,650	0.01%
American Express Credit Corp.	124,000	3.30%	3/5/2027	118,333	0.01%
American Financial Group, Inc.	85,000	5.25%	2/4/2030	85,226	0.00%
American Financial Group, Inc.	135,000	4.50%	15/6/2047	113,400	0.00%
American Homes 4 Rent LP	145,000	4.90%	15/2/2029	143,657	0.01%
American Homes 4 Rent LP	193,000	2.38%	15/7/2031	159,256	0.01%
American Homes 4 Rent LP	150,000	3.63%	15/4/2032	134,494	0.01%
American Homes 4 Rent LP	100,000	3.38%	15/7/2051	68,672	0.00%
American Homes 4 Rent LP	50,000	4.30%	15/4/2052	40,554	0.00%
American Honda Finance Corp.	400,000	1.50%	13/1/2025	385,926	0.02%
American Honda Finance Corp.	180,000	4.60%	17/4/2025	179,484	0.01%
American Honda Finance Corp.	150,000	5.00%	23/5/2025	150,454	0.01%
American Honda Finance Corp.	270,000	1.20%	8/7/2025	256,113	0.01%
American Honda Finance Corp.	175,000	1.00%	10/9/2025	164,548	0.01%
American Honda Finance Corp.	250,000	5.80%	3/10/2025	254,458	0.01%
American Honda Finance Corp.	180,000	4.75%	12/1/2026	180,444	0.01%
American Honda Finance Corp.	235,000	5.25%	7/7/2026	239,196	0.01%
American Honda Finance Corp.	210,000	2.30%	9/9/2026	198,627	0.01%
American Honda Finance Corp.	175,000	1.30%	9/9/2026	160,865	0.01%
American Honda Finance Corp.	100,000	2.35%	8/1/2027	93,925	0.00%
American Honda Finance Corp.	190,000	4.70%	12/1/2028	191,649	0.01%
American Honda Finance Corp.	75,000	3.50%	15/2/2028	72,224	0.00%
American Honda Finance Corp.	190,000	2.00%	24/3/2028	172,249	0.01%
American Honda Finance Corp.	210,000	5.13%	7/7/2028	216,653	0.01%
American Honda Finance Corp.	200,000	5.65%	15/11/2028	209,408	0.01%
American Honda Finance Corp.	165,000	2.25%	12/1/2029	149,036	0.01%
American Honda Finance Corp.	230,000	4.60%	17/4/2030	230,099	0.01%
American Honda Finance Corp.	150,000	5.85%	4/10/2030	160,235	0.01%
American Honda Finance Corp.	125,000	1.80%	13/1/2031	105,730	0.00%
American International Group, Inc.	135,000	4.20%	1/4/2028	131,956	0.01%
American International Group, Inc.	153,000	3.40%	30/6/2030	140,767	0.01%
American International Group, Inc.	175,000	5.13%	27/3/2033	177,613	0.01%
American International Group, Inc.	113,000	3.88%	15/1/2035	102,281	0.00%
American International Group, Inc.	125,000	6.25%	1/5/2036	132,998	0.01%
American International Group, Inc.	188,000	4.50%	16/7/2044	169,940	0.01%
American International Group, Inc.	225,000	4.80%	10/7/2045	212,315	0.01%
American International Group, Inc.	365,000	4.75%	1/4/2048	345,837	0.02%
American International Group, Inc.	140,000	5.75%	1/4/2048	138,388	0.01%
American International Group, Inc.	255,000	4.38%	30/6/2050	228,135	0.01%
American National Group LLC	125,000	6.14%	13/6/2032	119,842	0.01%
American Tower Corp.	160,000	2.95%	15/1/2025	156,099	0.01%
American Tower Corp.	237,000	2.40%	15/3/2025	229,242	0.01%
American Tower Corp.	205,000	4.00%	1/6/2025	201,565	0.01%
American Tower Corp.	150,000	1.30%	15/9/2025	140,573	0.01%
American Tower Corp.	145,000	4.40%	15/2/2026	143,276	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
American Tower Corp.	215,000	1.45%	15/9/2026	196,065	0.01%
American Tower Corp.	272,000	3.38%	15/10/2026	260,865	0.01%
American Tower Corp.	230,000	2.75%	15/1/2027	215,641	0.01%
American Tower Corp.	173,000	3.13%	15/1/2027	163,634	0.01%
American Tower Corp.	225,000	3.65%	15/3/2027	216,524	0.01%
American Tower Corp.	250,000	3.55%	15/7/2027	240,035	0.01%
American Tower Corp.	235,000	3.60%	15/1/2028	223,954	0.01%
American Tower Corp.	180,000	1.50%	31/1/2028	157,384	0.01%
American Tower Corp.	230,000	5.50%	15/3/2028	235,371	0.01%
American Tower Corp.	235,000	5.25%	15/7/2028	238,888	0.01%
American Tower Corp.	225,000	5.80%	15/11/2028	234,182	0.01%
American Tower Corp.	209,000	3.95%	15/3/2029	199,752	0.01%
American Tower Corp.	460,000	3.80%	15/8/2029	436,652	0.02%
American Tower Corp.	390,000	2.90%	15/1/2030	348,401	0.02%
American Tower Corp.	180,000	2.10%	15/6/2030	151,090	0.01%
American Tower Corp.	235,000	1.88%	15/10/2030	192,723	0.01%
American Tower Corp.	200,000	2.70%	15/4/2031	172,027	0.01%
American Tower Corp.	260,000	2.30%	15/9/2031	215,298	0.01%
American Tower Corp.	155,000	4.05%	15/3/2032	145,395	0.01%
American Tower Corp.	175,000	5.65%	15/3/2033	181,970	0.01%
American Tower Corp.	230,000	5.55%	15/7/2033	238,303	0.01%
American Tower Corp.	225,000	5.90%	15/11/2033	238,844	0.01%
American Tower Corp.	150,000	3.70%	15/10/2049	113,944	0.00%
American Tower Corp.	250,000	3.10%	15/6/2050	171,190	0.01%
American Tower Corp.	237,000	2.95%	15/1/2051	158,169	0.01%
American Transmission Systems, Inc.	152,000	2.65%	15/1/2032	128,743	0.01%
American Transmission Systems, Inc.	75,000	5.00%	1/9/2044	69,636	0.00%
American University	235,000	3.67%	1/4/2049	190,841	0.01%
American Water Capital Corp.	230,000	3.40%	1/3/2025	225,149	0.01%
American Water Capital Corp.	200,000	2.95%	1/9/2027	189,060	0.01%
American Water Capital Corp.	250,000	3.75%	1/9/2028	240,673	0.01%
American Water Capital Corp.	305,000	3.45%	1/6/2029	288,031	0.01%
American Water Capital Corp.	325,000	2.80%	1/5/2030	291,215	0.01%
American Water Capital Corp.	315,000	2.30%	1/6/2031	269,057	0.01%
American Water Capital Corp.	275,000	4.45%	1/6/2032	273,331	0.01%
American Water Capital Corp.	150,000	6.59%	15/10/2037	174,088	0.01%
American Water Capital Corp.	75,000	4.30%	1/12/2042	67,518	0.00%
American Water Capital Corp.	140,000	4.30%	1/9/2045	123,767	0.01%
American Water Capital Corp.	80,000	4.00%	1/12/2046	67,044	0.00%
American Water Capital Corp.	135,000	3.75%	1/9/2047	110,363	0.00%
American Water Capital Corp.	160,000	4.20%	1/9/2048	139,706	0.01%
American Water Capital Corp.	110,000	4.15%	1/6/2049	94,841	0.00%
American Water Capital Corp.	100,000	3.45%	1/5/2050	76,692	0.00%
American Water Capital Corp.	135,000	3.25%	1/6/2051	99,403	0.00%
Americo Life, Inc.	109,000	3.45%	15/4/2031	85,804	0.00%
Ameriprise Financial, Inc.	170,000	3.00%	2/4/2025	165,781	0.01%
Ameriprise Financial, Inc.	173,000	2.88%	15/9/2026	165,644	0.01%
Ameriprise Financial, Inc.	180,000	5.70%	15/12/2028	188,697	0.01%
Ameriprise Financial, Inc.	155,000	4.50%	13/5/2032	153,920	0.01%
Ameriprise Financial, Inc.	210,000	5.15%	15/5/2033	216,656	0.01%
AmFam Holdings, Inc.	135,000	2.81%	11/3/2031	103,652	0.00%
AmFam Holdings, Inc.	130,000	3.83%	11/3/2051	79,270	0.00%
Amgen, Inc.	146,000	1.90%	21/2/2025	141,021	0.01%
Amgen, Inc.	500,000	5.25%	2/3/2025	501,165	0.02%
Amgen, Inc.	275,000	3.13%	1/5/2025	268,110	0.01%
Amgen, Inc.	425,000	5.51%	2/3/2026	425,190	0.02%
Amgen, Inc.	390,000	2.60%	19/8/2026	370,566	0.02%
Amgen, Inc.	490,000	2.20%	21/2/2027	455,571	0.02%
Amgen, Inc.	200,000	3.20%	2/11/2027	191,099	0.01%
Amgen, Inc.	1,005,000	5.15%	2/3/2028	1,027,583	0.04%
Amgen, Inc.	310,000	1.65%	15/8/2028	274,134	0.01%
Amgen, Inc.	195,000	3.00%	22/2/2029	183,360	0.01%
Amgen, Inc.	225,000	4.05%	18/8/2029	220,293	0.01%
Amgen, Inc.	320,000	2.45%	21/2/2030	283,750	0.01%
Amgen, Inc.	620,000	5.25%	2/3/2030	637,568	0.03%
Amgen, Inc.	300,000	2.30%	25/2/2031	256,509	0.01%
Amgen, Inc.	335,000	2.00%	15/1/2032	274,531	0.01%
Amgen, Inc.	260,000	3.35%	22/2/2032	237,334	0.01%
Amgen, Inc.	150,000	4.20%	1/3/2033	142,723	0.01%
Amgen, Inc.	1,055,000	5.25%	2/3/2033	1,081,317	0.05%
Amgen, Inc.	75,000	6.38%	1/6/2037	83,472	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Amgen, Inc.	125,000	6.40%	1/2/2039	139,303	0.01%
Amgen, Inc.	550,000	3.15%	21/2/2040	428,501	0.02%
Amgen, Inc.	145,000	5.75%	15/3/2040	150,815	0.01%
Amgen, Inc.	400,000	2.80%	15/8/2041	291,257	0.01%
Amgen, Inc.	250,000	4.95%	1/10/2041	239,899	0.01%
Amgen, Inc.	248,000	5.15%	15/11/2041	244,080	0.01%
Amgen, Inc.	145,000	5.65%	15/6/2042	150,484	0.01%
Amgen, Inc.	795,000	5.60%	2/3/2043	822,104	0.04%
Amgen, Inc.	659,000	4.40%	1/5/2045	585,833	0.03%
Amgen, Inc.	395,000	4.56%	15/6/2048	356,552	0.02%
Amgen, Inc.	515,000	3.38%	21/2/2050	384,409	0.02%
Amgen, Inc.	975,000	4.66%	15/6/2051	888,628	0.04%
Amgen, Inc.	395,000	3.00%	15/1/2052	276,625	0.01%
Amgen, Inc.	250,000	4.20%	22/2/2052	211,489	0.01%
Amgen, Inc.	240,000	4.88%	1/3/2053	224,709	0.01%
Amgen, Inc.	1,230,000	5.65%	2/3/2053	1,296,641	0.06%
Amgen, Inc.	300,000	2.77%	1/9/2053	193,004	0.01%
Amgen, Inc.	375,000	4.40%	22/2/2062	317,078	0.01%
Amgen, Inc.	805,000	5.75%	2/3/2063	846,690	0.04%
Amphenol Corp.	165,000	2.05%	1/3/2025	159,340	0.01%
Amphenol Corp.	155,000	4.75%	30/3/2026	155,223	0.01%
Amphenol Corp.	185,000	4.35%	1/6/2029	184,343	0.01%
Amphenol Corp.	300,000	2.80%	15/2/2030	273,386	0.01%
Amphenol Corp.	150,000	2.20%	15/9/2031	126,310	0.01%
Analog Devices, Inc.	330,000	3.50%	5/12/2026	322,619	0.01%
Analog Devices, Inc.	195,000	3.45%	15/6/2027	188,916	0.01%
Analog Devices, Inc.	300,000	1.70%	1/10/2028	266,588	0.01%
Analog Devices, Inc.	245,000	2.10%	1/10/2031	208,704	0.01%
Analog Devices, Inc.	230,000	2.80%	1/10/2041	171,851	0.01%
Analog Devices, Inc.	75,000	5.30%	15/12/2045	75,645	0.00%
Analog Devices, Inc.	290,000	2.95%	1/10/2051	208,203	0.01%
Aon Corp.	100,000	8.21%	1/1/2027	106,722	0.00%
Aon Corp.	140,000	4.50%	15/12/2028	138,352	0.01%
Aon Corp.	265,000	3.75%	2/5/2029	253,573	0.01%
Aon Corp.	566,000	2.80%	15/5/2030	502,036	0.02%
Aon Corp.	75,000	6.25%	30/9/2040	81,039	0.00%
Aon Corp./Aon Global Holdings plc	195,000	2.85%	28/5/2027	184,238	0.01%
Aon Corp./Aon Global Holdings plc	140,000	2.05%	23/8/2031	114,368	0.00%
Aon Corp./Aon Global Holdings plc	155,000	2.60%	2/12/2031	131,270	0.01%
Aon Corp./Aon Global Holdings plc	187,000	5.00%	12/9/2032	187,247	0.01%
Aon Corp./Aon Global Holdings plc	120,000	5.35%	28/2/2033	123,275	0.01%
Aon Corp./Aon Global Holdings plc	150,000	2.90%	23/8/2051	98,231	0.00%
Aon Corp./Aon Global Holdings plc	200,000	3.90%	28/2/2052	158,558	0.01%
Aon Global Ltd.	275,000	3.88%	15/12/2025	269,274	0.01%
Aon Global Ltd.	155,000	4.60%	14/6/2044	138,904	0.01%
Aon Global Ltd.	110,000	4.75%	15/5/2045	101,463	0.00%
Apache Corp.	145,000	4.38%	15/10/2028	137,447	0.01%
Apache Corp.	150,000	4.25%	15/1/2030	141,198	0.01%
Apache Corp.	138,000	6.00%	15/1/2037	135,762	0.01%
Apache Corp.	335,000	5.10%	1/9/2040	287,095	0.01%
Apache Corp.	75,000	5.25%	1/2/2042	63,094	0.00%
Apache Corp.	150,000	4.75%	15/4/2043	118,589	0.01%
Apache Corp.	200,000	5.35%	1/7/2049	166,344	0.01%
Apollo Global Management, Inc.	130,000	6.38%	15/11/2033	139,980	0.01%
Apollo Management Holdings LP	235,000	4.87%	15/2/2029	230,862	0.01%
Apollo Management Holdings LP	155,000	2.65%	5/6/2030	133,640	0.01%
Apollo Management Holdings LP	60,000	5.00%	15/3/2048	55,346	0.00%
Apollo Management Holdings LP	75,000	4.95%	14/1/2050	70,645	0.00%
Appalachian Power Co.	25,000	3.40%	1/6/2025	24,440	0.00%
Appalachian Power Co.	131,000	3.30%	1/6/2027	124,567	0.01%
Appalachian Power Co.	165,000	2.70%	1/4/2031	141,347	0.01%
Appalachian Power Co.	85,000	4.50%	1/8/2032	81,873	0.00%
Appalachian Power Co.	135,000	7.00%	1/4/2038	156,153	0.01%
Appalachian Power Co.	150,000	4.40%	15/5/2044	125,442	0.01%
Appalachian Power Co.	80,000	4.45%	1/6/2045	67,709	0.00%
Appalachian Power Co.	155,000	4.50%	1/3/2049	131,486	0.01%
Appalachian Power Co.	150,000	3.70%	1/5/2050	112,516	0.00%
Apple, Inc.	500,000	2.75%	13/1/2025	489,886	0.02%
Apple, Inc.	419,000	2.50%	9/2/2025	408,697	0.02%
Apple, Inc.	620,000	1.13%	11/5/2025	591,246	0.03%
Apple, Inc.	605,000	3.20%	13/5/2025	593,041	0.03%

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Apple, Inc.	335,000	0.55%	20/8/2025	315,047	0.01%
Apple, Inc.	695,000	0.70%	8/2/2026	643,835	0.03%
Apple, Inc.	875,000	3.25%	23/2/2026	854,033	0.04%
Apple, Inc.	200,000	4.42%	8/5/2026	200,143	0.01%
Apple, Inc.	620,000	2.45%	4/8/2026	591,453	0.03%
Apple, Inc.	550,000	2.05%	11/9/2026	518,587	0.02%
Apple, Inc.	575,000	3.35%	9/2/2027	560,053	0.02%
Apple, Inc.	545,000	3.20%	11/5/2027	527,782	0.02%
Apple, Inc.	295,000	3.00%	20/6/2027	283,614	0.01%
Apple, Inc.	535,000	2.90%	12/9/2027	512,128	0.02%
Apple, Inc.	365,000	3.00%	13/11/2027	350,101	0.02%
Apple, Inc.	625,000	1.20%	8/2/2028	556,424	0.02%
Apple, Inc.	415,000	4.00%	10/5/2028	413,950	0.02%
Apple, Inc.	625,000	1.40%	5/8/2028	553,556	0.02%
Apple, Inc.	235,000	3.25%	8/8/2029	224,536	0.01%
Apple, Inc.	485,000	2.20%	11/9/2029	439,041	0.02%
Apple, Inc.	150,000	4.15%	10/5/2030	150,695	0.01%
Apple, Inc.	461,000	1.65%	11/5/2030	394,598	0.02%
Apple, Inc.	350,000	1.25%	20/8/2030	290,724	0.01%
Apple, Inc.	750,000	1.65%	8/2/2031	632,337	0.03%
Apple, Inc.	360,000	1.70%	5/8/2031	301,078	0.01%
Apple, Inc.	350,000	3.35%	8/8/2032	328,117	0.01%
Apple, Inc.	350,000	4.30%	10/5/2033	355,200	0.02%
Apple, Inc.	375,000	4.50%	23/2/2036	383,455	0.02%
Apple, Inc.	425,000	2.38%	8/2/2041	311,920	0.01%
Apple, Inc.	705,000	3.85%	4/5/2043	627,556	0.03%
Apple, Inc.	250,000	4.45%	6/5/2044	243,123	0.01%
Apple, Inc.	515,000	3.45%	9/2/2045	429,723	0.02%
Apple, Inc.	485,000	4.38%	13/5/2045	461,121	0.02%
Apple, Inc.	1,125,000	4.65%	23/2/2046	1,109,872	0.05%
Apple, Inc.	625,000	3.85%	4/8/2046	544,865	0.02%
Apple, Inc.	255,000	4.25%	9/2/2047	241,044	0.01%
Apple, Inc.	420,000	3.75%	12/9/2047	359,689	0.02%
Apple, Inc.	380,000	3.75%	13/11/2047	324,959	0.01%
Apple, Inc.	500,000	2.95%	11/9/2049	367,687	0.02%
Apple, Inc.	720,000	2.65%	11/5/2050	496,333	0.02%
Apple, Inc.	450,000	2.40%	20/8/2050	295,100	0.01%
Apple, Inc.	800,000	2.65%	8/2/2051	549,191	0.02%
Apple, Inc.	550,000	2.70%	5/8/2051	379,076	0.02%
Apple, Inc.	450,000	3.95%	8/8/2052	394,804	0.02%
Apple, Inc.	450,000	4.85%	10/5/2053	459,126	0.02%
Apple, Inc.	520,000	2.55%	20/8/2060	343,411	0.01%
Apple, Inc.	585,000	2.80%	8/2/2061	398,625	0.02%
Apple, Inc.	390,000	2.85%	5/8/2061	266,994	0.01%
Apple, Inc.	375,000	4.10%	8/8/2062	334,700	0.01%
Applied Materials, Inc.	200,000	3.90%	1/10/2025	197,306	0.01%
Applied Materials, Inc.	400,000	3.30%	1/4/2027	387,644	0.02%
Applied Materials, Inc.	275,000	1.75%	1/6/2030	234,189	0.01%
Applied Materials, Inc.	95,000	5.10%	1/10/2035	99,828	0.00%
Applied Materials, Inc.	200,000	5.85%	15/6/2041	221,116	0.01%
Applied Materials, Inc.	225,000	4.35%	1/4/2047	212,533	0.01%
Applied Materials, Inc.	120,000	2.75%	1/6/2050	86,743	0.00%
AptarGroup, Inc.	50,000	3.60%	15/3/2032	45,128	0.00%
Aptiv plc	25,000	4.35%	15/3/2029	24,396	0.00%
Aptiv plc	75,000	4.40%	1/10/2046	60,681	0.00%
Aptiv plc	100,000	5.40%	15/3/2049	93,245	0.00%
Aptiv plc	380,000	3.10%	1/12/2051	248,106	0.01%
Aptiv plc/Aptiv Corp.	125,000	2.40%	18/2/2025	120,889	0.01%
Aptiv plc/Aptiv Corp.	270,000	3.25%	1/3/2032	238,698	0.01%
Aptiv plc/Aptiv Corp.	350,000	4.15%	1/5/2052	277,400	0.01%
Arch Capital Finance LLC	150,000	4.01%	15/12/2026	145,702	0.01%
Arch Capital Finance LLC	85,000	5.03%	15/12/2046	79,536	0.00%
Arch Capital Group Ltd.	100,000	7.35%	1/5/2034	114,501	0.00%
Arch Capital Group Ltd.	285,000	3.64%	30/6/2050	217,975	0.01%
Arch Capital Group US, Inc.	105,000	5.14%	1/11/2043	99,746	0.00%
Archer-Daniels-Midland Co.	355,000	2.50%	11/8/2026	338,050	0.01%
Archer-Daniels-Midland Co.	290,000	3.25%	27/3/2030	270,811	0.01%
Archer-Daniels-Midland Co.	275,000	2.90%	1/3/2032	244,556	0.01%
Archer-Daniels-Midland Co.	170,000	4.50%	15/8/2033	170,297	0.01%
Archer-Daniels-Midland Co.	160,000	5.38%	15/9/2035	171,386	0.01%
Archer-Daniels-Midland Co.	75,000	4.54%	26/3/2042	70,110	0.00%

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Archer-Daniels-Midland Co.	200,000	4.02%	16/4/2043	171,829	0.01%
Archer-Daniels-Midland Co.	300,000	3.75%	15/9/2047	247,845	0.01%
Archer-Daniels-Midland Co.	85,000	4.50%	15/3/2049	79,585	0.00%
Archer-Daniels-Midland Co.	205,000	2.70%	15/9/2051	138,605	0.01%
Ares Capital Corp.	145,000	4.25%	1/3/2025	141,589	0.01%
Ares Capital Corp.	350,000	3.25%	15/7/2025	335,303	0.01%
Ares Capital Corp.	375,000	3.88%	15/1/2026	360,472	0.02%
Ares Capital Corp.	400,000	2.15%	15/7/2026	364,494	0.02%
Ares Capital Corp.	255,000	7.00%	15/1/2027	262,520	0.01%
Ares Capital Corp.	155,000	2.88%	15/6/2027	141,717	0.01%
Ares Capital Corp.	325,000	2.88%	15/6/2028	287,974	0.01%
Ares Capital Corp.	130,000	3.20%	15/11/2031	108,801	0.00%
Ares Finance Co. II LLC	110,000	3.25%	15/6/2030	97,497	0.00%
Ares Finance Co. III LLC	145,000	4.13%	30/6/2051	123,068	0.01%
Ares Finance Co. IV LLC	125,000	3.65%	1/2/2052	89,133	0.00%
Ares Management Corp.	125,000	6.38%	10/11/2028	131,143	0.01%
Arizona Public Service Co.	124,000	3.15%	15/5/2025	120,785	0.01%
Arizona Public Service Co.	90,000	2.95%	15/9/2027	85,019	0.00%
Arizona Public Service Co.	100,000	2.60%	15/8/2029	89,366	0.00%
Arizona Public Service Co.	75,000	2.20%	15/12/2031	61,033	0.00%
Arizona Public Service Co.	150,000	6.35%	15/12/2032	162,653	0.01%
Arizona Public Service Co.	150,000	5.55%	1/8/2033	155,290	0.01%
Arizona Public Service Co.	55,000	5.05%	1/9/2041	52,119	0.00%
Arizona Public Service Co.	90,000	4.50%	1/4/2042	78,783	0.00%
Arizona Public Service Co.	125,000	4.35%	15/11/2045	105,303	0.00%
Arizona Public Service Co.	90,000	3.75%	15/5/2046	68,673	0.00%
Arizona Public Service Co.	100,000	4.20%	15/8/2048	81,069	0.00%
Arizona Public Service Co.	125,000	4.25%	1/3/2049	100,906	0.00%
Arizona Public Service Co.	85,000	3.50%	1/12/2049	60,643	0.00%
Arizona Public Service Co.	125,000	3.35%	15/5/2050	89,217	0.00%
Arizona Public Service Co.	100,000	2.65%	15/9/2050	61,676	0.00%
Army Hawaii Family Housing Trust Certificates	89,996	5.52%	15/6/2050	91,023	0.00%
Arrow Electronics, Inc.	188,000	4.00%	1/4/2025	184,477	0.01%
Arrow Electronics, Inc.	75,000	6.13%	1/3/2026	75,106	0.00%
Arrow Electronics, Inc.	125,000	3.88%	12/1/2028	118,706	0.01%
Arrow Electronics, Inc.	134,000	2.95%	15/2/2032	113,623	0.00%
Arthur J Gallagher & Co.	90,000	2.40%	9/11/2031	74,336	0.00%
Arthur J Gallagher & Co.	95,000	5.50%	2/3/2033	96,761	0.00%
Arthur J Gallagher & Co.	100,000	6.50%	15/2/2034	109,447	0.00%
Arthur J Gallagher & Co.	205,000	3.50%	20/5/2051	151,979	0.01%
Arthur J Gallagher & Co.	175,000	3.05%	9/3/2052	117,460	0.01%
Arthur J Gallagher & Co.	225,000	5.75%	2/3/2053	230,481	0.01%
Arthur J Gallagher & Co.	150,000	6.75%	15/2/2054	176,076	0.01%
Ascension Health	201,000	2.53%	15/11/2029	179,737	0.01%
Ascension Health	245,000	3.11%	15/11/2039	192,724	0.01%
Ascension Health	300,000	3.95%	15/11/2046	258,437	0.01%
Ascension Health	125,000	4.85%	15/11/2053	121,030	0.01%
Ashtead Capital, Inc.	200,000	5.50%	11/8/2032	197,572	0.01%
Ashtead Capital, Inc.	150,000	5.55%	30/5/2033	148,324	0.01%
Assurant, Inc.	160,000	4.90%	27/3/2028	158,350	0.01%
Assurant, Inc.	100,000	3.70%	22/2/2030	90,078	0.00%
Assurant, Inc.	50,000	2.65%	15/1/2032	40,499	0.00%
Assured Guaranty Municipal Holdings, Inc.	75,000	6.40%	15/12/2066	67,286	0.00%
Assured Guaranty US Holdings, Inc.	90,000	6.13%	15/9/2028	94,360	0.00%
Assured Guaranty US Holdings, Inc.	160,000	3.15%	15/6/2031	141,435	0.01%
Assured Guaranty US Holdings, Inc.	120,000	3.60%	15/9/2051	86,256	0.00%
Astrazeneca Finance LLC	225,000	4.88%	3/3/2028	229,373	0.01%
Astrazeneca Finance LLC	175,000	4.90%	3/3/2030	180,155	0.01%
AT&T, Inc.	105,000	3.88%	15/1/2026	102,887	0.00%
AT&T, Inc.	350,000	5.54%	20/2/2026	350,248	0.02%
AT&T, Inc.	720,000	1.70%	25/3/2026	673,606	0.03%
AT&T, Inc.	95,000	2.95%	15/7/2026	90,662	0.00%
AT&T, Inc.	175,000	3.80%	15/2/2027	170,770	0.01%
AT&T, Inc.	485,000	4.25%	1/3/2027	479,815	0.02%
AT&T, Inc.	605,000	2.30%	1/6/2027	561,835	0.02%
AT&T, Inc.	580,000	1.65%	1/2/2028	516,487	0.02%
AT&T, Inc.	468,000	4.10%	15/2/2028	457,596	0.02%
AT&T, Inc.	775,000	4.35%	1/3/2029	765,122	0.03%
AT&T, Inc.	880,000	4.30%	15/2/2030	861,412	0.04%
AT&T, Inc.	780,000	2.75%	1/6/2031	683,377	0.03%
AT&T, Inc.	790,000	2.25%	1/2/2032	653,645	0.03%

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AT&T, Inc.	961,000	2.55%	1/12/2033	784,033	0.03%
AT&T, Inc.	760,000	5.40%	15/2/2034	784,205	0.03%
AT&T, Inc.	650,000	4.50%	15/5/2035	616,534	0.03%
AT&T, Inc.	300,000	5.25%	1/3/2037	301,449	0.01%
AT&T, Inc.	199,000	4.90%	15/8/2037	192,648	0.01%
AT&T, Inc.	155,000	6.30%	15/1/2038	170,248	0.01%
AT&T, Inc.	125,000	6.55%	15/2/2039	138,008	0.01%
AT&T, Inc.	250,000	4.85%	1/3/2039	239,090	0.01%
AT&T, Inc.	100,000	6.00%	15/8/2040	106,537	0.00%
AT&T, Inc.	125,000	5.35%	1/9/2040	123,452	0.01%
AT&T, Inc.	180,000	6.38%	1/3/2041	198,538	0.01%
AT&T, Inc.	765,000	3.50%	1/6/2041	607,997	0.03%
AT&T, Inc.	100,000	5.55%	15/8/2041	101,699	0.00%
AT&T, Inc.	50,000	5.15%	15/3/2042	48,314	0.00%
AT&T, Inc.	350,000	4.30%	15/12/2042	304,841	0.01%
AT&T, Inc.	225,000	3.10%	1/2/2043	169,582	0.01%
AT&T, Inc.	150,000	4.65%	1/6/2044	133,532	0.01%
AT&T, Inc.	125,000	4.80%	15/6/2044	114,432	0.00%
AT&T, Inc.	345,000	4.35%	15/6/2045	298,483	0.01%
AT&T, Inc.	100,000	4.85%	15/7/2045	90,942	0.00%
AT&T, Inc.	565,000	4.75%	15/5/2046	512,257	0.02%
AT&T, Inc.	225,000	5.15%	15/11/2046	216,784	0.01%
AT&T, Inc.	235,000	5.65%	15/2/2047	244,778	0.01%
AT&T, Inc.	160,000	5.45%	1/3/2047	159,668	0.01%
AT&T, Inc.	497,000	4.50%	9/3/2048	435,388	0.02%
AT&T, Inc.	290,000	4.55%	9/3/2049	254,227	0.01%
AT&T, Inc.	125,000	5.15%	15/2/2050	120,272	0.01%
AT&T, Inc.	915,000	3.65%	1/6/2051	690,626	0.03%
AT&T, Inc.	380,000	3.30%	1/2/2052	271,841	0.01%
AT&T, Inc.	2,145,000	3.50%	15/9/2053	1,560,665	0.07%
AT&T, Inc.	2,102,000	3.55%	15/9/2055	1,515,495	0.07%
AT&T, Inc.	150,000	5.70%	1/3/2057	151,307	0.01%
AT&T, Inc.	1,646,000	3.80%	1/12/2057	1,225,194	0.05%
AT&T, Inc.	1,903,000	3.65%	15/9/2059	1,366,781	0.06%
AT&T, Inc.	425,000	3.85%	1/6/2060	317,551	0.01%
AT&T, Inc.	190,000	3.50%	1/2/2061	132,824	0.01%
Athene Global Funding	274,000	1.72%	7/1/2025	262,823	0.01%
Athene Global Funding	160,000	2.50%	14/1/2025	154,207	0.01%
Athene Global Funding	160,000	2.55%	29/6/2025	152,063	0.01%
Athene Global Funding	210,000	1.45%	8/1/2026	193,379	0.01%
Athene Global Funding	190,000	1.61%	29/6/2026	172,028	0.01%
Athene Global Funding	376,000	1.73%	2/10/2026	338,924	0.01%
Athene Global Funding	125,000	2.95%	12/11/2026	116,422	0.01%
Athene Global Funding	316,000	2.50%	24/3/2028	280,599	0.01%
Athene Global Funding	245,000	1.99%	19/8/2028	211,163	0.01%
Athene Global Funding	110,000	2.55%	19/11/2030	90,778	0.00%
Athene Global Funding	120,000	2.67%	7/6/2031	98,366	0.00%
Athene Global Funding	125,000	2.65%	4/10/2031	101,756	0.00%
Athene Holding Ltd.	285,000	4.13%	12/1/2028	272,547	0.01%
Athene Holding Ltd.	185,000	6.15%	3/4/2030	191,146	0.01%
Athene Holding Ltd.	125,000	3.50%	15/1/2031	110,095	0.00%
Athene Holding Ltd.	125,000	6.65%	1/2/2033	132,694	0.01%
Athene Holding Ltd.	150,000	5.88%	15/1/2034	151,472	0.01%
Athene Holding Ltd.	165,000	3.95%	25/5/2051	124,070	0.01%
Athene Holding Ltd.	120,000	3.45%	15/5/2052	81,353	0.00%
Atlantic City Electric Co.	75,000	4.00%	15/10/2028	73,367	0.00%
Atlantic City Electric Co.	100,000	2.30%	15/3/2031	84,512	0.00%
Atmos Energy Corp.	165,000	2.63%	15/9/2029	150,094	0.01%
Atmos Energy Corp.	185,000	1.50%	15/1/2031	150,677	0.01%
Atmos Energy Corp.	75,000	5.45%	15/10/2032	78,957	0.00%
Atmos Energy Corp.	100,000	5.90%	15/11/2033	108,575	0.00%
Atmos Energy Corp.	105,000	5.50%	15/6/2041	109,789	0.00%
Atmos Energy Corp.	141,000	4.15%	15/1/2043	126,738	0.01%
Atmos Energy Corp.	205,000	4.13%	15/10/2044	182,258	0.01%
Atmos Energy Corp.	160,000	4.30%	1/10/2048	142,451	0.01%
Atmos Energy Corp.	150,000	4.13%	15/3/2049	129,941	0.01%
Atmos Energy Corp.	90,000	3.38%	15/9/2049	68,544	0.00%
Atmos Energy Corp.	190,000	2.85%	15/2/2052	129,481	0.01%
Atmos Energy Corp.	200,000	5.75%	15/10/2052	220,054	0.01%
Atmos Energy Corp.	125,000	6.20%	15/11/2053	146,806	0.01%
Autodesk, Inc.	135,000	4.38%	15/6/2025	134,009	0.01%

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Autodesk, Inc.	200,000	3.50%	15/6/2027	194,149	0.01%
Autodesk, Inc.	110,000	2.85%	15/1/2030	99,232	0.00%
Autodesk, Inc.	247,000	2.40%	15/12/2031	211,435	0.01%
Automatic Data Processing, Inc.	257,000	3.38%	15/9/2025	252,009	0.01%
Automatic Data Processing, Inc.	270,000	1.70%	15/5/2028	243,642	0.01%
Automatic Data Processing, Inc.	345,000	1.25%	1/9/2030	287,222	0.01%
AutoNation, Inc.	226,000	4.50%	1/10/2025	221,413	0.01%
AutoNation, Inc.	75,000	3.80%	15/11/2027	70,411	0.00%
AutoNation, Inc.	150,000	1.95%	1/8/2028	129,061	0.01%
AutoNation, Inc.	145,000	4.75%	1/6/2030	139,937	0.01%
AutoNation, Inc.	75,000	2.40%	1/8/2031	60,418	0.00%
AutoNation, Inc.	205,000	3.85%	1/3/2032	182,518	0.01%
AutoZone, Inc.	140,000	3.25%	15/4/2025	136,722	0.01%
AutoZone, Inc.	136,000	3.63%	15/4/2025	133,542	0.01%
AutoZone, Inc.	100,000	3.13%	21/4/2026	96,217	0.00%
AutoZone, Inc.	90,000	5.05%	15/7/2026	90,487	0.00%
AutoZone, Inc.	100,000	3.75%	1/6/2027	97,132	0.00%
AutoZone, Inc.	105,000	4.50%	1/2/2028	104,424	0.00%
AutoZone, Inc.	150,000	6.25%	1/11/2028	159,433	0.01%
AutoZone, Inc.	85,000	3.75%	18/4/2029	81,234	0.00%
AutoZone, Inc.	300,000	4.00%	15/4/2030	288,397	0.01%
AutoZone, Inc.	75,000	1.65%	15/1/2031	60,965	0.00%
AutoZone, Inc.	275,000	4.75%	1/8/2032	272,484	0.01%
AutoZone, Inc.	150,000	4.75%	1/2/2033	147,897	0.01%
AutoZone, Inc.	90,000	5.20%	1/8/2033	91,613	0.00%
AutoZone, Inc.	125,000	6.55%	1/11/2033	138,876	0.01%
AvalonBay Communities, Inc.	139,000	3.45%	1/6/2025	136,116	0.01%
AvalonBay Communities, Inc.	165,000	2.95%	11/5/2026	158,317	0.01%
AvalonBay Communities, Inc.	110,000	3.35%	15/5/2027	105,281	0.00%
AvalonBay Communities, Inc.	139,000	3.20%	15/1/2028	131,941	0.01%
AvalonBay Communities, Inc.	125,000	1.90%	1/12/2028	110,421	0.00%
AvalonBay Communities, Inc.	200,000	3.30%	1/6/2029	186,866	0.01%
AvalonBay Communities, Inc.	200,000	2.30%	1/3/2030	174,646	0.01%
AvalonBay Communities, Inc.	175,000	2.45%	15/1/2031	150,737	0.01%
AvalonBay Communities, Inc.	275,000	2.05%	15/1/2032	230,014	0.01%
AvalonBay Communities, Inc.	125,000	5.00%	15/2/2033	127,434	0.01%
AvalonBay Communities, Inc.	100,000	5.30%	7/12/2033	103,863	0.00%
AvalonBay Communities, Inc.	35,000	3.90%	15/10/2046	28,630	0.00%
AvalonBay Communities, Inc.	75,000	4.15%	1/7/2047	63,043	0.00%
AvalonBay Communities, Inc.	60,000	4.35%	15/4/2048	50,905	0.00%
Avangrid, Inc.	259,000	3.20%	15/4/2025	251,838	0.01%
Avangrid, Inc.	178,000	3.80%	1/6/2029	167,555	0.01%
Avery Dennison Corp.	275,000	4.88%	6/12/2028	278,486	0.01%
Avery Dennison Corp.	100,000	2.65%	30/4/2030	88,428	0.00%
Avery Dennison Corp.	160,000	2.25%	15/2/2032	132,343	0.01%
Avery Dennison Corp.	75,000	5.75%	15/3/2033	79,391	0.00%
Aviation Capital Group LLC	210,000	5.50%	15/12/2024	208,826	0.01%
Aviation Capital Group LLC	130,000	4.13%	1/8/2025	126,170	0.01%
Aviation Capital Group LLC	63,000	4.88%	1/10/2025	61,761	0.00%
Aviation Capital Group LLC	225,000	1.95%	30/1/2026	208,440	0.01%
Aviation Capital Group LLC	260,000	1.95%	20/9/2026	235,713	0.01%
Aviation Capital Group LLC	415,000	3.50%	1/11/2027	382,171	0.02%
Aviation Capital Group LLC	190,000	6.25%	15/4/2028	193,492	0.01%
Aviation Capital Group LLC	125,000	6.75%	25/10/2028	130,240	0.01%
Aviation Capital Group LLC	100,000	6.38%	15/7/2030	102,970	0.00%
Avista Corp.	130,000	4.35%	1/6/2048	109,809	0.00%
Avista Corp.	135,000	4.00%	1/4/2052	107,705	0.00%
Avnet, Inc.	189,000	4.63%	15/4/2026	186,711	0.01%
Avnet, Inc.	100,000	6.25%	15/3/2028	103,636	0.00%
Avnet, Inc.	70,000	3.00%	15/5/2031	59,223	0.00%
Avnet, Inc.	75,000	5.50%	1/6/2032	74,422	0.00%
AXIS Specialty Finance LLC	105,000	3.90%	15/7/2029	99,434	0.00%
AXIS Specialty Finance LLC	60,000	4.90%	15/1/2040	49,923	0.00%
AXIS Specialty Finance plc	220,000	4.00%	6/12/2027	210,763	0.01%
Bacardi Ltd.	155,000	4.45%	15/5/2025	152,814	0.01%
Bacardi Ltd.	400,000	2.75%	15/7/2026	376,665	0.02%
Bacardi Ltd.	100,000	4.70%	15/5/2028	98,010	0.00%
Bacardi Ltd.	100,000	5.15%	15/5/2038	95,011	0.00%
Bacardi Ltd.	100,000	5.30%	15/5/2048	95,673	0.00%
Bacardi Ltd./Bacardi-Martini BV	180,000	5.25%	15/1/2029	180,732	0.01%
Bacardi Ltd./Bacardi-Martini BV	175,000	5.40%	15/6/2033	176,323	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bacardi Ltd./Bacardi-Martini BV	175,000	5.90%	15/6/2043	177,240	0.01%
Bain Capital Specialty Finance, Inc.	100,000	2.95%	10/3/2026	93,059	0.00%
Bain Capital Specialty Finance, Inc.	50,000	2.55%	13/10/2026	45,151	0.00%
Baker Hughes Holdings LLC	225,000	5.13%	15/9/2040	227,318	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	242,000	2.06%	15/12/2026	226,373	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	410,000	3.34%	15/12/2027	392,322	0.02%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	132,000	3.14%	7/11/2029	122,735	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	230,000	4.49%	1/5/2030	230,368	0.01%
Baker Hughes Holdings LLC/Baker Hughes Co.-Obligor, Inc.	355,000	4.08%	15/12/2047	300,955	0.01%
Baltimore Gas & Electric Co.	120,000	2.40%	15/8/2026	113,326	0.00%
Baltimore Gas & Electric Co.	155,000	2.25%	15/6/2031	132,256	0.01%
Baltimore Gas & Electric Co.	155,000	6.35%	1/10/2036	170,053	0.01%
Baltimore Gas & Electric Co.	110,000	3.50%	15/8/2046	84,751	0.00%
Baltimore Gas & Electric Co.	137,000	3.75%	15/8/2047	109,748	0.00%
Baltimore Gas & Electric Co.	105,000	4.25%	15/9/2048	91,019	0.00%
Baltimore Gas & Electric Co.	115,000	3.20%	15/9/2049	83,855	0.00%
Baltimore Gas & Electric Co.	160,000	2.90%	15/6/2050	109,678	0.00%
Baltimore Gas & Electric Co.	140,000	4.55%	1/6/2052	128,450	0.01%
Baltimore Gas & Electric Co.	280,000	5.40%	1/6/2053	289,893	0.01%
Bank of America Corp.	713,000	3.95%	21/4/2025	701,068	0.03%
Bank of America Corp.	525,000	3.88%	1/8/2025	517,637	0.02%
Bank of America Corp.	600,000	1.53%	6/12/2025	576,696	0.03%
Bank of America Corp.	530,000	3.37%	23/1/2026	517,672	0.02%
Bank of America Corp.	445,000	2.02%	13/2/2026	427,534	0.02%
Bank of America Corp.	480,000	4.45%	3/3/2026	474,346	0.02%
Bank of America Corp.	830,000	3.38%	2/4/2026	807,833	0.04%
Bank of America Corp.	761,000	3.50%	19/4/2026	740,750	0.03%
Bank of America Corp.	900,000	1.32%	19/6/2026	847,134	0.04%
Bank of America Corp.	540,000	4.83%	22/7/2026	535,995	0.02%
Bank of America Corp.	160,000	6.22%	15/9/2026	165,704	0.01%
Bank of America Corp.	550,000	4.25%	22/10/2026	540,115	0.02%
Bank of America Corp.	800,000	1.20%	24/10/2026	743,052	0.03%
Bank of America Corp.	740,000	5.08%	20/1/2027	738,693	0.03%
Bank of America Corp.	785,000	1.66%	11/3/2027	726,204	0.03%
Bank of America Corp.	793,000	3.56%	23/4/2027	763,512	0.03%
Bank of America Corp.	1,575,000	1.73%	22/7/2027	1,442,656	0.06%
Bank of America Corp.	400,000	5.93%	15/9/2027	408,052	0.02%
Bank of America Corp.	620,000	3.25%	21/10/2027	590,149	0.03%
Bank of America Corp.	585,000	4.18%	25/11/2027	568,932	0.02%
Bank of America Corp.	770,000	3.82%	20/1/2028	740,373	0.03%
Bank of America Corp.	560,000	2.55%	4/2/2028	518,897	0.02%
Bank of America Corp.	630,000	3.71%	24/4/2028	601,982	0.03%
Bank of America Corp.	650,000	4.38%	27/4/2028	635,326	0.03%
Bank of America Corp.	525,000	3.59%	21/7/2028	498,194	0.02%
Bank of America Corp.	765,000	4.95%	22/7/2028	764,337	0.03%
Bank of America Corp.	555,000	6.20%	10/11/2028	579,570	0.03%
Bank of America Corp.	1,559,000	3.42%	20/12/2028	1,467,740	0.06%
Bank of America Corp.	600,000	3.97%	5/3/2029	573,058	0.02%
Bank of America Corp.	870,000	5.20%	25/4/2029	875,310	0.04%
Bank of America Corp.	745,000	2.09%	14/6/2029	657,008	0.03%
Bank of America Corp.	735,000	4.27%	23/7/2029	709,269	0.03%
Bank of America Corp.	775,000	5.82%	15/9/2029	800,002	0.03%
Bank of America Corp.	800,000	3.97%	7/2/2030	758,469	0.03%
Bank of America Corp.	600,000	3.19%	23/7/2030	544,132	0.02%
Bank of America Corp.	625,000	2.88%	22/10/2030	554,998	0.02%
Bank of America Corp.	1,105,000	2.50%	13/2/2031	949,681	0.04%
Bank of America Corp.	745,000	2.59%	29/4/2031	641,611	0.03%
Bank of America Corp.	705,000	1.90%	23/7/2031	575,837	0.03%
Bank of America Corp.	725,000	1.92%	24/10/2031	588,826	0.03%
Bank of America Corp.	575,000	2.65%	11/3/2032	485,933	0.02%
Bank of America Corp.	1,160,000	2.69%	22/4/2032	979,474	0.04%
Bank of America Corp.	1,040,000	2.30%	21/7/2032	849,501	0.04%
Bank of America Corp.	885,000	2.57%	20/10/2032	734,177	0.03%
Bank of America Corp.	960,000	2.97%	4/2/2033	815,773	0.04%
Bank of America Corp.	1,050,000	4.57%	27/4/2033	1,001,552	0.04%
Bank of America Corp.	1,435,000	5.02%	22/7/2033	1,418,718	0.06%
Bank of America Corp.	1,400,000	5.29%	25/4/2034	1,403,940	0.06%
Bank of America Corp.	1,275,000	5.87%	15/9/2034	1,336,058	0.06%
Bank of America Corp.	540,000	2.48%	21/9/2036	428,454	0.02%
Bank of America Corp.	525,000	6.11%	29/1/2037	560,991	0.02%
Bank of America Corp.	630,000	3.85%	8/3/2037	553,279	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank of America Corp.	605,000	4.24%	24/4/2038	545,834	0.02%
Bank of America Corp.	510,000	7.75%	14/5/2038	619,966	0.03%
Bank of America Corp.	475,000	4.08%	23/4/2040	416,632	0.02%
Bank of America Corp.	1,375,000	2.68%	19/6/2041	985,957	0.04%
Bank of America Corp.	455,000	5.88%	7/2/2042	490,933	0.02%
Bank of America Corp.	980,000	3.31%	22/4/2042	765,094	0.03%
Bank of America Corp.	520,000	5.00%	21/1/2044	511,997	0.02%
Bank of America Corp.	230,000	4.88%	1/4/2044	223,939	0.01%
Bank of America Corp.	225,000	4.75%	21/4/2045	205,625	0.01%
Bank of America Corp.	540,000	4.44%	20/1/2048	486,361	0.02%
Bank of America Corp.	410,000	3.95%	23/1/2049	344,831	0.01%
Bank of America Corp.	815,000	4.33%	15/3/2050	715,221	0.03%
Bank of America Corp.	1,655,000	4.08%	20/3/2051	1,397,326	0.06%
Bank of America Corp.	475,000	2.83%	24/10/2051	322,364	0.01%
Bank of America Corp.	375,000	3.48%	13/3/2052	289,700	0.01%
Bank of America Corp.	690,000	2.97%	21/7/2052	486,874	0.02%
Bank of America NA	595,000	5.65%	18/8/2025	602,645	0.03%
Bank of America NA	645,000	5.53%	18/8/2026	656,924	0.03%
Bank of America NA	350,000	6.00%	15/10/2036	379,749	0.02%
Bank of New York Mellon	150,000	5.15%	22/5/2026	149,963	0.01%
Bank of New York Mellon Corp.	150,000	3.00%	24/2/2025	146,696	0.01%
Bank of New York Mellon Corp.	350,000	1.60%	24/4/2025	335,996	0.01%
Bank of New York Mellon Corp.	50,000	3.35%	25/4/2025	48,902	0.00%
Bank of New York Mellon Corp.	175,000	3.95%	18/11/2025	171,880	0.01%
Bank of New York Mellon Corp.	149,000	0.75%	28/1/2026	137,341	0.01%
Bank of New York Mellon Corp.	175,000	2.80%	4/5/2026	167,602	0.01%
Bank of New York Mellon Corp.	405,000	4.41%	24/7/2026	400,717	0.02%
Bank of New York Mellon Corp.	180,000	2.45%	17/8/2026	169,938	0.01%
Bank of New York Mellon Corp.	125,000	1.05%	15/10/2026	113,226	0.00%
Bank of New York Mellon Corp.	240,000	2.05%	26/1/2027	223,086	0.01%
Bank of New York Mellon Corp.	410,000	4.95%	26/4/2027	409,920	0.02%
Bank of New York Mellon Corp.	215,000	3.25%	16/5/2027	206,074	0.01%
Bank of New York Mellon Corp.	295,000	3.40%	29/1/2028	281,470	0.01%
Bank of New York Mellon Corp.	318,000	3.44%	7/2/2028	306,110	0.01%
Bank of New York Mellon Corp.	410,000	3.85%	28/4/2028	399,929	0.02%
Bank of New York Mellon Corp.	200,000	3.99%	13/6/2028	195,366	0.01%
Bank of New York Mellon Corp.	175,000	1.65%	14/7/2028	153,985	0.01%
Bank of New York Mellon Corp.	375,000	5.80%	25/10/2028	388,799	0.02%
Bank of New York Mellon Corp.	190,000	3.00%	30/10/2028	175,633	0.01%
Bank of New York Mellon Corp.	130,000	1.90%	25/1/2029	115,040	0.00%
Bank of New York Mellon Corp.	145,000	4.54%	1/2/2029	144,083	0.01%
Bank of New York Mellon Corp.	175,000	3.85%	26/4/2029	170,309	0.01%
Bank of New York Mellon Corp.	190,000	3.30%	23/8/2029	177,899	0.01%
Bank of New York Mellon Corp.	285,000	6.32%	25/10/2029	302,483	0.01%
Bank of New York Mellon Corp.	130,000	4.60%	26/7/2030	129,308	0.01%
Bank of New York Mellon Corp.	110,000	1.65%	28/1/2031	91,335	0.00%
Bank of New York Mellon Corp.	107,000	1.80%	28/7/2031	87,391	0.00%
Bank of New York Mellon Corp.	65,000	2.50%	26/1/2032	55,575	0.00%
Bank of New York Mellon Corp.	260,000	4.29%	13/6/2033	247,989	0.01%
Bank of New York Mellon Corp.	400,000	5.83%	25/10/2033	424,244	0.02%
Bank of New York Mellon Corp.	180,000	4.71%	1/2/2034	175,997	0.01%
Bank of New York Mellon Corp.	240,000	4.97%	26/4/2034	239,074	0.01%
Bank of New York Mellon Corp.	275,000	6.47%	25/10/2034	304,844	0.01%
Bank of Nova Scotia	380,000	4.75%	2/2/2026	379,322	0.02%
Bank OZK	75,000	2.75%	1/10/2031	60,788	0.00%
BankUnited, Inc.	105,000	4.88%	17/11/2025	102,286	0.00%
BankUnited, Inc.	75,000	5.13%	11/6/2030	68,548	0.00%
Banner Health	120,000	2.34%	1/1/2030	104,074	0.00%
Banner Health	100,000	2.91%	1/1/2042	73,794	0.00%
Banner Health	90,000	3.18%	1/1/2050	65,924	0.00%
Banner Health	75,000	2.91%	1/1/2051	51,393	0.00%
Baptist Health South Florida Obligated Group	40,000	3.12%	15/11/2071	24,169	0.00%
Baptist Healthcare System Obligated Group	135,000	3.54%	15/8/2050	99,935	0.00%
Barings BDC, Inc.	40,000	3.30%	23/11/2026	36,506	0.00%
Basin Electric Power Cooperative	100,000	4.75%	26/4/2047	87,342	0.00%
BAT Capital Corp.	250,000	4.74%	16/3/2032	240,031	0.01%
Baxalta, Inc.	363,000	4.00%	23/6/2025	357,093	0.02%
Baxalta, Inc.	115,000	5.25%	23/6/2045	114,850	0.00%
Baxter International, Inc.	150,000	2.60%	15/8/2026	141,389	0.01%
Baxter International, Inc.	455,000	1.92%	1/2/2027	417,013	0.02%
Baxter International, Inc.	605,000	2.27%	1/12/2028	542,180	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Baxter International, Inc.	125,000	3.95%	1/4/2030	118,601	0.01%
Baxter International, Inc.	215,000	1.73%	1/4/2031	174,782	0.01%
Baxter International, Inc.	465,000	2.54%	1/2/2032	390,160	0.02%
Baxter International, Inc.	100,000	3.50%	15/8/2046	73,508	0.00%
Baxter International, Inc.	255,000	3.13%	1/12/2051	175,840	0.01%
BayCare Health System, Inc.	100,000	3.83%	15/11/2050	83,386	0.00%
Bayer Corp.	50,000	6.65%	15/2/2028	52,446	0.00%
Bayer US Finance II LLC	25,000	4.40%	15/7/2044	19,563	0.00%
Bayer US Finance LLC	475,000	6.13%	21/11/2026	482,495	0.02%
Bayer US Finance LLC	250,000	6.25%	21/1/2029	255,684	0.01%
Bayer US Finance LLC	325,000	6.38%	21/11/2030	333,844	0.01%
Bayer US Finance LLC	450,000	6.50%	21/11/2033	463,226	0.02%
Bayer US Finance LLC	225,000	6.88%	21/11/2053	239,430	0.01%
Baylor Scott & White Holdings	100,000	1.78%	15/11/2030	82,911	0.00%
Baylor Scott & White Holdings	135,000	4.19%	15/11/2045	120,771	0.01%
Baylor Scott & White Holdings	100,000	3.97%	15/11/2046	85,165	0.00%
Baylor Scott & White Holdings	240,000	2.84%	15/11/2050	165,524	0.01%
Bayport Polymers LLC	75,000	5.14%	14/4/2032	69,514	0.00%
Becton Dickinson & Co.	545,000	3.70%	6/6/2027	528,179	0.02%
Becton Dickinson & Co.	270,000	4.69%	13/2/2028	271,264	0.01%
Becton Dickinson & Co.	245,000	2.82%	20/5/2030	219,011	0.01%
Becton Dickinson & Co.	250,000	1.96%	11/2/2031	208,403	0.01%
Becton Dickinson & Co.	100,000	4.30%	22/8/2032	96,681	0.00%
Becton Dickinson & Co.	301,000	4.69%	15/12/2044	281,908	0.01%
Becton Dickinson & Co.	410,000	4.67%	6/6/2047	382,413	0.02%
Becton Dickinson & Co.	118,000	3.79%	20/5/2050	96,250	0.00%
Belrose Funding Trust	343,000	2.33%	15/8/2030	274,037	0.01%
Berkshire Hathaway Energy Co.	155,000	3.50%	1/2/2025	152,589	0.01%
Berkshire Hathaway Energy Co.	235,000	4.05%	15/4/2025	232,287	0.01%
Berkshire Hathaway Energy Co.	135,000	3.25%	15/4/2028	128,253	0.01%
Berkshire Hathaway Energy Co.	222,000	3.70%	15/7/2030	210,287	0.01%
Berkshire Hathaway Energy Co.	150,000	1.65%	15/5/2031	120,386	0.01%
Berkshire Hathaway Energy Co.	573,000	6.13%	1/4/2036	620,986	0.03%
Berkshire Hathaway Energy Co.	185,000	5.95%	15/5/2037	197,365	0.01%
Berkshire Hathaway Energy Co.	195,000	5.15%	15/11/2043	192,793	0.01%
Berkshire Hathaway Energy Co.	175,000	4.50%	1/2/2045	162,193	0.01%
Berkshire Hathaway Energy Co.	235,000	3.80%	15/7/2048	186,433	0.01%
Berkshire Hathaway Energy Co.	255,000	4.45%	15/1/2049	223,689	0.01%
Berkshire Hathaway Energy Co.	245,000	4.25%	15/10/2050	207,882	0.01%
Berkshire Hathaway Energy Co.	460,000	2.85%	15/5/2051	311,549	0.01%
Berkshire Hathaway Energy Co.	280,000	4.60%	1/5/2053	249,895	0.01%
Berkshire Hathaway Finance Corp.	310,000	2.30%	15/3/2027	293,178	0.01%
Berkshire Hathaway Finance Corp.	150,000	1.85%	12/3/2030	130,645	0.01%
Berkshire Hathaway Finance Corp.	235,000	1.45%	15/10/2030	198,092	0.01%
Berkshire Hathaway Finance Corp.	235,000	2.88%	15/3/2032	211,988	0.01%
Berkshire Hathaway Finance Corp.	225,000	5.75%	15/1/2040	255,291	0.01%
Berkshire Hathaway Finance Corp.	175,000	4.40%	15/5/2042	168,936	0.01%
Berkshire Hathaway Finance Corp.	225,000	4.30%	15/5/2043	210,905	0.01%
Berkshire Hathaway Finance Corp.	700,000	4.20%	15/8/2048	645,478	0.03%
Berkshire Hathaway Finance Corp.	520,000	4.25%	15/1/2049	485,892	0.02%
Berkshire Hathaway Finance Corp.	525,000	2.85%	15/10/2050	368,389	0.02%
Berkshire Hathaway Finance Corp.	150,000	2.50%	15/1/2051	98,014	0.00%
Berkshire Hathaway Finance Corp.	750,000	3.85%	15/3/2052	629,239	0.03%
Berkshire Hathaway, Inc.	580,000	3.13%	15/3/2026	563,793	0.02%
Berkshire Hathaway, Inc.	360,000	4.50%	11/2/2043	350,409	0.02%
Berry Global, Inc.	455,000	1.57%	15/1/2026	423,115	0.02%
Berry Global, Inc.	370,000	4.88%	15/7/2026	364,602	0.02%
Berry Global, Inc.	195,000	1.65%	15/1/2027	175,766	0.01%
Berry Global, Inc.	170,000	5.50%	15/4/2028	172,108	0.01%
Best Buy Co., Inc.	190,000	4.45%	1/10/2028	188,980	0.01%
Best Buy Co., Inc.	150,000	1.95%	1/10/2030	124,675	0.01%
Beth Israel Lahey Health, Inc.	110,000	3.08%	1/7/2051	71,009	0.00%
BGC Group, Inc.	90,000	8.00%	25/5/2028	94,440	0.00%
Biogen, Inc.	475,000	4.05%	15/9/2025	467,208	0.02%
Biogen, Inc.	525,000	2.25%	1/5/2030	448,195	0.02%
Biogen, Inc.	340,000	5.20%	15/9/2045	333,983	0.01%
Biogen, Inc.	430,000	3.15%	1/5/2050	301,608	0.01%
Biogen, Inc.	176,000	3.25%	15/2/2051	125,924	0.01%
Bio-Rad Laboratories, Inc.	225,000	3.70%	15/3/2032	202,501	0.01%
Black Hills Corp.	227,000	3.95%	15/1/2026	221,403	0.01%
Black Hills Corp.	157,000	3.15%	15/1/2027	148,945	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Black Hills Corp.	75,000	5.95%	15/3/2028	77,740	0.00%
Black Hills Corp.	171,000	3.05%	15/10/2029	153,430	0.01%
Black Hills Corp.	100,000	2.50%	15/6/2030	84,062	0.00%
Black Hills Corp.	125,000	4.35%	1/5/2033	115,495	0.01%
Black Hills Corp.	110,000	6.15%	15/5/2034	114,991	0.00%
Black Hills Corp.	60,000	4.20%	15/9/2046	48,235	0.00%
Black Hills Corp.	90,000	3.88%	15/10/2049	67,338	0.00%
BlackRock TCP Capital Corp.	150,000	2.85%	9/2/2026	140,327	0.01%
BlackRock, Inc.	252,000	3.20%	15/3/2027	244,078	0.01%
BlackRock, Inc.	275,000	3.25%	30/4/2029	264,433	0.01%
BlackRock, Inc.	340,000	2.40%	30/4/2030	303,758	0.01%
BlackRock, Inc.	330,000	1.90%	28/1/2031	278,327	0.01%
BlackRock, Inc.	275,000	2.10%	25/2/2032	229,899	0.01%
BlackRock, Inc.	290,000	4.75%	25/5/2033	293,006	0.01%
Blackstone Holdings Finance Co. LLC	140,000	5.90%	3/11/2027	145,096	0.01%
Blackstone Holdings Finance Co. LLC	125,000	1.63%	5/8/2028	108,204	0.00%
Blackstone Holdings Finance Co. LLC	160,000	2.50%	10/1/2030	136,674	0.01%
Blackstone Holdings Finance Co. LLC	100,000	1.60%	30/3/2031	78,066	0.00%
Blackstone Holdings Finance Co. LLC	235,000	2.00%	30/1/2032	184,942	0.01%
Blackstone Holdings Finance Co. LLC	155,000	2.55%	30/3/2032	126,608	0.01%
Blackstone Holdings Finance Co. LLC	250,000	6.20%	22/4/2033	266,764	0.01%
Blackstone Holdings Finance Co. LLC	199,000	5.00%	15/6/2044	183,457	0.01%
Blackstone Holdings Finance Co. LLC	142,000	4.45%	15/7/2045	119,893	0.01%
Blackstone Holdings Finance Co. LLC	50,000	4.00%	2/10/2047	38,261	0.00%
Blackstone Holdings Finance Co. LLC	125,000	3.50%	10/9/2049	90,719	0.00%
Blackstone Holdings Finance Co. LLC	190,000	2.80%	30/9/2050	118,509	0.01%
Blackstone Holdings Finance Co. LLC	130,000	2.85%	5/8/2051	82,417	0.00%
Blackstone Holdings Finance Co. LLC	260,000	3.20%	30/1/2052	179,270	0.01%
Blackstone Private Credit Fund	141,000	2.70%	15/1/2025	136,114	0.01%
Blackstone Private Credit Fund	155,000	4.70%	24/3/2025	152,305	0.01%
Blackstone Private Credit Fund	155,000	7.05%	29/9/2025	157,826	0.01%
Blackstone Private Credit Fund	345,000	2.63%	15/12/2026	312,612	0.01%
Blackstone Private Credit Fund	355,000	3.25%	15/3/2027	325,383	0.01%
Blackstone Private Credit Fund	185,000	7.30%	27/11/2028	191,744	0.01%
Blackstone Private Credit Fund	175,000	4.00%	15/1/2029	159,557	0.01%
Blackstone Secured Lending Fund	255,000	3.63%	15/1/2026	243,462	0.01%
Blackstone Secured Lending Fund	215,000	2.75%	16/9/2026	196,938	0.01%
Blackstone Secured Lending Fund	100,000	2.13%	15/2/2027	88,648	0.00%
Blackstone Secured Lending Fund	175,000	2.85%	30/9/2028	151,714	0.01%
Block Financial LLC	65,000	5.25%	1/10/2025	64,597	0.00%
Block Financial LLC	185,000	2.50%	15/7/2028	164,986	0.01%
Block Financial LLC	175,000	3.88%	15/8/2030	160,053	0.01%
Blue Owl Capital Corp.	90,000	4.00%	30/3/2025	87,464	0.00%
Blue Owl Capital Corp.	185,000	3.75%	22/7/2025	177,318	0.01%
Blue Owl Capital Corp.	130,000	4.25%	15/1/2026	125,644	0.01%
Blue Owl Capital Corp.	345,000	3.40%	15/7/2026	320,795	0.01%
Blue Owl Capital Corp.	120,000	2.63%	15/1/2027	108,154	0.00%
Blue Owl Capital Corp.	200,000	2.88%	11/6/2028	175,678	0.01%
Blue Owl Capital Corp. II	100,000	8.45%	15/11/2026	103,096	0.00%
Blue Owl Capital Corp. III	95,000	3.13%	13/4/2027	84,273	0.00%
Blue Owl Credit Income Corp.	100,000	5.50%	21/3/2025	98,546	0.00%
Blue Owl Credit Income Corp.	69,000	3.13%	23/9/2026	62,986	0.00%
Blue Owl Credit Income Corp.	130,000	4.70%	8/2/2027	122,946	0.01%
Blue Owl Credit Income Corp.	175,000	7.75%	16/9/2027	180,815	0.01%
Blue Owl Credit Income Corp.	140,000	7.95%	13/6/2028	144,801	0.01%
Blue Owl Credit Income Corp.	150,000	7.75%	15/1/2029	154,410	0.01%
Blue Owl Finance LLC	225,000	3.13%	10/6/2031	185,125	0.01%
Blue Owl Finance LLC	75,000	4.38%	15/2/2032	65,494	0.00%
Blue Owl Finance LLC	115,000	4.13%	7/10/2051	76,711	0.00%
Blue Owl Technology Finance Corp.	160,000	4.75%	15/12/2025	151,277	0.01%
Blue Owl Technology Finance Corp.	95,000	3.75%	17/6/2026	86,878	0.00%
Blue Owl Technology Finance Corp.	65,000	2.50%	15/1/2027	56,775	0.00%
BMW US Capital LLC	150,000	3.25%	1/4/2025	147,162	0.01%
BMW US Capital LLC	200,000	5.30%	11/8/2025	201,811	0.01%
BMW US Capital LLC	177,000	3.45%	1/4/2027	170,452	0.01%
BMW US Capital LLC	250,000	1.95%	12/8/2031	206,019	0.01%
BMW US Capital LLC	150,000	3.70%	1/4/2032	139,995	0.01%
BMW US Capital LLC	100,000	5.15%	11/8/2033	103,218	0.00%
BNSF Funding Trust I	10,000	6.61%	15/12/2055	9,749	0.00%
Boardwalk Pipelines LP	190,000	5.95%	1/6/2026	192,616	0.01%
Boardwalk Pipelines LP	114,000	4.45%	15/7/2027	111,688	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Boardwalk Pipelines LP	130,000	4.80%	3/5/2029	127,670	0.01%
Boardwalk Pipelines LP	125,000	3.40%	15/2/2031	111,923	0.00%
Boardwalk Pipelines LP	125,000	3.60%	1/9/2032	111,015	0.00%
Boeing Co.	925,000	4.88%	1/5/2025	920,797	0.04%
Boeing Co.	150,000	2.60%	30/10/2025	143,387	0.01%
Boeing Co.	260,000	2.75%	1/2/2026	248,881	0.01%
Boeing Co.	1,250,000	2.20%	4/2/2026	1,181,229	0.05%
Boeing Co.	125,000	3.10%	1/5/2026	120,164	0.01%
Boeing Co.	75,000	2.25%	15/6/2026	70,310	0.00%
Boeing Co.	190,000	2.70%	1/2/2027	179,246	0.01%
Boeing Co.	415,000	5.04%	1/5/2027	418,842	0.02%
Boeing Co.	400,000	3.25%	1/2/2028	379,433	0.02%
Boeing Co.	145,000	3.25%	1/3/2028	136,280	0.01%
Boeing Co.	50,000	3.45%	1/11/2028	47,084	0.00%
Boeing Co.	250,000	3.20%	1/3/2029	233,961	0.01%
Boeing Co.	320,000	2.95%	1/2/2030	288,796	0.01%
Boeing Co.	1,170,000	5.15%	1/5/2030	1,191,196	0.05%
Boeing Co.	475,000	3.63%	1/2/2031	441,598	0.02%
Boeing Co.	95,000	6.13%	15/2/2033	102,404	0.00%
Boeing Co.	165,000	3.60%	1/5/2034	146,068	0.01%
Boeing Co.	225,000	3.25%	1/2/2035	189,975	0.01%
Boeing Co.	50,000	6.63%	15/2/2038	55,754	0.00%
Boeing Co.	80,000	3.55%	1/3/2038	65,057	0.00%
Boeing Co.	125,000	3.50%	1/3/2039	99,491	0.00%
Boeing Co.	100,000	6.88%	15/3/2039	114,309	0.00%
Boeing Co.	175,000	5.88%	15/2/2040	181,705	0.01%
Boeing Co.	835,000	5.71%	1/5/2040	865,437	0.04%
Boeing Co.	250,000	3.38%	15/6/2046	183,714	0.01%
Boeing Co.	230,000	3.65%	1/3/2047	169,798	0.01%
Boeing Co.	200,000	3.63%	1/3/2048	147,937	0.01%
Boeing Co.	75,000	3.85%	1/11/2048	58,185	0.00%
Boeing Co.	270,000	3.90%	1/5/2049	213,444	0.01%
Boeing Co.	335,000	3.75%	1/2/2050	260,917	0.01%
Boeing Co.	1,590,000	5.81%	1/5/2050	1,649,106	0.07%
Boeing Co.	115,000	3.83%	1/3/2059	85,374	0.00%
Boeing Co.	325,000	3.95%	1/8/2059	249,540	0.01%
Boeing Co.	905,000	5.93%	1/5/2060	939,549	0.04%
Bon Secours Mercy Health, Inc.	150,000	4.30%	1/7/2028	147,091	0.01%
Bon Secours Mercy Health, Inc.	115,000	3.46%	1/6/2030	102,444	0.00%
Bon Secours Mercy Health, Inc.	25,000	2.10%	1/6/2031	20,496	0.00%
Bon Secours Mercy Health, Inc.	135,000	3.21%	1/6/2050	93,945	0.00%
Booking Holdings, Inc.	95,000	3.65%	15/3/2025	93,555	0.00%
Booking Holdings, Inc.	250,000	3.60%	1/6/2026	245,199	0.01%
Booking Holdings, Inc.	110,000	3.55%	15/3/2028	106,181	0.00%
Booking Holdings, Inc.	510,000	4.63%	13/4/2030	513,741	0.02%
Booz Allen Hamilton, Inc.	125,000	3.88%	1/9/2028	118,001	0.01%
Booz Allen Hamilton, Inc.	125,000	4.00%	1/7/2029	117,169	0.01%
Booz Allen Hamilton, Inc.	175,000	5.95%	4/8/2033	184,847	0.01%
BorgWarner, Inc.	380,000	2.65%	1/7/2027	352,303	0.02%
BorgWarner, Inc.	100,000	4.38%	15/3/2045	82,654	0.00%
Boston Gas Co.	195,000	3.15%	1/8/2027	181,906	0.01%
Boston Gas Co.	49,000	3.00%	1/8/2029	43,883	0.00%
Boston Gas Co.	125,000	3.76%	16/3/2032	111,072	0.00%
Boston Gas Co.	180,000	4.49%	15/2/2042	153,405	0.01%
Boston Gas Co.	125,000	6.12%	20/7/2053	130,806	0.01%
Boston Properties LP	250,000	3.20%	15/1/2025	242,656	0.01%
Boston Properties LP	278,000	3.65%	1/2/2026	267,732	0.01%
Boston Properties LP	280,000	2.75%	1/10/2026	259,751	0.01%
Boston Properties LP	145,000	6.75%	1/12/2027	152,017	0.01%
Boston Properties LP	225,000	4.50%	1/12/2028	214,324	0.01%
Boston Properties LP	225,000	3.40%	21/6/2029	202,303	0.01%
Boston Properties LP	220,000	2.90%	15/3/2030	188,479	0.01%
Boston Properties LP	445,000	3.25%	30/1/2031	382,214	0.02%
Boston Properties LP	185,000	2.55%	1/4/2032	147,447	0.01%
Boston Properties LP	355,000	2.45%	1/10/2033	270,381	0.01%
Boston Properties LP	250,000	6.50%	15/1/2034	263,811	0.01%
Boston Scientific Corp.	252,000	1.90%	1/6/2025	241,327	0.01%
Boston Scientific Corp.	351,000	2.65%	1/6/2030	313,633	0.01%
Boston Scientific Corp.	50,000	6.50%	15/11/2035	56,477	0.00%
Boston Scientific Corp.	75,000	4.55%	1/3/2039	71,666	0.00%
Boston Scientific Corp.	150,000	7.38%	15/1/2040	181,296	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Boston Scientific Corp.	208,000	4.70%	1/3/2049	200,207	0.01%
BP Capital Markets America, Inc.	235,000	3.80%	21/9/2025	231,832	0.01%
BP Capital Markets America, Inc.	165,000	3.41%	11/2/2026	161,180	0.01%
BP Capital Markets America, Inc.	200,000	3.12%	4/5/2026	193,531	0.01%
BP Capital Markets America, Inc.	200,000	3.02%	16/1/2027	191,568	0.01%
BP Capital Markets America, Inc.	105,000	3.54%	6/4/2027	102,163	0.00%
BP Capital Markets America, Inc.	90,000	3.59%	14/4/2027	87,334	0.00%
BP Capital Markets America, Inc.	305,000	3.94%	21/9/2028	298,807	0.01%
BP Capital Markets America, Inc.	465,000	4.23%	6/11/2028	462,474	0.02%
BP Capital Markets America, Inc.	400,000	3.63%	6/4/2030	383,282	0.02%
BP Capital Markets America, Inc.	270,000	1.75%	10/8/2030	228,820	0.01%
BP Capital Markets America, Inc.	475,000	2.72%	12/1/2032	414,389	0.02%
BP Capital Markets America, Inc.	575,000	4.81%	13/2/2033	580,260	0.03%
BP Capital Markets America, Inc.	540,000	4.89%	11/9/2033	549,688	0.02%
BP Capital Markets America, Inc.	710,000	3.06%	17/6/2041	550,000	0.02%
BP Capital Markets America, Inc.	515,000	3.00%	24/2/2050	364,957	0.02%
BP Capital Markets America, Inc.	540,000	2.77%	10/11/2050	361,813	0.02%
BP Capital Markets America, Inc.	665,000	2.94%	4/6/2051	461,038	0.02%
BP Capital Markets America, Inc.	335,000	3.00%	17/3/2052	235,511	0.01%
BP Capital Markets America, Inc.	545,000	3.38%	8/2/2061	394,800	0.02%
Brighthouse Financial Global Funding	95,000	1.75%	13/1/2025	90,803	0.00%
Brighthouse Financial Global Funding	220,000	1.55%	24/5/2026	201,525	0.01%
Brighthouse Financial, Inc.	185,000	3.70%	22/6/2027	174,962	0.01%
Brighthouse Financial, Inc.	210,000	5.63%	15/5/2030	212,757	0.01%
Brighthouse Financial, Inc.	256,000	4.70%	22/6/2047	203,427	0.01%
Brighthouse Financial, Inc.	175,000	3.85%	22/12/2051	115,637	0.01%
Bristol-Myers Squibb Co.	200,000	0.75%	13/11/2025	186,675	0.01%
Bristol-Myers Squibb Co.	446,000	3.20%	15/6/2026	432,877	0.02%
Bristol-Myers Squibb Co.	150,000	3.25%	27/2/2027	145,474	0.01%
Bristol-Myers Squibb Co.	250,000	1.13%	13/11/2027	222,408	0.01%
Bristol-Myers Squibb Co.	135,000	3.45%	15/11/2027	131,008	0.01%
Bristol-Myers Squibb Co.	470,000	3.90%	20/2/2028	461,819	0.02%
Bristol-Myers Squibb Co.	731,000	3.40%	26/7/2029	693,155	0.03%
Bristol-Myers Squibb Co.	465,000	1.45%	13/11/2030	382,095	0.02%
Bristol-Myers Squibb Co.	275,000	5.75%	1/2/2031	294,325	0.01%
Bristol-Myers Squibb Co.	405,000	2.95%	15/3/2032	360,007	0.02%
Bristol-Myers Squibb Co.	250,000	5.90%	15/11/2033	272,485	0.01%
Bristol-Myers Squibb Co.	530,000	4.13%	15/6/2039	478,001	0.02%
Bristol-Myers Squibb Co.	265,000	2.35%	13/11/2040	184,983	0.01%
Bristol-Myers Squibb Co.	395,000	3.55%	15/3/2042	323,175	0.01%
Bristol-Myers Squibb Co.	165,000	3.25%	1/8/2042	127,965	0.01%
Bristol-Myers Squibb Co.	75,000	4.50%	1/3/2044	68,672	0.00%
Bristol-Myers Squibb Co.	255,000	4.63%	15/5/2044	238,287	0.01%
Bristol-Myers Squibb Co.	265,000	5.00%	15/8/2045	262,692	0.01%
Bristol-Myers Squibb Co.	345,000	4.35%	15/11/2047	303,832	0.01%
Bristol-Myers Squibb Co.	341,000	4.55%	20/2/2048	310,384	0.01%
Bristol-Myers Squibb Co.	1,005,000	4.25%	26/10/2049	872,059	0.04%
Bristol-Myers Squibb Co.	530,000	2.55%	13/11/2050	335,901	0.01%
Bristol-Myers Squibb Co.	550,000	3.70%	15/3/2052	432,190	0.02%
Bristol-Myers Squibb Co.	350,000	6.25%	15/11/2053	400,958	0.02%
Bristol-Myers Squibb Co.	315,000	3.90%	15/3/2062	245,600	0.01%
Bristol-Myers Squibb Co.	350,000	6.40%	15/11/2063	406,621	0.02%
Brixmor Operating Partnership LP	139,000	3.85%	1/2/2025	136,137	0.01%
Brixmor Operating Partnership LP	125,000	4.13%	15/6/2026	121,012	0.01%
Brixmor Operating Partnership LP	130,000	3.90%	15/3/2027	123,885	0.01%
Brixmor Operating Partnership LP	80,000	2.25%	1/4/2028	71,045	0.00%
Brixmor Operating Partnership LP	200,000	4.13%	15/5/2029	190,405	0.01%
Brixmor Operating Partnership LP	260,000	4.05%	1/7/2030	244,014	0.01%
Brixmor Operating Partnership LP	100,000	2.50%	16/8/2031	83,993	0.00%
Broadcom Corp./Broadcom Cayman Finance Ltd.	190,000	3.13%	15/1/2025	186,490	0.01%
Broadcom Corp./Broadcom Cayman Finance Ltd.	750,000	3.88%	15/1/2027	731,924	0.03%
Broadcom Corp./Broadcom Cayman Finance Ltd.	200,000	3.50%	15/1/2028	191,822	0.01%
Broadcom, Inc.	254,000	3.15%	15/11/2025	246,082	0.01%
Broadcom, Inc.	302,000	3.46%	15/9/2026	291,840	0.01%
Broadcom, Inc.	175,000	1.95%	15/2/2028	157,229	0.01%
Broadcom, Inc.	226,000	4.11%	15/9/2028	220,864	0.01%
Broadcom, Inc.	410,000	4.75%	15/4/2029	410,873	0.02%
Broadcom, Inc.	248,000	4.00%	15/4/2029	239,659	0.01%
Broadcom, Inc.	198,000	5.00%	15/4/2030	201,082	0.01%
Broadcom, Inc.	540,000	4.15%	15/11/2030	515,866	0.02%
Broadcom, Inc.	835,000	2.45%	15/2/2031	714,389	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Broadcom, Inc.	330,000	4.15%	15/4/2032	311,444	0.01%
Broadcom, Inc.	611,000	4.30%	15/11/2032	585,818	0.03%
Broadcom, Inc.	500,000	2.60%	15/2/2033	411,653	0.02%
Broadcom, Inc.	646,000	3.42%	15/4/2033	567,484	0.02%
Broadcom, Inc.	905,000	3.47%	15/4/2034	787,720	0.03%
Broadcom, Inc.	910,000	3.14%	15/11/2035	747,372	0.03%
Broadcom, Inc.	755,000	3.19%	15/11/2036	612,718	0.03%
Broadcom, Inc.	687,000	4.93%	15/5/2037	664,562	0.03%
Broadcom, Inc.	880,000	3.50%	15/2/2041	698,404	0.03%
Broadcom, Inc.	480,000	3.75%	15/2/2051	378,185	0.02%
Broadridge Financial Solutions, Inc.	275,000	3.40%	27/6/2026	265,124	0.01%
Broadridge Financial Solutions, Inc.	225,000	2.90%	1/12/2029	201,858	0.01%
Broadridge Financial Solutions, Inc.	300,000	2.60%	1/5/2031	256,438	0.01%
Broadstone Net Lease LLC	105,000	2.60%	15/9/2031	81,514	0.00%
Brookfield Capital Finance LLC	175,000	6.09%	14/6/2033	182,652	0.01%
Brooklyn Union Gas Co.	135,000	3.41%	10/3/2026	128,928	0.01%
Brooklyn Union Gas Co.	200,000	4.63%	5/8/2027	194,961	0.01%
Brooklyn Union Gas Co.	140,000	3.87%	4/3/2029	129,239	0.01%
Brooklyn Union Gas Co.	140,000	4.87%	5/8/2032	130,897	0.01%
Brooklyn Union Gas Co.	200,000	6.39%	15/9/2033	208,748	0.01%
Brooklyn Union Gas Co.	115,000	4.50%	10/3/2046	92,379	0.00%
Brooklyn Union Gas Co.	110,000	4.27%	15/3/2048	85,350	0.00%
Brooklyn Union Gas Co.	85,000	4.49%	4/3/2049	67,637	0.00%
Brown & Brown, Inc.	75,000	4.50%	15/3/2029	73,083	0.00%
Brown & Brown, Inc.	180,000	2.38%	15/3/2031	147,713	0.01%
Brown & Brown, Inc.	225,000	4.20%	17/3/2032	205,945	0.01%
Brown & Brown, Inc.	150,000	4.95%	17/3/2052	133,153	0.01%
Brown University	100,000	2.92%	1/9/2050	72,589	0.00%
Brown-Forman Corp.	287,000	3.50%	15/4/2025	281,671	0.01%
Brown-Forman Corp.	125,000	4.75%	15/4/2033	127,374	0.01%
Brown-Forman Corp.	75,000	4.00%	15/4/2038	67,967	0.00%
Brown-Forman Corp.	100,000	4.50%	15/7/2045	93,051	0.00%
Brunswick Corp.	109,000	2.40%	18/8/2031	87,979	0.00%
Brunswick Corp.	135,000	4.40%	15/9/2032	122,993	0.01%
Brunswick Corp.	135,000	5.10%	1/4/2052	105,614	0.00%
Bunge Ltd. Finance Corp.	165,000	1.63%	17/8/2025	155,933	0.01%
Bunge Ltd. Finance Corp.	110,000	3.25%	15/8/2026	105,591	0.00%
Bunge Ltd. Finance Corp.	185,000	3.75%	25/9/2027	178,353	0.01%
Bunge Ltd. Finance Corp.	330,000	2.75%	14/5/2031	287,173	0.01%
Burlington Northern Santa Fe LLC	200,000	3.00%	1/4/2025	195,622	0.01%
Burlington Northern Santa Fe LLC	150,000	3.65%	1/9/2025	147,384	0.01%
Burlington Northern Santa Fe LLC	55,000	7.00%	15/12/2025	57,450	0.00%
Burlington Northern Santa Fe LLC	201,000	3.25%	15/6/2027	193,867	0.01%
Burlington Northern Santa Fe LLC	160,000	6.20%	15/8/2036	179,719	0.01%
Burlington Northern Santa Fe LLC	208,000	6.15%	1/5/2037	233,579	0.01%
Burlington Northern Santa Fe LLC	220,000	5.75%	1/5/2040	240,038	0.01%
Burlington Northern Santa Fe LLC	130,000	5.05%	1/3/2041	130,323	0.01%
Burlington Northern Santa Fe LLC	160,000	5.40%	1/6/2041	167,813	0.01%
Burlington Northern Santa Fe LLC	75,000	4.95%	15/9/2041	74,770	0.00%
Burlington Northern Santa Fe LLC	195,000	4.40%	15/3/2042	180,342	0.01%
Burlington Northern Santa Fe LLC	150,000	4.38%	1/9/2042	138,446	0.01%
Burlington Northern Santa Fe LLC	175,000	4.45%	15/3/2043	162,573	0.01%
Burlington Northern Santa Fe LLC	180,000	5.15%	1/9/2043	184,494	0.01%
Burlington Northern Santa Fe LLC	370,000	4.90%	1/4/2044	365,839	0.02%
Burlington Northern Santa Fe LLC	240,000	4.55%	1/9/2044	223,981	0.01%
Burlington Northern Santa Fe LLC	270,000	4.15%	1/4/2045	239,989	0.01%
Burlington Northern Santa Fe LLC	135,000	4.70%	1/9/2045	129,651	0.01%
Burlington Northern Santa Fe LLC	200,000	3.90%	1/8/2046	169,705	0.01%
Burlington Northern Santa Fe LLC	155,000	4.13%	15/6/2047	136,064	0.01%
Burlington Northern Santa Fe LLC	255,000	4.05%	15/6/2048	221,312	0.01%
Burlington Northern Santa Fe LLC	235,000	4.15%	15/12/2048	207,087	0.01%
Burlington Northern Santa Fe LLC	200,000	3.55%	15/2/2050	161,118	0.01%
Burlington Northern Santa Fe LLC	185,000	3.05%	15/2/2051	134,158	0.01%
Burlington Northern Santa Fe LLC	250,000	3.30%	15/9/2051	190,101	0.01%
Burlington Northern Santa Fe LLC	220,000	2.88%	15/6/2052	153,866	0.01%
Burlington Northern Santa Fe LLC	300,000	4.45%	15/1/2053	282,601	0.01%
Burlington Northern Santa Fe LLC	410,000	5.20%	15/4/2054	427,689	0.02%
Burlington Resources LLC	140,000	7.20%	15/8/2031	161,803	0.01%
Burlington Resources LLC	150,000	7.40%	1/12/2031	175,257	0.01%
Burlington Resources LLC	50,000	5.95%	15/10/2036	54,069	0.00%
Cabot Corp.	50,000	4.00%	1/7/2029	47,512	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cabot Corp.	102,000	5.00%	30/6/2032	100,713	0.00%
California Endowment	150,000	2.50%	1/4/2051	97,235	0.00%
California Institute of Technology	125,000	4.32%	1/8/2045	115,340	0.01%
California Institute of Technology	75,000	4.70%	1/11/2111	67,262	0.00%
California Institute of Technology	160,000	3.65%	1/9/2119	113,776	0.00%
Camden Property Trust	125,000	5.85%	3/11/2026	128,819	0.01%
Camden Property Trust	215,000	4.10%	15/10/2028	209,195	0.01%
Camden Property Trust	185,000	3.15%	1/7/2029	171,104	0.01%
Camden Property Trust	225,000	2.80%	15/5/2030	201,877	0.01%
Camden Property Trust	45,000	3.35%	1/11/2049	33,774	0.00%
Cameron LNG LLC	160,000	2.90%	15/7/2031	141,019	0.01%
Cameron LNG LLC	275,000	3.30%	15/1/2035	234,421	0.01%
Cameron LNG LLC	405,000	3.40%	15/1/2038	342,259	0.01%
Cameron LNG LLC	155,000	3.70%	15/1/2039	131,525	0.01%
Campbell Soup Co.	264,000	3.95%	15/3/2025	259,932	0.01%
Campbell Soup Co.	50,000	3.30%	19/3/2025	48,797	0.00%
Campbell Soup Co.	355,000	4.15%	15/3/2028	347,839	0.02%
Campbell Soup Co.	125,000	2.38%	24/4/2030	108,370	0.00%
Campbell Soup Co.	230,000	4.80%	15/3/2048	210,123	0.01%
Campbell Soup Co.	125,000	3.13%	24/4/2050	86,317	0.00%
Cantor Fitzgerald LP	160,000	4.50%	14/4/2027	153,482	0.01%
Cantor Fitzgerald LP	200,000	7.20%	12/12/2028	205,058	0.01%
Capital One Financial Corp.	281,000	3.20%	5/2/2025	274,304	0.01%
Capital One Financial Corp.	185,000	4.25%	30/4/2025	182,389	0.01%
Capital One Financial Corp.	375,000	4.20%	29/10/2025	368,184	0.02%
Capital One Financial Corp.	300,000	2.64%	3/3/2026	287,490	0.01%
Capital One Financial Corp.	354,000	4.99%	24/7/2026	350,382	0.02%
Capital One Financial Corp.	580,000	3.75%	28/7/2026	555,575	0.02%
Capital One Financial Corp.	435,000	3.75%	9/3/2027	415,642	0.02%
Capital One Financial Corp.	291,000	3.65%	11/5/2027	277,631	0.01%
Capital One Financial Corp.	460,000	7.15%	29/10/2027	477,665	0.02%
Capital One Financial Corp.	310,000	1.88%	2/11/2027	278,748	0.01%
Capital One Financial Corp.	470,000	3.80%	31/1/2028	446,521	0.02%
Capital One Financial Corp.	465,000	4.93%	10/5/2028	457,059	0.02%
Capital One Financial Corp.	295,000	5.47%	1/2/2029	295,065	0.01%
Capital One Financial Corp.	475,000	6.31%	8/6/2029	487,285	0.02%
Capital One Financial Corp.	310,000	3.27%	1/3/2030	276,537	0.01%
Capital One Financial Corp.	190,000	5.25%	26/7/2030	186,717	0.01%
Capital One Financial Corp.	535,000	7.62%	30/10/2031	586,969	0.03%
Capital One Financial Corp.	325,000	2.36%	29/7/2032	246,767	0.01%
Capital One Financial Corp.	136,000	2.62%	2/11/2032	109,470	0.00%
Capital One Financial Corp.	260,000	5.27%	10/5/2033	255,131	0.01%
Capital One Financial Corp.	345,000	5.82%	1/2/2034	343,609	0.01%
Capital One Financial Corp.	450,000	6.38%	8/6/2034	463,790	0.02%
Capital One NA	130,000	2.28%	28/1/2026	125,179	0.01%
Cardinal Health, Inc.	110,000	3.75%	15/9/2025	107,495	0.00%
Cardinal Health, Inc.	275,000	3.41%	15/6/2027	264,009	0.01%
Cardinal Health, Inc.	50,000	4.60%	15/3/2043	44,504	0.00%
Cardinal Health, Inc.	100,000	4.50%	15/11/2044	87,116	0.00%
Cardinal Health, Inc.	165,000	4.90%	15/9/2045	151,279	0.01%
Cardinal Health, Inc.	175,000	4.37%	15/6/2047	149,993	0.01%
Cargill, Inc.	125,000	3.50%	22/4/2025	122,853	0.01%
Cargill, Inc.	250,000	4.88%	10/10/2025	251,047	0.01%
Cargill, Inc.	275,000	0.75%	2/2/2026	254,130	0.01%
Cargill, Inc.	135,000	4.50%	24/6/2026	134,661	0.01%
Cargill, Inc.	42,000	3.63%	22/4/2027	40,874	0.00%
Cargill, Inc.	190,000	3.25%	23/5/2029	180,517	0.01%
Cargill, Inc.	300,000	2.13%	23/4/2030	260,830	0.01%
Cargill, Inc.	180,000	1.70%	2/2/2031	147,669	0.01%
Cargill, Inc.	342,000	2.13%	10/11/2031	285,242	0.01%
Cargill, Inc.	235,000	4.00%	22/6/2032	223,545	0.01%
Cargill, Inc.	155,000	5.13%	11/10/2032	159,040	0.01%
Cargill, Inc.	125,000	4.75%	24/4/2033	125,514	0.01%
Cargill, Inc.	215,000	4.76%	23/11/2045	205,931	0.01%
Cargill, Inc.	75,000	3.88%	23/5/2049	61,612	0.00%
Cargill, Inc.	125,000	3.13%	25/5/2051	91,266	0.00%
Cargill, Inc.	125,000	4.38%	22/4/2052	114,448	0.00%
Carlisle Cos, Inc.	147,000	3.50%	1/12/2024	144,201	0.01%
Carlisle Cos, Inc.	235,000	3.75%	1/12/2027	225,304	0.01%
Carlisle Cos, Inc.	225,000	2.75%	1/3/2030	199,644	0.01%
Carlisle Cos, Inc.	100,000	2.20%	1/3/2032	81,098	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Carlyle Finance LLC	185,000	5.65%	15/9/2048	170,940	0.01%
Carlyle Finance Subsidiary LLC	305,000	3.50%	19/9/2029	285,480	0.01%
Carlyle Holdings II Finance LLC	110,000	5.63%	30/3/2043	107,053	0.00%
Carrier Global Corp.	380,000	2.24%	15/2/2025	367,652	0.02%
Carrier Global Corp.	270,000	5.80%	30/11/2025	273,742	0.01%
Carrier Global Corp.	245,000	2.49%	15/2/2027	230,581	0.01%
Carrier Global Corp.	510,000	2.72%	15/2/2030	456,602	0.02%
Carrier Global Corp.	225,000	2.70%	15/2/2031	196,441	0.01%
Carrier Global Corp.	275,000	5.90%	15/3/2034	297,647	0.01%
Carrier Global Corp.	410,000	3.38%	5/4/2040	330,276	0.01%
Carrier Global Corp.	550,000	3.58%	5/4/2050	431,079	0.02%
Carrier Global Corp.	325,000	6.20%	15/3/2054	376,822	0.02%
Case Western Reserve University	85,000	5.41%	1/6/2122	85,001	0.00%
Caterpillar Financial Services Corp.	214,000	4.90%	17/1/2025	214,065	0.01%
Caterpillar Financial Services Corp.	265,000	5.40%	10/3/2025	267,142	0.01%
Caterpillar Financial Services Corp.	363,000	3.40%	13/5/2025	356,901	0.02%
Caterpillar Financial Services Corp.	212,000	1.45%	15/5/2025	202,726	0.01%
Caterpillar Financial Services Corp.	220,000	5.15%	11/8/2025	221,637	0.01%
Caterpillar Financial Services Corp.	280,000	3.65%	12/8/2025	275,526	0.01%
Caterpillar Financial Services Corp.	200,000	0.80%	13/11/2025	186,802	0.01%
Caterpillar Financial Services Corp.	310,000	4.80%	6/1/2026	312,116	0.01%
Caterpillar Financial Services Corp.	190,000	0.90%	2/3/2026	176,141	0.01%
Caterpillar Financial Services Corp.	390,000	4.35%	15/5/2026	389,206	0.02%
Caterpillar Financial Services Corp.	110,000	2.40%	9/8/2026	104,413	0.00%
Caterpillar Financial Services Corp.	175,000	1.15%	14/9/2026	160,695	0.01%
Caterpillar Financial Services Corp.	150,000	1.70%	8/1/2027	138,709	0.01%
Caterpillar Financial Services Corp.	219,000	3.60%	12/8/2027	213,964	0.01%
Caterpillar Financial Services Corp.	171,000	1.10%	14/9/2027	152,895	0.01%
Caterpillar, Inc.	160,000	2.60%	19/9/2029	147,263	0.01%
Caterpillar, Inc.	200,000	2.60%	9/4/2030	181,981	0.01%
Caterpillar, Inc.	100,000	1.90%	12/3/2031	86,074	0.00%
Caterpillar, Inc.	60,000	5.30%	15/9/2035	64,934	0.00%
Caterpillar, Inc.	135,000	6.05%	15/8/2036	152,147	0.01%
Caterpillar, Inc.	215,000	5.20%	27/5/2041	227,288	0.01%
Caterpillar, Inc.	490,000	3.80%	15/8/2042	430,903	0.02%
Caterpillar, Inc.	135,000	4.30%	15/5/2044	128,817	0.01%
Caterpillar, Inc.	310,000	3.25%	19/9/2049	245,493	0.01%
Caterpillar, Inc.	325,000	3.25%	9/4/2050	257,541	0.01%
Caterpillar, Inc.	120,000	4.75%	15/5/2064	116,383	0.01%
Catholic Health Services of Long Island Obligated Group	130,000	3.37%	1/7/2050	90,783	0.00%
Cboe Global Markets, Inc.	260,000	3.65%	12/1/2027	252,399	0.01%
Cboe Global Markets, Inc.	105,000	1.63%	15/12/2030	86,428	0.00%
Cboe Global Markets, Inc.	75,000	3.00%	16/3/2032	66,458	0.00%
CBRE Services, Inc.	210,000	4.88%	1/3/2026	209,863	0.01%
CBRE Services, Inc.	130,000	2.50%	1/4/2031	109,855	0.00%
CBRE Services, Inc.	260,000	5.95%	15/8/2034	273,598	0.01%
CDW LLC/CDW Finance Corp.	161,000	5.50%	1/12/2024	160,387	0.01%
CDW LLC/CDW Finance Corp.	100,000	4.13%	1/5/2025	98,054	0.00%
CDW LLC/CDW Finance Corp.	585,000	2.67%	1/12/2026	547,761	0.02%
CDW LLC/CDW Finance Corp.	125,000	4.25%	1/4/2028	119,912	0.01%
CDW LLC/CDW Finance Corp.	200,000	3.28%	1/12/2028	183,274	0.01%
CDW LLC/CDW Finance Corp.	125,000	3.25%	15/2/2029	114,330	0.00%
CDW LLC/CDW Finance Corp.	250,000	3.57%	1/12/2031	222,126	0.01%
Celanese US Holdings LLC	165,000	1.40%	5/8/2026	150,427	0.01%
Celanese US Holdings LLC	495,000	6.17%	15/7/2027	507,764	0.02%
Celanese US Holdings LLC	250,000	6.35%	15/11/2028	262,138	0.01%
Celanese US Holdings LLC	180,000	6.33%	15/7/2029	188,924	0.01%
Celanese US Holdings LLC	250,000	6.55%	15/11/2030	264,697	0.01%
Celanese US Holdings LLC	285,000	6.38%	15/7/2032	301,667	0.01%
Celanese US Holdings LLC	425,000	6.70%	15/11/2033	461,989	0.02%
Cencora, Inc.	160,000	3.25%	1/3/2025	156,598	0.01%
Cencora, Inc.	146,000	3.45%	15/12/2027	140,675	0.01%
Cencora, Inc.	65,000	2.80%	15/5/2030	58,327	0.00%
Cencora, Inc.	290,000	2.70%	15/3/2031	254,301	0.01%
Cencora, Inc.	175,000	4.25%	1/3/2045	154,834	0.01%
Cencora, Inc.	115,000	4.30%	15/12/2047	103,086	0.00%
Centene Corp.	525,000	4.25%	15/12/2027	507,077	0.02%
Centene Corp.	555,000	2.45%	15/7/2028	495,721	0.02%
Centene Corp.	815,000	4.63%	15/12/2029	783,036	0.03%
Centene Corp.	525,000	3.38%	15/2/2030	471,096	0.02%
Centene Corp.	915,000	3.00%	15/10/2030	796,470	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Centene Corp.	685,000	2.50%	1/3/2031	570,758	0.02%
Centene Corp.	475,000	2.63%	1/8/2031	396,092	0.02%
CenterPoint Energy Houston Electric LLC	157,000	3.00%	1/2/2027	149,641	0.01%
CenterPoint Energy Houston Electric LLC	330,000	5.20%	1/10/2028	340,379	0.01%
CenterPoint Energy Houston Electric LLC	50,000	3.00%	1/3/2032	44,236	0.00%
CenterPoint Energy Houston Electric LLC	150,000	4.45%	1/10/2032	147,205	0.01%
CenterPoint Energy Houston Electric LLC	75,000	6.95%	15/3/2033	86,553	0.00%
CenterPoint Energy Houston Electric LLC	170,000	4.95%	1/4/2033	173,323	0.01%
CenterPoint Energy Houston Electric LLC	115,000	3.55%	1/8/2042	93,245	0.00%
CenterPoint Energy Houston Electric LLC	155,000	4.50%	1/4/2044	142,579	0.01%
CenterPoint Energy Houston Electric LLC	125,000	3.95%	1/3/2048	106,353	0.00%
CenterPoint Energy Houston Electric LLC	200,000	4.25%	1/2/2049	176,561	0.01%
CenterPoint Energy Houston Electric LLC	124,000	2.90%	1/7/2050	87,330	0.00%
CenterPoint Energy Houston Electric LLC	180,000	3.35%	1/4/2051	136,957	0.01%
CenterPoint Energy Houston Electric LLC	130,000	3.60%	1/3/2052	103,255	0.00%
CenterPoint Energy Houston Electric LLC	70,000	4.85%	1/10/2052	68,457	0.00%
CenterPoint Energy Houston Electric LLC	50,000	5.30%	1/4/2053	52,399	0.00%
CenterPoint Energy Resources Corp.	300,000	5.25%	1/3/2028	307,685	0.01%
CenterPoint Energy Resources Corp.	50,000	4.00%	1/4/2028	48,687	0.00%
CenterPoint Energy Resources Corp.	200,000	1.75%	1/10/2030	166,869	0.01%
CenterPoint Energy Resources Corp.	135,000	4.40%	1/7/2032	131,191	0.01%
CenterPoint Energy Resources Corp.	155,000	5.40%	1/3/2033	161,708	0.01%
CenterPoint Energy Resources Corp.	100,000	5.85%	15/1/2041	105,343	0.00%
CenterPoint Energy Resources Corp.	80,000	4.10%	1/9/2047	67,013	0.00%
CenterPoint Energy, Inc.	160,000	1.45%	1/6/2026	147,352	0.01%
CenterPoint Energy, Inc.	95,000	5.25%	10/8/2026	95,869	0.00%
CenterPoint Energy, Inc.	105,000	2.95%	1/3/2030	93,170	0.00%
CenterPoint Energy, Inc.	200,000	2.65%	1/6/2031	171,148	0.01%
CenterPoint Energy, Inc.	125,000	3.70%	1/9/2049	94,300	0.00%
CF Industries, Inc.	275,000	4.50%	1/12/2026	270,340	0.01%
CF Industries, Inc.	140,000	5.15%	15/3/2034	138,772	0.01%
CF Industries, Inc.	250,000	4.95%	1/6/2043	229,244	0.01%
CF Industries, Inc.	260,000	5.38%	15/3/2044	249,038	0.01%
CH Robinson Worldwide, Inc.	185,000	4.20%	15/4/2028	179,046	0.01%
Charles Schwab Corp.	25,000	3.00%	10/3/2025	24,346	0.00%
Charles Schwab Corp.	280,000	4.20%	24/3/2025	276,793	0.01%
Charles Schwab Corp.	160,000	3.63%	1/4/2025	157,141	0.01%
Charles Schwab Corp.	225,000	3.85%	21/5/2025	220,938	0.01%
Charles Schwab Corp.	100,000	3.45%	13/2/2026	96,906	0.00%
Charles Schwab Corp.	200,000	0.90%	11/3/2026	183,373	0.01%
Charles Schwab Corp.	285,000	1.15%	13/5/2026	261,352	0.01%
Charles Schwab Corp.	350,000	5.88%	24/8/2026	358,951	0.02%
Charles Schwab Corp.	160,000	3.20%	2/3/2027	152,647	0.01%
Charles Schwab Corp.	420,000	2.45%	3/3/2027	390,998	0.02%
Charles Schwab Corp.	251,000	3.30%	1/4/2027	239,287	0.01%
Charles Schwab Corp.	175,000	3.20%	25/1/2028	165,262	0.01%
Charles Schwab Corp.	325,000	2.00%	20/3/2028	289,399	0.01%
Charles Schwab Corp.	200,000	4.00%	1/2/2029	194,260	0.01%
Charles Schwab Corp.	340,000	5.64%	19/5/2029	349,095	0.02%
Charles Schwab Corp.	140,000	3.25%	22/5/2029	131,192	0.01%
Charles Schwab Corp.	125,000	2.75%	1/10/2029	112,556	0.00%
Charles Schwab Corp.	350,000	6.20%	17/11/2029	367,430	0.02%
Charles Schwab Corp.	180,000	4.63%	22/3/2030	180,809	0.01%
Charles Schwab Corp.	205,000	1.65%	11/3/2031	165,156	0.01%
Charles Schwab Corp.	265,000	2.30%	13/5/2031	221,515	0.01%
Charles Schwab Corp.	225,000	1.95%	1/12/2031	180,924	0.01%
Charles Schwab Corp.	325,000	2.90%	3/3/2032	280,245	0.01%
Charles Schwab Corp.	450,000	5.85%	19/5/2034	463,875	0.02%
Charles Schwab Corp.	325,000	6.14%	24/8/2034	343,217	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	1,140,000	4.91%	23/7/2025	1,129,364	0.05%
Charter Communications Operating LLC/Charter Communications Operating Capital	295,000	6.15%	10/11/2026	301,744	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	250,000	3.75%	15/2/2028	236,203	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	250,000	4.20%	15/3/2028	240,234	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	250,000	2.25%	15/1/2029	217,041	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	340,000	5.05%	30/3/2029	336,657	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Charter Communications Operating LLC/Charter Communications Operating Capital	420,000	2.80%	1/4/2031	354,496	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	530,000	2.30%	1/2/2032	422,020	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	355,000	4.40%	1/4/2033	328,567	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	250,000	6.65%	1/2/2034	264,130	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	480,000	6.38%	23/10/2035	487,351	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	290,000	5.38%	1/4/2038	262,208	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	465,000	3.50%	1/6/2041	328,758	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	435,000	3.50%	1/3/2042	303,648	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	985,000	6.48%	23/10/2045	967,681	0.04%
Charter Communications Operating LLC/Charter Communications Operating Capital	644,000	5.38%	1/5/2047	549,346	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	615,000	5.75%	1/4/2048	546,782	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	370,000	5.13%	1/7/2049	301,103	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	810,000	4.80%	1/3/2050	630,450	0.03%
Charter Communications Operating LLC/Charter Communications Operating Capital	555,000	3.70%	1/4/2051	361,460	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	590,000	3.90%	1/6/2052	397,168	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	400,000	5.25%	1/4/2053	335,953	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	202,000	6.83%	23/10/2055	202,861	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	565,000	3.85%	1/4/2061	355,300	0.02%
Charter Communications Operating LLC/Charter Communications Operating Capital	445,000	4.40%	1/12/2061	307,733	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	450,000	3.95%	30/6/2062	286,006	0.01%
Charter Communications Operating LLC/Charter Communications Operating Capital	275,000	5.50%	1/4/2063	229,991	0.01%
Cheniere Corpus Christi Holdings LLC	340,000	5.88%	31/3/2025	340,819	0.01%
Cheniere Corpus Christi Holdings LLC	330,000	5.13%	30/6/2027	331,505	0.01%
Cheniere Corpus Christi Holdings LLC	300,000	3.70%	15/11/2029	283,723	0.01%
Cheniere Corpus Christi Holdings LLC	240,000	2.74%	31/12/2039	191,341	0.01%
Cheniere Energy Partners LP	350,000	4.50%	1/10/2029	334,331	0.01%
Cheniere Energy Partners LP	450,000	4.00%	1/3/2031	409,313	0.02%
Cheniere Energy Partners LP	345,000	3.25%	31/1/2032	294,029	0.01%
Cheniere Energy Partners LP	350,000	5.95%	30/6/2033	359,275	0.02%
Cheniere Energy, Inc.	300,000	4.63%	15/10/2028	292,820	0.01%
Chevron Corp.	695,000	1.55%	11/5/2025	666,467	0.03%
Chevron Corp.	227,000	3.33%	17/11/2025	222,511	0.01%
Chevron Corp.	575,000	2.95%	16/5/2026	556,140	0.02%
Chevron Corp.	275,000	2.00%	11/5/2027	255,405	0.01%
Chevron Corp.	475,000	2.24%	11/5/2030	420,784	0.02%
Chevron Corp.	265,000	3.08%	11/5/2050	200,497	0.01%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	290,000	3.40%	1/12/2026	278,494	0.01%
Chevron Phillips Chemical Co. LLC/Chevron Phillips Chemical Co. LP	370,000	3.70%	1/6/2028	353,081	0.02%
Chevron USA, Inc.	255,000	0.69%	12/8/2025	239,788	0.01%
Chevron USA, Inc.	180,000	1.02%	12/8/2027	160,253	0.01%
Chevron USA, Inc.	250,000	3.85%	15/1/2028	246,710	0.01%
Chevron USA, Inc.	125,000	3.25%	15/10/2029	118,768	0.01%
Chevron USA, Inc.	90,000	6.00%	1/3/2041	102,672	0.00%
Chevron USA, Inc.	50,000	5.25%	15/11/2043	52,637	0.00%
Chevron USA, Inc.	200,000	2.34%	12/8/2050	128,152	0.01%
Children's Health System of Texas	180,000	2.51%	15/8/2050	112,501	0.00%
Children's Hospital	50,000	2.93%	15/7/2050	32,476	0.00%
Children's Hospital Corp.	170,000	4.12%	1/1/2047	149,776	0.01%
Children's Hospital Corp.	150,000	2.59%	1/2/2050	98,319	0.00%
Children's Hospital Medical Center	77,000	4.27%	15/5/2044	70,487	0.00%
Children's Hospital of Philadelphia	85,000	2.70%	1/7/2050	56,425	0.00%
Choice Hotels International, Inc.	145,000	3.70%	1/12/2029	128,489	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Choice Hotels International, Inc.	120,000	3.70%	15/1/2031	103,414	0.00%
Chubb Corp.	245,000	6.00%	11/5/2037	270,966	0.01%
Chubb Corp.	205,000	6.50%	15/5/2038	237,647	0.01%
Chubb INA Holdings, Inc.	335,000	3.15%	15/3/2025	327,726	0.01%
Chubb INA Holdings, Inc.	510,000	3.35%	3/5/2026	496,342	0.02%
Chubb INA Holdings, Inc.	355,000	1.38%	15/9/2030	292,571	0.01%
Chubb INA Holdings, Inc.	75,000	6.70%	15/5/2036	87,206	0.00%
Chubb INA Holdings, Inc.	160,000	4.15%	13/3/2043	145,152	0.01%
Chubb INA Holdings, Inc.	550,000	4.35%	3/11/2045	516,911	0.02%
Chubb INA Holdings, Inc.	150,000	2.85%	15/12/2051	108,868	0.00%
Chubb INA Holdings, Inc.	240,000	3.05%	15/12/2061	172,341	0.01%
Church & Dwight Co., Inc.	111,000	3.15%	1/8/2027	106,301	0.00%
Church & Dwight Co., Inc.	50,000	2.30%	15/12/2031	42,456	0.00%
Church & Dwight Co., Inc.	125,000	5.60%	15/11/2032	134,089	0.01%
Church & Dwight Co., Inc.	150,000	3.95%	1/8/2047	125,225	0.01%
Church & Dwight Co., Inc.	120,000	5.00%	15/6/2052	120,243	0.01%
Cigna Group	205,000	3.25%	15/4/2025	200,084	0.01%
Cigna Group	595,000	4.13%	15/11/2025	587,600	0.03%
Cigna Group	465,000	4.50%	25/2/2026	461,682	0.02%
Cigna Group	170,000	1.25%	15/3/2026	157,589	0.01%
Cigna Group	125,000	5.69%	15/3/2026	125,071	0.01%
Cigna Group	350,000	3.40%	1/3/2027	337,336	0.01%
Cigna Group	120,000	3.05%	15/10/2027	113,858	0.00%
Cigna Group	1,000,000	4.38%	15/10/2028	992,124	0.04%
Cigna Group	570,000	2.40%	15/3/2030	499,392	0.02%
Cigna Group	495,000	2.38%	15/3/2031	422,438	0.02%
Cigna Group	295,000	5.40%	15/3/2033	306,848	0.01%
Cigna Group	660,000	4.80%	15/8/2038	639,335	0.03%
Cigna Group	310,000	3.20%	15/3/2040	242,507	0.01%
Cigna Group	75,000	6.13%	15/11/2041	82,224	0.00%
Cigna Group	350,000	4.80%	15/7/2046	329,274	0.01%
Cigna Group	240,000	3.88%	15/10/2047	195,326	0.01%
Cigna Group	725,000	4.90%	15/12/2048	690,207	0.03%
Cigna Group	350,000	3.40%	15/3/2050	258,807	0.01%
Cigna Group	435,000	3.40%	15/3/2051	322,004	0.01%
Cincinnati Financial Corp.	260,000	6.13%	1/11/2034	272,596	0.01%
Cintas Corp. No 2	385,000	3.70%	1/4/2027	376,879	0.02%
Cintas Corp. No 2	240,000	4.00%	1/5/2032	232,026	0.01%
Cisco Systems, Inc.	159,000	3.50%	15/6/2025	156,795	0.01%
Cisco Systems, Inc.	322,000	2.95%	28/2/2026	311,811	0.01%
Cisco Systems, Inc.	440,000	2.50%	20/9/2026	419,769	0.02%
Cisco Systems, Inc.	625,000	5.90%	15/2/2039	693,930	0.03%
Cisco Systems, Inc.	510,000	5.50%	15/1/2040	543,396	0.02%
Citadel Finance LLC	175,000	3.38%	9/3/2026	162,114	0.01%
Citadel LP	150,000	4.88%	15/1/2027	146,148	0.01%
Citibank NA	463,000	5.86%	29/9/2025	470,825	0.02%
Citibank NA	680,000	5.49%	4/12/2026	692,630	0.03%
Citibank NA	720,000	5.80%	29/9/2028	751,777	0.03%
Citigroup, Inc.	254,000	3.88%	26/3/2025	249,339	0.01%
Citigroup, Inc.	375,000	3.30%	27/4/2025	366,526	0.02%
Citigroup, Inc.	695,000	4.40%	10/6/2025	687,132	0.03%
Citigroup, Inc.	450,000	5.50%	13/9/2025	452,285	0.02%
Citigroup, Inc.	650,000	3.70%	12/1/2026	634,826	0.03%
Citigroup, Inc.	625,000	2.01%	25/1/2026	600,539	0.03%
Citigroup, Inc.	509,000	4.60%	9/3/2026	502,512	0.02%
Citigroup, Inc.	525,000	3.29%	17/3/2026	511,209	0.02%
Citigroup, Inc.	945,000	3.11%	8/4/2026	918,850	0.04%
Citigroup, Inc.	510,000	3.40%	1/5/2026	492,285	0.02%
Citigroup, Inc.	700,000	5.61%	29/9/2026	705,103	0.03%
Citigroup, Inc.	750,000	3.20%	21/10/2026	715,628	0.03%
Citigroup, Inc.	325,000	4.30%	20/11/2026	318,497	0.01%
Citigroup, Inc.	1,325,000	1.12%	28/1/2027	1,217,873	0.05%
Citigroup, Inc.	730,000	1.46%	9/6/2027	668,089	0.03%
Citigroup, Inc.	1,054,000	4.45%	29/9/2027	1,029,642	0.04%
Citigroup, Inc.	750,000	3.89%	10/1/2028	725,595	0.03%
Citigroup, Inc.	75,000	6.63%	15/1/2028	81,131	0.00%
Citigroup, Inc.	665,000	3.07%	24/2/2028	626,675	0.03%
Citigroup, Inc.	450,000	4.66%	24/5/2028	447,172	0.02%
Citigroup, Inc.	635,000	3.67%	24/7/2028	605,392	0.03%
Citigroup, Inc.	635,000	4.13%	25/7/2028	610,025	0.03%
Citigroup, Inc.	585,000	3.52%	27/10/2028	553,051	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Citigroup, Inc.	450,000	4.08%	23/4/2029	433,484	0.02%
Citigroup, Inc.	634,000	3.98%	20/3/2030	601,499	0.03%
Citigroup, Inc.	575,000	2.98%	5/11/2030	512,568	0.02%
Citigroup, Inc.	765,000	2.67%	29/1/2031	664,043	0.03%
Citigroup, Inc.	1,175,000	4.41%	31/3/2031	1,125,155	0.05%
Citigroup, Inc.	900,000	2.57%	3/6/2031	768,834	0.03%
Citigroup, Inc.	900,000	2.56%	1/5/2032	751,243	0.03%
Citigroup, Inc.	370,000	6.63%	15/6/2032	402,735	0.02%
Citigroup, Inc.	495,000	2.52%	3/11/2032	408,506	0.02%
Citigroup, Inc.	835,000	3.06%	25/1/2033	712,621	0.03%
Citigroup, Inc.	200,000	5.88%	22/2/2033	208,780	0.01%
Citigroup, Inc.	825,000	3.79%	17/3/2033	742,262	0.03%
Citigroup, Inc.	635,000	4.91%	24/5/2033	621,823	0.03%
Citigroup, Inc.	325,000	6.00%	31/10/2033	342,912	0.01%
Citigroup, Inc.	740,000	6.27%	17/11/2033	792,061	0.03%
Citigroup, Inc.	835,000	6.17%	25/5/2034	866,031	0.04%
Citigroup, Inc.	175,000	6.13%	25/8/2036	187,249	0.01%
Citigroup, Inc.	375,000	3.88%	24/1/2039	323,769	0.01%
Citigroup, Inc.	715,000	8.13%	15/7/2039	922,923	0.04%
Citigroup, Inc.	320,000	5.32%	26/3/2041	320,883	0.01%
Citigroup, Inc.	280,000	5.88%	30/1/2042	298,176	0.01%
Citigroup, Inc.	325,000	2.90%	3/11/2042	233,994	0.01%
Citigroup, Inc.	255,000	6.68%	13/9/2043	286,362	0.01%
Citigroup, Inc.	240,000	5.30%	6/5/2044	230,797	0.01%
Citigroup, Inc.	250,000	4.65%	30/7/2045	227,476	0.01%
Citigroup, Inc.	550,000	4.75%	18/5/2046	493,270	0.02%
Citigroup, Inc.	265,000	4.28%	24/4/2048	232,140	0.01%
Citigroup, Inc.	705,000	4.65%	23/7/2048	652,269	0.03%
Citizens Bank NA	255,000	2.25%	28/4/2025	243,832	0.01%
Citizens Bank NA	225,000	3.75%	18/2/2026	215,171	0.01%
Citizens Bank NA	300,000	4.58%	9/8/2028	284,998	0.01%
Citizens Financial Group, Inc.	190,000	2.85%	27/7/2026	176,817	0.01%
Citizens Financial Group, Inc.	90,000	2.50%	6/2/2030	75,572	0.00%
Citizens Financial Group, Inc.	250,000	3.25%	30/4/2030	219,576	0.01%
Citizens Financial Group, Inc.	175,000	2.64%	30/9/2032	135,037	0.01%
Citizens Financial Group, Inc.	125,000	5.64%	21/5/2037	115,579	0.01%
City of Hope	75,000	5.62%	15/11/2043	75,065	0.00%
City of Hope	75,000	4.38%	15/8/2048	63,513	0.00%
Claremont Mckenna College	40,000	3.78%	1/1/2122	27,526	0.00%
Cleco Corporate Holdings LLC	190,000	3.74%	1/5/2026	183,309	0.01%
Cleco Corporate Holdings LLC	65,000	4.97%	1/5/2046	54,828	0.00%
Cleveland Clinic Foundation	80,000	4.86%	1/1/2114	75,257	0.00%
Cleveland Electric Illuminating Co.	75,000	3.50%	1/4/2028	70,419	0.00%
Cleveland Electric Illuminating Co.	105,000	4.55%	15/11/2030	99,648	0.00%
Cleveland Electric Illuminating Co.	70,000	5.95%	15/12/2036	71,615	0.00%
Clorox Co.	55,000	3.10%	1/10/2027	51,984	0.00%
Clorox Co.	115,000	3.90%	15/5/2028	111,469	0.00%
Clorox Co.	150,000	4.40%	1/5/2029	148,537	0.01%
Clorox Co.	250,000	1.80%	15/5/2030	208,760	0.01%
Clorox Co.	155,000	4.60%	1/5/2032	154,468	0.01%
CME Group, Inc.	331,000	3.00%	15/3/2025	323,983	0.01%
CME Group, Inc.	150,000	3.75%	15/6/2028	146,747	0.01%
CME Group, Inc.	170,000	2.65%	15/3/2032	151,090	0.01%
CME Group, Inc.	270,000	5.30%	15/9/2043	287,356	0.01%
CME Group, Inc.	150,000	4.15%	15/6/2048	136,284	0.01%
CMS Energy Corp.	91,000	3.00%	15/5/2026	86,925	0.00%
CMS Energy Corp.	130,000	3.45%	15/8/2027	123,816	0.01%
CMS Energy Corp.	115,000	4.88%	1/3/2044	109,291	0.00%
CMS Energy Corp.	181,000	4.75%	1/6/2050	163,947	0.01%
CMS Energy Corp.	40,000	3.75%	1/12/2050	31,977	0.00%
CNA Financial Corp.	110,000	4.50%	1/3/2026	108,833	0.00%
CNA Financial Corp.	120,000	3.45%	15/8/2027	114,751	0.00%
CNA Financial Corp.	100,000	3.90%	1/5/2029	95,776	0.00%
CNA Financial Corp.	131,000	2.05%	15/8/2030	109,148	0.00%
CNA Financial Corp.	125,000	5.50%	15/6/2033	128,898	0.01%
CNH Industrial Capital LLC	125,000	3.95%	23/5/2025	122,796	0.01%
CNH Industrial Capital LLC	100,000	5.45%	14/10/2025	100,571	0.00%
CNH Industrial Capital LLC	125,000	1.88%	15/1/2026	117,264	0.01%
CNH Industrial Capital LLC	168,000	1.45%	15/7/2026	154,242	0.01%
CNH Industrial Capital LLC	215,000	4.55%	10/4/2028	212,159	0.01%
CNH Industrial Capital LLC	125,000	5.50%	12/1/2029	128,877	0.01%

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CNO Financial Group, Inc.	125,000	5.25%	30/5/2029	123,714	0.01%
CNO Global Funding	110,000	1.65%	6/1/2025	105,247	0.00%
CNO Global Funding	175,000	1.75%	7/10/2026	158,824	0.01%
CNO Global Funding	235,000	2.65%	6/1/2029	203,314	0.01%
Coca-Cola Co.	265,000	3.38%	25/3/2027	258,934	0.01%
Coca-Cola Co.	188,000	2.90%	25/5/2027	179,985	0.01%
Coca-Cola Co.	425,000	1.45%	1/6/2027	388,449	0.02%
Coca-Cola Co.	291,000	1.50%	5/3/2028	262,320	0.01%
Coca-Cola Co.	375,000	1.00%	15/3/2028	330,856	0.01%
Coca-Cola Co.	300,000	2.13%	6/9/2029	271,035	0.01%
Coca-Cola Co.	385,000	3.45%	25/3/2030	369,547	0.02%
Coca-Cola Co.	375,000	1.65%	1/6/2030	321,306	0.01%
Coca-Cola Co.	215,000	2.00%	5/3/2031	185,603	0.01%
Coca-Cola Co.	340,000	1.38%	15/3/2031	280,558	0.01%
Coca-Cola Co.	475,000	2.25%	5/1/2032	415,002	0.02%
Coca-Cola Co.	275,000	2.50%	1/6/2040	208,068	0.01%
Coca-Cola Co.	205,000	2.88%	5/5/2041	162,643	0.01%
Coca-Cola Co.	175,000	4.20%	25/3/2050	163,162	0.01%
Coca-Cola Co.	490,000	2.60%	1/6/2050	337,832	0.01%
Coca-Cola Co.	510,000	3.00%	5/3/2051	385,525	0.02%
Coca-Cola Co.	450,000	2.50%	15/3/2051	302,905	0.01%
Coca-Cola Co.	275,000	2.75%	1/6/2060	190,646	0.01%
Colgate-Palmolive Co.	195,000	3.10%	15/8/2025	190,866	0.01%
Colgate-Palmolive Co.	175,000	4.80%	2/3/2026	177,256	0.01%
Colgate-Palmolive Co.	175,000	3.10%	15/8/2027	168,933	0.01%
Colgate-Palmolive Co.	180,000	4.60%	1/3/2028	184,527	0.01%
Colgate-Palmolive Co.	175,000	3.25%	15/8/2032	162,556	0.01%
Colgate-Palmolive Co.	150,000	4.60%	1/3/2033	155,967	0.01%
Colgate-Palmolive Co.	155,000	4.00%	15/8/2045	143,121	0.01%
Colgate-Palmolive Co.	115,000	3.70%	1/8/2047	100,481	0.00%
Colonial Enterprises, Inc.	230,000	3.25%	15/5/2030	208,865	0.01%
Colonial Pipeline Co.	525,000	3.75%	1/10/2025	509,211	0.02%
Colonial Pipeline Co.	50,000	7.63%	15/4/2032	57,673	0.00%
Colonial Pipeline Co.	75,000	4.20%	15/4/2043	64,366	0.00%
Colonial Pipeline Co.	145,000	4.25%	15/4/2048	121,731	0.01%
Colorado Interstate Gas Co. LLC/Colorado Interstate Issuing Corp.	164,000	4.15%	15/8/2026	159,415	0.01%
Columbia Pipeline Group, Inc.	285,000	4.50%	1/6/2025	281,550	0.01%
Columbia Pipeline Group, Inc.	180,000	5.80%	1/6/2045	179,775	0.01%
Columbia Pipelines Holding Co. LLC	125,000	6.06%	15/8/2026	127,928	0.01%
Columbia Pipelines Holding Co. LLC	225,000	6.04%	15/8/2028	232,429	0.01%
Columbia Pipelines Operating Co. LLC	170,000	5.93%	15/8/2030	175,916	0.01%
Columbia Pipelines Operating Co. LLC	400,000	6.04%	15/11/2033	419,335	0.02%
Columbia Pipelines Operating Co. LLC	175,000	6.50%	15/8/2043	187,747	0.01%
Columbia Pipelines Operating Co. LLC	325,000	6.54%	15/11/2053	357,190	0.02%
Columbia Pipelines Operating Co. LLC	125,000	6.71%	15/8/2063	138,099	0.01%
Comcast Corp.	75,000	3.38%	15/2/2025	73,662	0.00%
Comcast Corp.	415,000	3.38%	15/8/2025	405,614	0.02%
Comcast Corp.	775,000	3.95%	15/10/2025	765,010	0.03%
Comcast Corp.	125,000	5.25%	7/11/2025	126,410	0.01%
Comcast Corp.	530,000	3.15%	1/3/2026	514,536	0.02%
Comcast Corp.	305,000	2.35%	15/1/2027	286,579	0.01%
Comcast Corp.	300,000	3.30%	1/2/2027	289,608	0.01%
Comcast Corp.	255,000	3.30%	1/4/2027	245,486	0.01%
Comcast Corp.	225,000	5.35%	15/11/2027	232,609	0.01%
Comcast Corp.	490,000	3.15%	15/2/2028	467,233	0.02%
Comcast Corp.	300,000	3.55%	1/5/2028	289,608	0.01%
Comcast Corp.	1,200,000	4.15%	15/10/2028	1,183,390	0.05%
Comcast Corp.	515,000	4.55%	15/1/2029	517,679	0.02%
Comcast Corp.	470,000	2.65%	1/2/2030	422,882	0.02%
Comcast Corp.	455,000	3.40%	1/4/2030	426,064	0.02%
Comcast Corp.	475,000	4.25%	15/10/2030	468,071	0.02%
Comcast Corp.	405,000	1.95%	15/1/2031	341,628	0.01%
Comcast Corp.	550,000	1.50%	15/2/2031	448,350	0.02%
Comcast Corp.	300,000	5.50%	15/11/2032	319,492	0.01%
Comcast Corp.	475,000	4.25%	15/1/2033	461,393	0.02%
Comcast Corp.	300,000	4.65%	15/2/2033	302,791	0.01%
Comcast Corp.	175,000	7.05%	15/3/2033	204,444	0.01%
Comcast Corp.	265,000	4.80%	15/5/2033	268,335	0.01%
Comcast Corp.	335,000	4.20%	15/8/2034	320,162	0.01%
Comcast Corp.	180,000	5.65%	15/6/2035	193,389	0.01%
Comcast Corp.	175,000	4.40%	15/8/2035	168,587	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Comcast Corp.	280,000	6.50%	15/11/2035	319,794	0.01%
Comcast Corp.	280,000	3.20%	15/7/2036	235,588	0.01%
Comcast Corp.	110,000	6.45%	15/3/2037	125,454	0.01%
Comcast Corp.	85,000	6.95%	15/8/2037	100,497	0.00%
Comcast Corp.	342,000	3.90%	1/3/2038	305,988	0.01%
Comcast Corp.	220,000	4.60%	15/10/2038	213,102	0.01%
Comcast Corp.	148,000	6.55%	1/7/2039	169,464	0.01%
Comcast Corp.	365,000	3.25%	1/11/2039	296,502	0.01%
Comcast Corp.	400,000	3.75%	1/4/2040	344,152	0.01%
Comcast Corp.	240,000	4.65%	15/7/2042	225,916	0.01%
Comcast Corp.	175,000	4.75%	1/3/2044	166,184	0.01%
Comcast Corp.	205,000	4.60%	15/8/2045	192,368	0.01%
Comcast Corp.	430,000	3.40%	15/7/2046	333,613	0.01%
Comcast Corp.	211,000	4.00%	15/8/2047	178,197	0.01%
Comcast Corp.	565,000	3.97%	1/11/2047	474,934	0.02%
Comcast Corp.	335,000	4.00%	1/3/2048	282,234	0.01%
Comcast Corp.	520,000	4.70%	15/10/2048	496,834	0.02%
Comcast Corp.	580,000	4.00%	1/11/2049	485,365	0.02%
Comcast Corp.	460,000	3.45%	1/2/2050	353,681	0.02%
Comcast Corp.	510,000	2.80%	15/1/2051	339,958	0.01%
Comcast Corp.	1,347,000	2.89%	1/11/2051	912,200	0.04%
Comcast Corp.	495,000	2.45%	15/8/2052	308,515	0.01%
Comcast Corp.	355,000	4.05%	1/11/2052	299,736	0.01%
Comcast Corp.	425,000	5.35%	15/5/2053	440,793	0.02%
Comcast Corp.	1,620,000	2.94%	1/11/2056	1,067,853	0.05%
Comcast Corp.	390,000	4.95%	15/10/2058	383,953	0.02%
Comcast Corp.	300,000	2.65%	15/8/2062	184,594	0.01%
Comcast Corp.	1,069,000	2.99%	1/11/2063	690,744	0.03%
Comcast Corp.	350,000	5.50%	15/5/2064	368,934	0.02%
Comerica Bank	100,000	4.00%	27/7/2025	96,890	0.00%
Comerica Bank	100,000	5.33%	25/8/2033	92,285	0.00%
Comerica, Inc.	185,000	4.00%	1/2/2029	174,860	0.01%
CommonSpirit Health	135,000	1.55%	1/10/2025	126,320	0.01%
CommonSpirit Health	125,000	6.07%	1/11/2027	128,710	0.01%
CommonSpirit Health	300,000	3.35%	1/10/2029	273,657	0.01%
CommonSpirit Health	167,000	2.78%	1/10/2030	144,671	0.01%
CommonSpirit Health	270,000	4.35%	1/11/2042	234,409	0.01%
CommonSpirit Health	260,000	3.82%	1/10/2049	205,368	0.01%
CommonSpirit Health	225,000	4.19%	1/10/2049	189,778	0.01%
CommonSpirit Health	256,000	3.91%	1/10/2050	201,603	0.01%
CommonSpirit Health	50,000	6.46%	1/11/2052	58,673	0.00%
Commonwealth Edison Co.	130,000	2.55%	15/6/2026	123,819	0.01%
Commonwealth Edison Co.	100,000	2.95%	15/8/2027	94,451	0.00%
Commonwealth Edison Co.	115,000	3.70%	15/8/2028	111,202	0.00%
Commonwealth Edison Co.	117,000	2.20%	1/3/2030	101,190	0.00%
Commonwealth Edison Co.	75,000	3.15%	15/3/2032	66,915	0.00%
Commonwealth Edison Co.	105,000	4.90%	1/2/2033	106,605	0.00%
Commonwealth Edison Co.	200,000	5.90%	15/3/2036	216,402	0.01%
Commonwealth Edison Co.	129,000	6.45%	15/1/2038	142,716	0.01%
Commonwealth Edison Co.	150,000	3.80%	1/10/2042	125,056	0.01%
Commonwealth Edison Co.	25,000	4.60%	15/8/2043	23,169	0.00%
Commonwealth Edison Co.	75,000	4.70%	15/1/2044	69,895	0.00%
Commonwealth Edison Co.	95,000	3.70%	1/3/2045	76,834	0.00%
Commonwealth Edison Co.	170,000	4.35%	15/11/2045	149,046	0.01%
Commonwealth Edison Co.	225,000	3.65%	15/6/2046	178,070	0.01%
Commonwealth Edison Co.	155,000	3.75%	15/8/2047	125,214	0.01%
Commonwealth Edison Co.	150,000	4.00%	1/3/2048	127,351	0.01%
Commonwealth Edison Co.	75,000	4.00%	1/3/2049	63,074	0.00%
Commonwealth Edison Co.	120,000	3.20%	15/11/2049	86,270	0.00%
Commonwealth Edison Co.	167,000	3.00%	1/3/2050	116,438	0.01%
Commonwealth Edison Co.	235,000	3.13%	15/3/2051	166,663	0.01%
Commonwealth Edison Co.	175,000	2.75%	1/9/2051	114,128	0.00%
Commonwealth Edison Co.	120,000	3.85%	15/3/2052	97,256	0.00%
Commonwealth Edison Co.	180,000	5.30%	1/2/2053	183,383	0.01%
Community Health Network, Inc.	214,000	3.10%	1/5/2050	143,045	0.01%
Conagra Brands, Inc.	260,000	4.60%	1/11/2025	257,695	0.01%
Conagra Brands, Inc.	125,000	5.30%	1/10/2026	126,506	0.01%
Conagra Brands, Inc.	255,000	1.38%	1/11/2027	224,106	0.01%
Conagra Brands, Inc.	50,000	7.00%	1/10/2028	53,910	0.00%
Conagra Brands, Inc.	375,000	4.85%	1/11/2028	374,798	0.02%
Conagra Brands, Inc.	300,000	8.25%	15/9/2030	350,419	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Conagra Brands, Inc.	304,000	5.30%	1/11/2038	297,336	0.01%
Conagra Brands, Inc.	210,000	5.40%	1/11/2048	203,437	0.01%
Concentrix Corp.	320,000	6.60%	2/8/2028	329,947	0.01%
Concentrix Corp.	170,000	6.85%	2/8/2033	174,844	0.01%
Connecticut Light & Power Co.	105,000	0.75%	1/12/2025	97,317	0.00%
Connecticut Light & Power Co.	142,000	3.20%	15/3/2027	136,285	0.01%
Connecticut Light & Power Co.	155,000	2.05%	1/7/2031	128,903	0.01%
Connecticut Light & Power Co.	85,000	4.90%	1/7/2033	85,926	0.00%
Connecticut Light & Power Co.	160,000	4.30%	15/4/2044	141,754	0.01%
Connecticut Light & Power Co.	55,000	4.15%	1/6/2045	48,730	0.00%
Connecticut Light & Power Co.	210,000	4.00%	1/4/2048	179,222	0.01%
Connecticut Light & Power Co.	130,000	5.25%	15/1/2053	132,721	0.01%
Conoco Funding Co.	95,000	7.25%	15/10/2031	109,687	0.00%
ConocoPhillips	25,000	2.40%	15/2/2031	21,322	0.00%
ConocoPhillips	150,000	5.90%	15/10/2032	164,702	0.01%
ConocoPhillips	75,000	5.90%	15/5/2038	80,731	0.00%
ConocoPhillips	400,000	6.50%	1/2/2039	463,289	0.02%
ConocoPhillips	99,000	4.88%	1/10/2047	96,205	0.00%
ConocoPhillips Co.	42,000	2.40%	7/3/2025	40,810	0.00%
ConocoPhillips Co.	237,000	6.95%	15/4/2029	264,197	0.01%
ConocoPhillips Co.	305,000	5.05%	15/9/2033	313,822	0.01%
ConocoPhillips Co.	243,000	3.76%	15/3/2042	205,604	0.01%
ConocoPhillips Co.	215,000	4.30%	15/11/2044	192,658	0.01%
ConocoPhillips Co.	100,000	5.95%	15/3/2046	108,886	0.00%
ConocoPhillips Co.	305,000	3.80%	15/3/2052	246,800	0.01%
ConocoPhillips Co.	325,000	5.30%	15/5/2053	334,552	0.01%
ConocoPhillips Co.	275,000	5.55%	15/3/2054	292,720	0.01%
ConocoPhillips Co.	453,000	4.03%	15/3/2062	368,518	0.02%
ConocoPhillips Co.	250,000	5.70%	15/9/2063	270,476	0.01%
Conopco, Inc.	105,000	7.25%	15/12/2026	112,587	0.00%
Consolidated Edison Co. of New York, Inc.	50,000	3.13%	15/11/2027	47,727	0.00%
Consolidated Edison Co. of New York, Inc.	135,000	3.80%	15/5/2028	130,481	0.01%
Consolidated Edison Co. of New York, Inc.	125,000	4.00%	1/12/2028	122,196	0.01%
Consolidated Edison Co. of New York, Inc.	109,000	3.35%	1/4/2030	101,778	0.00%
Consolidated Edison Co. of New York, Inc.	235,000	2.40%	15/6/2031	203,111	0.01%
Consolidated Edison Co. of New York, Inc.	100,000	5.20%	1/3/2033	103,521	0.00%
Consolidated Edison Co. of New York, Inc.	200,000	5.50%	15/3/2034	210,222	0.01%
Consolidated Edison Co. of New York, Inc.	100,000	5.30%	1/3/2035	102,070	0.00%
Consolidated Edison Co. of New York, Inc.	175,000	5.85%	15/3/2036	184,831	0.01%
Consolidated Edison Co. of New York, Inc.	100,000	6.20%	15/6/2036	108,406	0.00%
Consolidated Edison Co. of New York, Inc.	150,000	6.30%	15/8/2037	164,369	0.01%
Consolidated Edison Co. of New York, Inc.	145,000	6.75%	1/4/2038	166,024	0.01%
Consolidated Edison Co. of New York, Inc.	185,000	5.50%	1/12/2039	186,819	0.01%
Consolidated Edison Co. of New York, Inc.	65,000	5.70%	15/6/2040	67,512	0.00%
Consolidated Edison Co. of New York, Inc.	100,000	4.20%	15/3/2042	86,573	0.00%
Consolidated Edison Co. of New York, Inc.	200,000	3.95%	1/3/2043	170,317	0.01%
Consolidated Edison Co. of New York, Inc.	200,000	4.45%	15/3/2044	179,554	0.01%
Consolidated Edison Co. of New York, Inc.	225,000	4.50%	1/12/2045	200,736	0.01%
Consolidated Edison Co. of New York, Inc.	150,000	3.85%	15/6/2046	122,363	0.01%
Consolidated Edison Co. of New York, Inc.	115,000	3.88%	15/6/2047	93,469	0.00%
Consolidated Edison Co. of New York, Inc.	210,000	4.65%	1/12/2048	191,435	0.01%
Consolidated Edison Co. of New York, Inc.	235,000	4.13%	15/5/2049	197,102	0.01%
Consolidated Edison Co. of New York, Inc.	250,000	3.95%	1/4/2050	209,240	0.01%
Consolidated Edison Co. of New York, Inc.	195,000	3.20%	1/12/2051	138,488	0.01%
Consolidated Edison Co. of New York, Inc.	225,000	6.15%	15/11/2052	255,746	0.01%
Consolidated Edison Co. of New York, Inc.	325,000	5.90%	15/11/2053	358,620	0.02%
Consolidated Edison Co. of New York, Inc.	210,000	4.63%	1/12/2054	189,439	0.01%
Consolidated Edison Co. of New York, Inc.	145,000	4.30%	1/12/2056	121,888	0.01%
Consolidated Edison Co. of New York, Inc.	115,000	4.00%	15/11/2057	95,021	0.00%
Consolidated Edison Co. of New York, Inc.	170,000	4.50%	15/5/2058	147,848	0.01%
Consolidated Edison Co. of New York, Inc.	150,000	3.70%	15/11/2059	112,926	0.00%
Consolidated Edison Co. of New York, Inc.	125,000	3.00%	1/12/2060	81,493	0.00%
Consolidated Edison Co. of New York, Inc.	175,000	3.60%	15/6/2061	131,878	0.01%
Constellation Brands, Inc.	200,000	4.40%	15/11/2025	197,724	0.01%
Constellation Brands, Inc.	156,000	4.75%	1/12/2025	155,269	0.01%
Constellation Brands, Inc.	50,000	5.00%	2/2/2026	49,992	0.00%
Constellation Brands, Inc.	230,000	3.70%	6/12/2026	224,260	0.01%
Constellation Brands, Inc.	230,000	4.35%	9/5/2027	228,162	0.01%
Constellation Brands, Inc.	203,000	3.50%	9/5/2027	195,591	0.01%
Constellation Brands, Inc.	180,000	3.60%	15/2/2028	172,870	0.01%
Constellation Brands, Inc.	150,000	4.65%	15/11/2028	150,251	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Constellation Brands, Inc.	225,000	3.15%	1/8/2029	209,294	0.01%
Constellation Brands, Inc.	140,000	2.88%	1/5/2030	125,399	0.01%
Constellation Brands, Inc.	235,000	2.25%	1/8/2031	197,674	0.01%
Constellation Brands, Inc.	200,000	4.75%	9/5/2032	199,425	0.01%
Constellation Brands, Inc.	200,000	4.90%	1/5/2033	201,249	0.01%
Constellation Brands, Inc.	100,000	4.50%	9/5/2047	89,097	0.00%
Constellation Brands, Inc.	185,000	4.10%	15/2/2048	157,235	0.01%
Constellation Brands, Inc.	100,000	5.25%	15/11/2048	99,029	0.00%
Constellation Brands, Inc.	200,000	3.75%	1/5/2050	159,770	0.01%
Constellation Energy Generation LLC	285,000	3.25%	1/6/2025	276,820	0.01%
Constellation Energy Generation LLC	175,000	5.60%	1/3/2028	180,241	0.01%
Constellation Energy Generation LLC	100,000	5.80%	1/3/2033	105,319	0.00%
Constellation Energy Generation LLC	175,000	6.13%	15/1/2034	187,566	0.01%
Constellation Energy Generation LLC	225,000	6.25%	1/10/2039	241,057	0.01%
Constellation Energy Generation LLC	125,000	5.75%	1/10/2041	125,228	0.01%
Constellation Energy Generation LLC	240,000	5.60%	15/6/2042	240,116	0.01%
Constellation Energy Generation LLC	195,000	6.50%	1/10/2053	220,348	0.01%
Consumers Energy Co.	190,000	4.65%	1/3/2028	191,072	0.01%
Consumers Energy Co.	25,000	3.80%	15/11/2028	24,142	0.00%
Consumers Energy Co.	125,000	4.90%	15/2/2029	127,474	0.01%
Consumers Energy Co.	75,000	3.60%	15/8/2032	69,489	0.00%
Consumers Energy Co.	150,000	4.63%	15/5/2033	149,873	0.01%
Consumers Energy Co.	158,000	3.95%	15/5/2043	135,537	0.01%
Consumers Energy Co.	125,000	3.25%	15/8/2046	99,040	0.00%
Consumers Energy Co.	115,000	3.95%	15/7/2047	96,982	0.00%
Consumers Energy Co.	125,000	4.05%	15/5/2048	109,420	0.00%
Consumers Energy Co.	180,000	4.35%	15/4/2049	162,155	0.01%
Consumers Energy Co.	170,000	3.75%	15/2/2050	140,356	0.01%
Consumers Energy Co.	165,000	3.10%	15/8/2050	121,826	0.01%
Consumers Energy Co.	167,000	3.50%	1/8/2051	131,133	0.01%
Consumers Energy Co.	21,000	2.65%	15/8/2052	13,969	0.00%
Consumers Energy Co.	135,000	4.20%	1/9/2052	118,818	0.01%
Consumers Energy Co.	105,000	2.50%	1/5/2060	64,411	0.00%
Continental Resources, Inc.	150,000	2.27%	15/11/2026	138,102	0.01%
Continental Resources, Inc.	325,000	4.38%	15/1/2028	314,614	0.01%
Continental Resources, Inc.	330,000	5.75%	15/1/2031	328,299	0.01%
Continental Resources, Inc.	250,000	2.88%	1/4/2032	202,831	0.01%
Continental Resources, Inc.	220,000	4.90%	1/6/2044	177,630	0.01%
Continental Wind LLC	51,756	6.00%	28/2/2033	52,859	0.00%
Corebridge Financial, Inc.	284,000	3.50%	4/4/2025	277,063	0.01%
Corebridge Financial, Inc.	275,000	3.65%	5/4/2027	264,829	0.01%
Corebridge Financial, Inc.	275,000	3.85%	5/4/2029	259,585	0.01%
Corebridge Financial, Inc.	415,000	3.90%	5/4/2032	375,946	0.02%
Corebridge Financial, Inc.	230,000	6.05%	15/9/2033	240,101	0.01%
Corebridge Financial, Inc.	140,000	5.75%	15/1/2034	143,262	0.01%
Corebridge Financial, Inc.	150,000	4.35%	5/4/2042	127,078	0.01%
Corebridge Financial, Inc.	300,000	4.40%	5/4/2052	251,689	0.01%
Corebridge Financial, Inc.	200,000	6.88%	15/12/2052	199,400	0.01%
Corebridge Global Funding	155,000	0.90%	22/9/2025	144,118	0.01%
Corebridge Global Funding	220,000	5.75%	2/7/2026	222,761	0.01%
Corebridge Global Funding	150,000	5.90%	19/9/2028	154,893	0.01%
Corewell Health Obligated Group	150,000	3.49%	15/7/2049	116,119	0.01%
Corning, Inc.	40,000	4.70%	15/3/2037	38,141	0.00%
Corning, Inc.	100,000	5.75%	15/8/2040	102,490	0.00%
Corning, Inc.	135,000	4.75%	15/3/2042	126,064	0.01%
Corning, Inc.	250,000	5.35%	15/11/2048	250,061	0.01%
Corning, Inc.	115,000	3.90%	15/11/2049	93,199	0.00%
Corning, Inc.	295,000	4.38%	15/11/2057	257,774	0.01%
Corning, Inc.	115,000	5.85%	15/11/2068	115,423	0.01%
Corning, Inc.	200,000	5.45%	15/11/2079	193,377	0.01%
Corporate Office Properties LP	125,000	2.25%	15/3/2026	116,724	0.01%
Corporate Office Properties LP	110,000	2.00%	15/1/2029	91,346	0.00%
Corporate Office Properties LP	200,000	2.75%	15/4/2031	162,958	0.01%
Corporate Office Properties LP	110,000	2.90%	1/12/2033	86,450	0.00%
CoStar Group, Inc.	416,000	2.80%	15/7/2030	355,973	0.02%
Costco Wholesale Corp.	320,000	3.00%	18/5/2027	308,138	0.01%
Costco Wholesale Corp.	355,000	1.38%	20/6/2027	322,355	0.01%
Costco Wholesale Corp.	460,000	1.60%	20/4/2030	394,172	0.02%
Costco Wholesale Corp.	250,000	1.75%	20/4/2032	207,943	0.01%
Coterra Energy, Inc.	204,000	3.90%	15/5/2027	197,229	0.01%
Coterra Energy, Inc.	130,000	4.38%	15/3/2029	126,348	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Cottage Health Obligated Group	200,000	3.30%	1/11/2049	149,082	0.01%
Cox Communications, Inc.	255,000	3.85%	1/2/2025	250,324	0.01%
Cox Communications, Inc.	174,000	3.35%	15/9/2026	166,802	0.01%
Cox Communications, Inc.	215,000	3.50%	15/8/2027	204,495	0.01%
Cox Communications, Inc.	180,000	5.45%	15/9/2028	183,876	0.01%
Cox Communications, Inc.	125,000	1.80%	1/10/2030	101,709	0.00%
Cox Communications, Inc.	247,000	2.60%	15/6/2031	209,029	0.01%
Cox Communications, Inc.	100,000	5.70%	15/6/2033	104,281	0.00%
Cox Communications, Inc.	135,000	4.80%	1/2/2035	126,861	0.01%
Cox Communications, Inc.	145,000	8.38%	1/3/2039	181,090	0.01%
Cox Communications, Inc.	50,000	4.70%	15/12/2042	43,393	0.00%
Cox Communications, Inc.	200,000	4.50%	30/6/2043	169,318	0.01%
Cox Communications, Inc.	130,000	4.60%	15/8/2047	108,647	0.00%
Cox Communications, Inc.	160,000	2.95%	1/10/2050	102,810	0.00%
Cox Communications, Inc.	225,000	3.60%	15/6/2051	163,584	0.01%
CRH America, Inc.	557,000	3.88%	18/5/2025	546,842	0.02%
CRH America, Inc.	210,000	5.13%	18/5/2045	209,707	0.01%
Crown Castle, Inc.	168,000	1.35%	15/7/2025	158,635	0.01%
Crown Castle, Inc.	225,000	4.45%	15/2/2026	221,662	0.01%
Crown Castle, Inc.	250,000	3.70%	15/6/2026	241,564	0.01%
Crown Castle, Inc.	375,000	1.05%	15/7/2026	338,616	0.01%
Crown Castle, Inc.	125,000	4.00%	1/3/2027	120,996	0.01%
Crown Castle, Inc.	295,000	2.90%	15/3/2027	276,120	0.01%
Crown Castle, Inc.	360,000	3.65%	1/9/2027	342,489	0.01%
Crown Castle, Inc.	265,000	5.00%	11/1/2028	264,188	0.01%
Crown Castle, Inc.	195,000	3.80%	15/2/2028	185,577	0.01%
Crown Castle, Inc.	140,000	4.80%	1/9/2028	138,237	0.01%
Crown Castle, Inc.	195,000	4.30%	15/2/2029	187,872	0.01%
Crown Castle, Inc.	200,000	5.60%	1/6/2029	204,665	0.01%
Crown Castle, Inc.	145,000	3.10%	15/11/2029	129,906	0.01%
Crown Castle, Inc.	185,000	3.30%	1/7/2030	165,994	0.01%
Crown Castle, Inc.	200,000	2.25%	15/1/2031	165,699	0.01%
Crown Castle, Inc.	285,000	2.10%	1/4/2031	232,145	0.01%
Crown Castle, Inc.	210,000	2.50%	15/7/2031	175,166	0.01%
Crown Castle, Inc.	200,000	5.10%	1/5/2033	198,490	0.01%
Crown Castle, Inc.	200,000	5.80%	1/3/2034	207,164	0.01%
Crown Castle, Inc.	300,000	2.90%	1/4/2041	214,509	0.01%
Crown Castle, Inc.	110,000	4.75%	15/5/2047	95,440	0.00%
Crown Castle, Inc.	150,000	5.20%	15/2/2049	141,859	0.01%
Crown Castle, Inc.	45,000	4.00%	15/11/2049	35,590	0.00%
Crown Castle, Inc.	225,000	4.15%	1/7/2050	182,154	0.01%
Crown Castle, Inc.	285,000	3.25%	15/1/2051	199,781	0.01%
CSX Corp.	150,000	3.35%	1/11/2025	146,323	0.01%
CSX Corp.	280,000	2.60%	1/11/2026	266,579	0.01%
CSX Corp.	308,000	3.25%	1/6/2027	297,053	0.01%
CSX Corp.	200,000	3.80%	1/3/2028	196,527	0.01%
CSX Corp.	240,000	4.25%	15/3/2029	239,716	0.01%
CSX Corp.	125,000	2.40%	15/2/2030	110,709	0.00%
CSX Corp.	250,000	4.10%	15/11/2032	243,008	0.01%
CSX Corp.	175,000	5.20%	15/11/2033	182,599	0.01%
CSX Corp.	100,000	6.00%	1/10/2036	109,833	0.00%
CSX Corp.	190,000	6.15%	1/5/2037	212,304	0.01%
CSX Corp.	140,000	6.22%	30/4/2040	157,578	0.01%
CSX Corp.	105,000	5.50%	15/4/2041	109,574	0.00%
CSX Corp.	225,000	4.75%	30/5/2042	215,138	0.01%
CSX Corp.	115,000	4.40%	1/3/2043	105,038	0.00%
CSX Corp.	140,000	4.10%	15/3/2044	122,554	0.01%
CSX Corp.	227,000	3.80%	1/11/2046	188,687	0.01%
CSX Corp.	250,000	4.30%	1/3/2048	222,667	0.01%
CSX Corp.	193,000	4.75%	15/11/2048	183,859	0.01%
CSX Corp.	190,000	4.50%	15/3/2049	173,508	0.01%
CSX Corp.	230,000	3.35%	15/9/2049	174,013	0.01%
CSX Corp.	100,000	3.80%	15/4/2050	81,652	0.00%
CSX Corp.	100,000	3.95%	1/5/2050	84,100	0.00%
CSX Corp.	170,000	2.50%	15/5/2051	109,995	0.00%
CSX Corp.	350,000	4.50%	15/11/2052	325,744	0.01%
CSX Corp.	104,000	4.50%	1/8/2054	96,198	0.00%
CSX Corp.	190,000	4.25%	1/11/2066	162,413	0.01%
CSX Corp.	125,000	4.65%	1/3/2068	114,929	0.00%
CubeSmart LP	275,000	3.13%	1/9/2026	260,977	0.01%
CubeSmart LP	170,000	2.25%	15/12/2028	150,186	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CubeSmart LP	100,000	4.38%	15/2/2029	97,069	0.00%
CubeSmart LP	90,000	3.00%	15/2/2030	79,823	0.00%
CubeSmart LP	170,000	2.50%	15/2/2032	141,242	0.01%
Cummins, Inc.	155,000	0.75%	1/9/2025	145,316	0.01%
Cummins, Inc.	200,000	1.50%	1/9/2030	166,670	0.01%
Cummins, Inc.	125,000	4.88%	1/10/2043	122,844	0.01%
Cummins, Inc.	160,000	2.60%	1/9/2050	106,157	0.00%
CVS Health Corp.	325,000	4.10%	25/3/2025	321,889	0.01%
CVS Health Corp.	740,000	3.88%	20/7/2025	726,802	0.03%
CVS Health Corp.	755,000	5.00%	20/2/2026	758,365	0.03%
CVS Health Corp.	375,000	2.88%	1/6/2026	358,341	0.02%
CVS Health Corp.	125,000	3.00%	15/8/2026	119,547	0.01%
CVS Health Corp.	125,000	3.63%	1/4/2027	121,190	0.01%
CVS Health Corp.	75,000	6.25%	1/6/2027	78,704	0.00%
CVS Health Corp.	550,000	1.30%	21/8/2027	488,782	0.02%
CVS Health Corp.	1,341,000	4.30%	25/3/2028	1,318,144	0.06%
CVS Health Corp.	190,000	5.00%	30/1/2029	193,272	0.01%
CVS Health Corp.	390,000	3.25%	15/8/2029	363,153	0.02%
CVS Health Corp.	400,000	5.13%	21/2/2030	406,323	0.02%
CVS Health Corp.	400,000	3.75%	1/4/2030	377,105	0.02%
CVS Health Corp.	340,000	1.75%	21/8/2030	281,055	0.01%
CVS Health Corp.	375,000	5.25%	30/1/2031	384,872	0.02%
CVS Health Corp.	425,000	1.88%	28/2/2031	349,711	0.02%
CVS Health Corp.	325,000	2.13%	15/9/2031	268,908	0.01%
CVS Health Corp.	500,000	5.25%	21/2/2033	511,170	0.02%
CVS Health Corp.	340,000	5.30%	1/6/2033	348,995	0.02%
CVS Health Corp.	220,000	4.88%	20/7/2035	216,279	0.01%
CVS Health Corp.	1,375,000	4.78%	25/3/2038	1,299,807	0.06%
CVS Health Corp.	107,000	6.13%	15/9/2039	113,656	0.00%
CVS Health Corp.	335,000	4.13%	1/4/2040	288,141	0.01%
CVS Health Corp.	385,000	2.70%	21/8/2040	275,138	0.01%
CVS Health Corp.	275,000	5.30%	5/12/2043	266,430	0.01%
CVS Health Corp.	935,000	5.13%	20/7/2045	886,142	0.04%
CVS Health Corp.	2,230,000	5.05%	25/3/2048	2,092,504	0.09%
CVS Health Corp.	275,000	4.25%	1/4/2050	229,964	0.01%
CVS Health Corp.	385,000	5.63%	21/2/2053	390,752	0.02%
CVS Health Corp.	340,000	5.88%	1/6/2053	358,227	0.02%
CVS Health Corp.	275,000	6.00%	1/6/2063	292,894	0.01%
Daimler Truck Finance North America LLC	255,000	1.63%	13/12/2024	245,851	0.01%
Daimler Truck Finance North America LLC	210,000	5.20%	17/1/2025	209,908	0.01%
Daimler Truck Finance North America LLC	280,000	3.50%	7/4/2025	274,119	0.01%
Daimler Truck Finance North America LLC	261,000	5.15%	16/1/2026	261,786	0.01%
Daimler Truck Finance North America LLC	260,000	2.00%	14/12/2026	239,322	0.01%
Daimler Truck Finance North America LLC	150,000	5.13%	19/1/2028	150,970	0.01%
Daimler Truck Finance North America LLC	150,000	2.50%	14/12/2031	124,447	0.01%
Danaher Corp.	185,000	3.35%	15/9/2025	180,878	0.01%
Danaher Corp.	150,000	4.38%	15/9/2045	139,431	0.01%
Danaher Corp.	240,000	2.60%	1/10/2050	160,770	0.01%
Danaher Corp.	235,000	2.80%	10/12/2051	163,118	0.01%
Darden Restaurants, Inc.	165,000	3.85%	1/5/2027	159,670	0.01%
Darden Restaurants, Inc.	125,000	6.30%	10/10/2033	134,423	0.01%
Darden Restaurants, Inc.	135,000	4.55%	15/2/2048	114,633	0.00%
Dartmouth-Hitchcock Health	100,000	4.18%	1/8/2048	78,841	0.00%
Dayton Power & Light Co.	100,000	3.95%	15/6/2049	76,880	0.00%
DCP Midstream Operating LP	250,000	5.38%	15/7/2025	250,267	0.01%
DCP Midstream Operating LP	198,000	5.63%	15/7/2027	202,997	0.01%
DCP Midstream Operating LP	150,000	5.13%	15/5/2029	149,980	0.01%
DCP Midstream Operating LP	60,000	8.13%	16/8/2030	69,475	0.00%
DCP Midstream Operating LP	125,000	3.25%	15/2/2032	108,505	0.00%
DCP Midstream Operating LP	75,000	6.45%	3/11/2036	79,661	0.00%
DCP Midstream Operating LP	175,000	6.75%	15/9/2037	191,616	0.01%
DCP Midstream Operating LP	175,000	5.60%	1/4/2044	170,925	0.01%
Deere & Co.	110,000	2.75%	15/4/2025	107,288	0.00%
Deere & Co.	165,000	5.38%	16/10/2029	174,469	0.01%
Deere & Co.	220,000	3.10%	15/4/2030	204,128	0.01%
Deere & Co.	200,000	7.13%	3/3/2031	233,577	0.01%
Deere & Co.	425,000	3.90%	9/6/2042	382,588	0.02%
Deere & Co.	150,000	2.88%	7/9/2049	112,417	0.00%
Deere & Co.	255,000	3.75%	15/4/2050	223,473	0.01%
Dell International LLC/EMC Corp.	250,000	5.85%	15/7/2025	252,576	0.01%
Dell International LLC/EMC Corp.	908,000	6.02%	15/6/2026	929,199	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Dell International LLC/EMC Corp.	450,000	4.90%	1/10/2026	450,728	0.02%
Dell International LLC/EMC Corp.	145,000	6.10%	15/7/2027	150,949	0.01%
Dell International LLC/EMC Corp.	215,000	5.25%	1/2/2028	220,560	0.01%
Dell International LLC/EMC Corp.	440,000	5.30%	1/10/2029	453,313	0.02%
Dell International LLC/EMC Corp.	180,000	6.20%	15/7/2030	193,197	0.01%
Dell International LLC/EMC Corp.	210,000	5.75%	1/2/2033	221,068	0.01%
Dell International LLC/EMC Corp.	270,000	8.10%	15/7/2036	331,768	0.01%
Dell International LLC/EMC Corp.	255,000	3.38%	15/12/2041	193,099	0.01%
Dell International LLC/EMC Corp.	235,000	8.35%	15/7/2046	309,733	0.01%
Dell International LLC/EMC Corp.	290,000	3.45%	15/12/2051	210,079	0.01%
Dell, Inc.	160,000	7.10%	15/4/2028	172,510	0.01%
Dell, Inc.	140,000	6.50%	15/4/2038	149,723	0.01%
Delmarva Power & Light Co.	50,000	4.15%	15/5/2045	41,854	0.00%
Delta Air Lines 2020-1 Class AA Pass Through Trust	126,515	2.00%	10/6/2028	112,398	0.00%
Delta Air Lines, Inc.	400,000	7.00%	1/5/2025	407,171	0.02%
Delta Air Lines, Inc./SkyMiles IP Ltd.	233,158	4.50%	20/10/2025	229,874	0.01%
Delta Air Lines, Inc./SkyMiles IP Ltd.	860,000	4.75%	20/10/2028	845,485	0.04%
DENTSPLY SIRONA, Inc.	275,000	3.25%	1/6/2030	243,062	0.01%
Devon Energy Corp.	152,000	5.85%	15/12/2025	153,758	0.01%
Devon Energy Corp.	50,000	5.25%	15/10/2027	50,345	0.00%
Devon Energy Corp.	80,000	5.88%	15/6/2028	80,706	0.00%
Devon Energy Corp.	225,000	4.50%	15/1/2030	216,096	0.01%
Devon Energy Corp.	150,000	7.88%	30/9/2031	174,844	0.01%
Devon Energy Corp.	90,000	7.95%	15/4/2032	104,727	0.00%
Devon Energy Corp.	355,000	5.60%	15/7/2041	343,358	0.01%
Devon Energy Corp.	273,000	4.75%	15/5/2042	238,618	0.01%
Devon Energy Corp.	230,000	5.00%	15/6/2045	203,868	0.01%
DH Europe Finance II Sarl	275,000	2.60%	15/11/2029	248,816	0.01%
DH Europe Finance II Sarl	210,000	3.25%	15/11/2039	174,306	0.01%
DH Europe Finance II Sarl	250,000	3.40%	15/11/2049	197,856	0.01%
Diamondback Energy, Inc.	290,000	3.25%	1/12/2026	281,360	0.01%
Diamondback Energy, Inc.	300,000	3.50%	1/12/2029	278,761	0.01%
Diamondback Energy, Inc.	175,000	3.13%	24/3/2031	155,708	0.01%
Diamondback Energy, Inc.	295,000	6.25%	15/3/2033	315,822	0.01%
Diamondback Energy, Inc.	130,000	4.40%	24/3/2051	108,067	0.00%
Diamondback Energy, Inc.	210,000	4.25%	15/3/2052	169,486	0.01%
Diamondback Energy, Inc.	240,000	6.25%	15/3/2053	256,997	0.01%
Dick's Sporting Goods, Inc.	190,000	3.15%	15/1/2032	161,841	0.01%
Dick's Sporting Goods, Inc.	215,000	4.10%	15/1/2052	153,927	0.01%
Digital Realty Trust LP	235,000	3.70%	15/8/2027	226,807	0.01%
Digital Realty Trust LP	205,000	5.55%	15/1/2028	209,057	0.01%
Digital Realty Trust LP	200,000	4.45%	15/7/2028	195,796	0.01%
Digital Realty Trust LP	240,000	3.60%	1/7/2029	225,534	0.01%
Dignity Health	50,000	5.27%	1/11/2064	46,852	0.00%
Discover Bank	95,000	4.25%	13/3/2026	92,192	0.00%
Discover Bank	300,000	3.45%	27/7/2026	283,819	0.01%
Discover Bank	240,000	4.65%	13/9/2028	228,818	0.01%
Discover Bank	75,000	2.70%	6/2/2030	63,569	0.00%
Discover Financial Services	190,000	3.75%	4/3/2025	185,628	0.01%
Discover Financial Services	150,000	4.50%	30/1/2026	147,951	0.01%
Discover Financial Services	305,000	4.10%	9/2/2027	292,752	0.01%
Discover Financial Services	240,000	6.70%	29/11/2032	251,152	0.01%
Discover Financial Services	250,000	7.96%	2/11/2034	278,107	0.01%
Discovery Communications LLC	176,000	3.45%	15/3/2025	171,515	0.01%
Discovery Communications LLC	125,000	3.95%	15/6/2025	122,090	0.01%
Discovery Communications LLC	78,000	4.90%	11/3/2026	77,818	0.00%
Discovery Communications LLC	385,000	3.95%	20/3/2028	366,720	0.02%
Discovery Communications LLC	125,000	4.13%	15/5/2029	118,580	0.01%
Discovery Communications LLC	255,000	3.63%	15/5/2030	231,418	0.01%
Discovery Communications LLC	225,000	5.00%	20/9/2037	201,756	0.01%
Discovery Communications LLC	145,000	6.35%	1/6/2040	145,421	0.01%
Discovery Communications LLC	130,000	4.88%	1/4/2043	108,544	0.00%
Discovery Communications LLC	380,000	5.20%	20/9/2047	327,937	0.01%
Discovery Communications LLC	325,000	5.30%	15/5/2049	280,849	0.01%
Discovery Communications LLC	375,000	4.65%	15/5/2050	301,995	0.01%
Discovery Communications LLC	555,000	4.00%	15/9/2055	394,766	0.02%
Doctors Co. An Interinsurance Exchange	110,000	4.50%	18/1/2032	88,987	0.00%
Dollar General Corp.	155,000	4.15%	1/11/2025	152,510	0.01%
Dollar General Corp.	235,000	3.88%	15/4/2027	227,864	0.01%
Dollar General Corp.	205,000	4.63%	1/11/2027	203,724	0.01%
Dollar General Corp.	95,000	4.13%	1/5/2028	92,962	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Dollar General Corp.	225,000	5.20%	5/7/2028	228,163	0.01%
Dollar General Corp.	220,000	3.50%	3/4/2030	202,746	0.01%
Dollar General Corp.	150,000	5.00%	1/11/2032	149,722	0.01%
Dollar General Corp.	270,000	5.45%	5/7/2033	275,302	0.01%
Dollar General Corp.	125,000	4.13%	3/4/2050	99,123	0.00%
Dollar General Corp.	85,000	5.50%	1/11/2052	82,794	0.00%
Dollar Tree, Inc.	260,000	4.00%	15/5/2025	255,389	0.01%
Dollar Tree, Inc.	375,000	4.20%	15/5/2028	366,952	0.02%
Dollar Tree, Inc.	265,000	2.65%	1/12/2031	225,045	0.01%
Dollar Tree, Inc.	135,000	3.38%	1/12/2051	93,809	0.00%
Dominion Energy South Carolina, Inc.	165,000	2.30%	1/12/2031	138,158	0.01%
Dominion Energy South Carolina, Inc.	75,000	6.63%	1/2/2032	84,914	0.00%
Dominion Energy South Carolina, Inc.	140,000	5.30%	15/5/2033	145,017	0.01%
Dominion Energy South Carolina, Inc.	135,000	6.05%	15/1/2038	146,478	0.01%
Dominion Energy South Carolina, Inc.	125,000	5.45%	1/2/2041	127,069	0.01%
Dominion Energy South Carolina, Inc.	175,000	4.60%	15/6/2043	160,238	0.01%
Dominion Energy South Carolina, Inc.	125,000	6.25%	15/10/2053	143,908	0.01%
Dominion Energy South Carolina, Inc.	135,000	5.10%	1/6/2065	129,013	0.01%
Dominion Energy, Inc.	100,000	3.30%	15/3/2025	97,654	0.00%
Dominion Energy, Inc.	150,000	3.90%	1/10/2025	147,220	0.01%
Dominion Energy, Inc.	100,000	1.45%	15/4/2026	92,695	0.00%
Dominion Energy, Inc.	46,000	2.85%	15/8/2026	43,372	0.00%
Dominion Energy, Inc.	75,000	3.60%	15/3/2027	71,978	0.00%
Dominion Energy, Inc.	100,000	4.25%	1/6/2028	98,158	0.00%
Dominion Energy, Inc.	365,000	3.38%	1/4/2030	336,319	0.01%
Dominion Energy, Inc.	250,000	2.25%	15/8/2031	206,949	0.01%
Dominion Energy, Inc.	100,000	4.35%	15/8/2032	96,339	0.00%
Dominion Energy, Inc.	285,000	5.38%	15/11/2032	292,340	0.01%
Dominion Energy, Inc.	70,000	6.30%	15/3/2033	74,992	0.00%
Dominion Energy, Inc.	150,000	5.25%	1/8/2033	152,324	0.01%
Dominion Energy, Inc.	143,000	5.95%	15/6/2035	150,622	0.01%
Dominion Energy, Inc.	100,000	7.00%	15/6/2038	112,698	0.00%
Dominion Energy, Inc.	185,000	3.30%	15/4/2041	141,349	0.01%
Dominion Energy, Inc.	175,000	4.90%	1/8/2041	161,748	0.01%
Dominion Energy, Inc.	136,000	4.05%	15/9/2042	110,828	0.00%
Dominion Energy, Inc.	160,000	4.70%	1/12/2044	141,890	0.01%
Dominion Energy, Inc.	90,000	4.60%	15/3/2049	79,336	0.00%
Dominion Energy, Inc.	230,000	4.85%	15/8/2052	212,306	0.01%
Dover Corp.	135,000	3.15%	15/11/2025	130,632	0.01%
Dover Corp.	75,000	2.95%	4/11/2029	67,886	0.00%
Dover Corp.	125,000	5.38%	15/10/2035	130,271	0.01%
Dover Corp.	125,000	5.38%	1/3/2041	125,702	0.01%
Dow Chemical Co.	100,000	4.80%	30/11/2028	101,026	0.00%
Dow Chemical Co.	216,000	7.38%	1/11/2029	243,891	0.01%
Dow Chemical Co.	250,000	2.10%	15/11/2030	214,107	0.01%
Dow Chemical Co.	125,000	6.30%	15/3/2033	137,937	0.01%
Dow Chemical Co.	110,000	4.25%	1/10/2034	105,356	0.00%
Dow Chemical Co.	109,000	9.40%	15/5/2039	152,127	0.01%
Dow Chemical Co.	343,000	5.25%	15/11/2041	337,846	0.01%
Dow Chemical Co.	355,000	4.38%	15/11/2042	313,469	0.01%
Dow Chemical Co.	180,000	4.63%	1/10/2044	165,288	0.01%
Dow Chemical Co.	245,000	5.55%	30/11/2048	251,014	0.01%
Dow Chemical Co.	250,000	4.80%	15/5/2049	230,121	0.01%
Dow Chemical Co.	235,000	3.60%	15/11/2050	181,764	0.01%
Dow Chemical Co.	335,000	6.90%	15/5/2053	404,584	0.02%
DR Horton, Inc.	125,000	2.60%	15/10/2025	119,871	0.01%
DR Horton, Inc.	225,000	1.30%	15/10/2026	205,168	0.01%
DR Horton, Inc.	125,000	1.40%	15/10/2027	111,305	0.00%
Drawbridge Special Opportunities Fund LP/Drawbridge Special Opportunities Fin	128,000	3.88%	15/2/2026	117,472	0.01%
DT Midstream, Inc.	175,000	4.30%	15/4/2032	156,790	0.01%
DTE Electric Co.	150,000	1.90%	1/4/2028	134,945	0.01%
DTE Electric Co.	125,000	2.25%	1/3/2030	109,671	0.00%
DTE Electric Co.	130,000	2.63%	1/3/2031	114,126	0.00%
DTE Electric Co.	190,000	3.00%	1/3/2032	168,560	0.01%
DTE Electric Co.	225,000	5.20%	1/4/2033	233,982	0.01%
DTE Electric Co.	115,000	4.00%	1/4/2043	98,489	0.00%
DTE Electric Co.	115,000	4.30%	1/7/2044	102,767	0.00%
DTE Electric Co.	90,000	3.70%	15/3/2045	73,216	0.00%
DTE Electric Co.	175,000	3.75%	15/8/2047	140,099	0.01%
DTE Electric Co.	150,000	4.05%	15/5/2048	127,979	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
DTE Electric Co.	141,000	3.95%	1/3/2049	118,417	0.01%
DTE Electric Co.	160,000	2.95%	1/3/2050	112,274	0.00%
DTE Electric Co.	90,000	3.25%	1/4/2051	66,020	0.00%
DTE Electric Co.	75,000	3.65%	1/3/2052	59,248	0.00%
DTE Electric Co.	245,000	5.40%	1/4/2053	257,466	0.01%
DTE Energy Co.	366,000	1.05%	1/6/2025	344,948	0.01%
DTE Energy Co.	180,000	2.85%	1/10/2026	170,158	0.01%
DTE Energy Co.	115,000	4.88%	1/6/2028	115,980	0.01%
DTE Energy Co.	104,000	3.40%	15/6/2029	97,231	0.00%
DTE Energy Co.	125,000	2.95%	1/3/2030	110,742	0.00%
Duke Energy Carolinas LLC	150,000	2.95%	1/12/2026	144,869	0.01%
Duke Energy Carolinas LLC	400,000	3.95%	15/11/2028	393,701	0.02%
Duke Energy Carolinas LLC	75,000	6.00%	1/12/2028	79,192	0.00%
Duke Energy Carolinas LLC	75,000	2.45%	15/8/2029	66,935	0.00%
Duke Energy Carolinas LLC	350,000	2.45%	1/2/2030	310,933	0.01%
Duke Energy Carolinas LLC	100,000	2.55%	15/4/2031	86,935	0.00%
Duke Energy Carolinas LLC	100,000	2.85%	15/3/2032	87,383	0.00%
Duke Energy Carolinas LLC	60,000	6.45%	15/10/2032	66,199	0.00%
Duke Energy Carolinas LLC	285,000	4.95%	15/1/2033	290,504	0.01%
Duke Energy Carolinas LLC	190,000	6.10%	1/6/2037	204,291	0.01%
Duke Energy Carolinas LLC	120,000	6.00%	15/1/2038	129,295	0.01%
Duke Energy Carolinas LLC	185,000	6.05%	15/4/2038	200,995	0.01%
Duke Energy Carolinas LLC	275,000	5.30%	15/2/2040	278,144	0.01%
Duke Energy Carolinas LLC	150,000	4.25%	15/12/2041	132,833	0.01%
Duke Energy Carolinas LLC	145,000	4.00%	30/9/2042	123,962	0.01%
Duke Energy Carolinas LLC	100,000	3.75%	1/6/2045	80,125	0.00%
Duke Energy Carolinas LLC	120,000	3.88%	15/3/2046	97,460	0.00%
Duke Energy Carolinas LLC	175,000	3.70%	1/12/2047	137,712	0.01%
Duke Energy Carolinas LLC	170,000	3.95%	15/3/2048	140,638	0.01%
Duke Energy Carolinas LLC	245,000	3.20%	15/8/2049	178,596	0.01%
Duke Energy Carolinas LLC	165,000	3.45%	15/4/2051	124,893	0.01%
Duke Energy Carolinas LLC	160,000	3.55%	15/3/2052	122,655	0.01%
Duke Energy Carolinas LLC	240,000	5.35%	15/1/2053	246,300	0.01%
Duke Energy Carolinas LLC	140,000	5.40%	15/1/2054	144,643	0.01%
Duke Energy Corp.	95,000	0.90%	15/9/2025	88,591	0.00%
Duke Energy Corp.	95,000	5.00%	8/12/2025	95,327	0.00%
Duke Energy Corp.	430,000	2.65%	1/9/2026	408,041	0.02%
Duke Energy Corp.	150,000	3.15%	15/8/2027	141,886	0.01%
Duke Energy Corp.	140,000	5.00%	8/12/2027	141,631	0.01%
Duke Energy Corp.	265,000	4.30%	15/3/2028	261,176	0.01%
Duke Energy Corp.	60,000	3.40%	15/6/2029	56,375	0.00%
Duke Energy Corp.	235,000	2.45%	1/6/2030	205,333	0.01%
Duke Energy Corp.	210,000	2.55%	15/6/2031	179,208	0.01%
Duke Energy Corp.	275,000	4.50%	15/8/2032	266,563	0.01%
Duke Energy Corp.	175,000	5.75%	15/9/2033	185,369	0.01%
Duke Energy Corp.	190,000	3.30%	15/6/2041	145,719	0.01%
Duke Energy Corp.	185,000	4.80%	15/12/2045	169,387	0.01%
Duke Energy Corp.	405,000	3.75%	1/9/2046	313,565	0.01%
Duke Energy Corp.	160,000	3.95%	15/8/2047	126,830	0.01%
Duke Energy Corp.	190,000	4.20%	15/6/2049	155,976	0.01%
Duke Energy Corp.	248,000	3.50%	15/6/2051	182,504	0.01%
Duke Energy Corp.	350,000	5.00%	15/8/2052	327,290	0.01%
Duke Energy Corp.	300,000	6.10%	15/9/2053	326,183	0.01%
Duke Energy Corp.	172,000	3.25%	15/1/2082	134,636	0.01%
Duke Energy Florida LLC	125,000	3.20%	15/1/2027	120,830	0.01%
Duke Energy Florida LLC	84,000	3.80%	15/7/2028	81,538	0.00%
Duke Energy Florida LLC	200,000	2.50%	1/12/2029	178,422	0.01%
Duke Energy Florida LLC	160,000	1.75%	15/6/2030	133,649	0.01%
Duke Energy Florida LLC	200,000	2.40%	15/12/2031	169,059	0.01%
Duke Energy Florida LLC	130,000	5.88%	15/11/2033	140,200	0.01%
Duke Energy Florida LLC	155,000	6.35%	15/9/2037	172,243	0.01%
Duke Energy Florida LLC	255,000	6.40%	15/6/2038	285,536	0.01%
Duke Energy Florida LLC	90,000	5.65%	1/4/2040	93,536	0.00%
Duke Energy Florida LLC	65,000	3.85%	15/11/2042	53,663	0.00%
Duke Energy Florida LLC	125,000	3.40%	1/10/2046	93,879	0.00%
Duke Energy Florida LLC	165,000	4.20%	15/7/2048	143,039	0.01%
Duke Energy Florida LLC	190,000	3.00%	15/12/2051	130,030	0.01%
Duke Energy Florida LLC	180,000	5.95%	15/11/2052	197,811	0.01%
Duke Energy Florida LLC	230,000	6.20%	15/11/2053	263,203	0.01%
Duke Energy Indiana LLC	125,000	6.12%	15/10/2035	133,628	0.01%
Duke Energy Indiana LLC	185,000	6.35%	15/8/2038	205,800	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Duke Energy Indiana LLC	75,000	6.45%	1/4/2039	83,842	0.00%
Duke Energy Indiana LLC	90,000	4.90%	15/7/2043	86,584	0.00%
Duke Energy Indiana LLC	75,000	3.75%	15/5/2046	59,930	0.00%
Duke Energy Indiana LLC	90,000	3.25%	1/10/2049	65,475	0.00%
Duke Energy Indiana LLC	250,000	2.75%	1/4/2050	162,035	0.01%
Duke Energy Indiana LLC	100,000	5.40%	1/4/2053	101,947	0.00%
Duke Energy Ohio, Inc.	150,000	3.65%	1/2/2029	144,657	0.01%
Duke Energy Ohio, Inc.	110,000	2.13%	1/6/2030	93,528	0.00%
Duke Energy Ohio, Inc.	95,000	5.25%	1/4/2033	97,985	0.00%
Duke Energy Ohio, Inc.	75,000	3.70%	15/6/2046	59,204	0.00%
Duke Energy Ohio, Inc.	105,000	4.30%	1/2/2049	89,380	0.00%
Duke Energy Ohio, Inc.	120,000	5.65%	1/4/2053	126,378	0.01%
Duke Energy Progress LLC	155,000	3.25%	15/8/2025	151,430	0.01%
Duke Energy Progress LLC	175,000	3.70%	1/9/2028	169,667	0.01%
Duke Energy Progress LLC	190,000	3.45%	15/3/2029	181,208	0.01%
Duke Energy Progress LLC	210,000	2.00%	15/8/2031	173,623	0.01%
Duke Energy Progress LLC	125,000	3.40%	1/4/2032	113,201	0.00%
Duke Energy Progress LLC	110,000	5.25%	15/3/2033	113,683	0.00%
Duke Energy Progress LLC	75,000	6.30%	1/4/2038	82,868	0.00%
Duke Energy Progress LLC	100,000	4.10%	15/5/2042	86,511	0.00%
Duke Energy Progress LLC	101,000	4.10%	15/3/2043	86,005	0.00%
Duke Energy Progress LLC	100,000	4.38%	30/3/2044	88,795	0.00%
Duke Energy Progress LLC	175,000	4.15%	1/12/2044	149,433	0.01%
Duke Energy Progress LLC	310,000	4.20%	15/8/2045	265,463	0.01%
Duke Energy Progress LLC	203,000	3.70%	15/10/2046	159,033	0.01%
Duke Energy Progress LLC	135,000	3.60%	15/9/2047	104,048	0.00%
Duke Energy Progress LLC	140,000	2.50%	15/8/2050	88,169	0.00%
Duke Energy Progress LLC	175,000	2.90%	15/8/2051	118,253	0.01%
Duke Energy Progress LLC	140,000	4.00%	1/4/2052	116,066	0.01%
Duke Energy Progress LLC	110,000	5.35%	15/3/2053	111,691	0.00%
Duke University	200,000	2.68%	1/10/2044	149,366	0.01%
Duke University	240,000	2.83%	1/10/2055	164,655	0.01%
Duke University Health System, Inc.	205,000	3.92%	1/6/2047	174,664	0.01%
DuPont de Nemours, Inc.	380,000	4.49%	15/11/2025	377,618	0.02%
DuPont de Nemours, Inc.	610,000	4.73%	15/11/2028	619,686	0.03%
DuPont de Nemours, Inc.	450,000	5.32%	15/11/2038	461,975	0.02%
DuPont de Nemours, Inc.	795,000	5.42%	15/11/2048	830,297	0.04%
Duquesne Light Holdings, Inc.	125,000	3.62%	1/8/2027	116,589	0.01%
Duquesne Light Holdings, Inc.	135,000	2.53%	1/10/2030	112,363	0.00%
Duquesne Light Holdings, Inc.	100,000	2.78%	7/1/2032	79,834	0.00%
DXC Technology Co.	216,000	1.80%	15/9/2026	197,043	0.01%
DXC Technology Co.	175,000	2.38%	15/9/2028	153,207	0.01%
Eagle Materials, Inc.	230,000	2.50%	1/7/2031	195,162	0.01%
East Ohio Gas Co.	125,000	1.30%	15/6/2025	118,212	0.01%
East Ohio Gas Co.	180,000	2.00%	15/6/2030	149,370	0.01%
East Ohio Gas Co.	170,000	3.00%	15/6/2050	109,974	0.00%
Eastern Gas Transmission & Storage, Inc.	90,000	3.00%	15/11/2029	80,751	0.00%
Eastern Gas Transmission & Storage, Inc.	50,000	4.80%	1/11/2043	45,354	0.00%
Eastern Gas Transmission & Storage, Inc.	100,000	4.60%	15/12/2044	85,328	0.00%
Eastman Chemical Co.	273,000	3.80%	15/3/2025	268,334	0.01%
Eastman Chemical Co.	100,000	4.50%	1/12/2028	97,944	0.00%
Eastman Chemical Co.	90,000	5.75%	8/3/2033	93,466	0.00%
Eastman Chemical Co.	190,000	4.80%	1/9/2042	172,802	0.01%
Eastman Chemical Co.	235,000	4.65%	15/10/2044	207,217	0.01%
Eaton Corp.	140,000	3.10%	15/9/2027	134,032	0.01%
Eaton Corp.	153,000	4.35%	18/5/2028	153,397	0.01%
Eaton Corp.	175,000	4.00%	2/11/2032	169,491	0.01%
Eaton Corp.	345,000	4.15%	15/3/2033	337,627	0.01%
Eaton Corp.	264,000	4.15%	2/11/2042	242,844	0.01%
Eaton Corp.	75,000	3.92%	15/9/2047	65,189	0.00%
Eaton Corp.	220,000	4.70%	23/8/2052	216,751	0.01%
Eaton Vance Corp.	90,000	3.50%	6/4/2027	86,314	0.00%
eBay, Inc.	236,000	1.90%	11/3/2025	226,960	0.01%
eBay, Inc.	85,000	5.90%	22/11/2025	86,459	0.00%
eBay, Inc.	255,000	1.40%	10/5/2026	236,242	0.01%
eBay, Inc.	345,000	3.60%	5/6/2027	333,847	0.01%
eBay, Inc.	75,000	5.95%	22/11/2027	78,351	0.00%
eBay, Inc.	250,000	2.70%	11/3/2030	222,701	0.01%
eBay, Inc.	260,000	2.60%	10/5/2031	226,660	0.01%
eBay, Inc.	120,000	6.30%	22/11/2032	132,211	0.01%
eBay, Inc.	235,000	4.00%	15/7/2042	195,634	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
eBay, Inc.	175,000	3.65%	10/5/2051	133,774	0.01%
Ecolab, Inc.	240,000	2.70%	1/11/2026	229,844	0.01%
Ecolab, Inc.	170,000	1.65%	1/2/2027	156,326	0.01%
Ecolab, Inc.	145,000	3.25%	1/12/2027	139,231	0.01%
Ecolab, Inc.	195,000	5.25%	15/1/2028	201,537	0.01%
Ecolab, Inc.	250,000	4.80%	24/3/2030	256,903	0.01%
Ecolab, Inc.	225,000	1.30%	30/1/2031	183,940	0.01%
Ecolab, Inc.	150,000	2.13%	1/2/2032	127,860	0.01%
Ecolab, Inc.	131,000	5.50%	8/12/2041	137,562	0.01%
Ecolab, Inc.	100,000	3.95%	1/12/2047	87,428	0.00%
Ecolab, Inc.	75,000	2.13%	15/8/2050	46,290	0.00%
Ecolab, Inc.	265,000	2.70%	15/12/2051	181,071	0.01%
Ecolab, Inc.	155,000	2.75%	18/8/2055	104,670	0.00%
Edison International	80,000	4.95%	15/4/2025	79,455	0.00%
Edison International	75,000	4.70%	15/8/2025	74,103	0.00%
Edison International	140,000	5.75%	15/6/2027	143,119	0.01%
Edison International	100,000	4.13%	15/3/2028	96,605	0.00%
Edison International	130,000	5.25%	15/11/2028	130,887	0.01%
Edison International	179,000	6.95%	15/11/2029	194,577	0.01%
Edwards Lifesciences Corp.	125,000	4.30%	15/6/2028	123,197	0.01%
EIDP, Inc.	180,000	1.70%	15/7/2025	170,869	0.01%
EIDP, Inc.	200,000	4.50%	15/5/2026	199,421	0.01%
EIDP, Inc.	125,000	2.30%	15/7/2030	109,512	0.00%
EIDP, Inc.	125,000	4.80%	15/5/2033	126,555	0.01%
El Paso Electric Co.	100,000	6.00%	15/5/2035	101,534	0.00%
El Paso Electric Co.	51,000	5.00%	1/12/2044	42,932	0.00%
El Paso Natural Gas Co. LLC	100,000	3.50%	15/2/2032	86,072	0.00%
Electronic Arts, Inc.	174,000	4.80%	1/3/2026	174,303	0.01%
Electronic Arts, Inc.	160,000	1.85%	15/2/2031	133,568	0.01%
Electronic Arts, Inc.	290,000	2.95%	15/2/2051	204,918	0.01%
Elevance Health, Inc.	350,000	2.38%	15/1/2025	340,119	0.01%
Elevance Health, Inc.	170,000	5.35%	15/10/2025	171,250	0.01%
Elevance Health, Inc.	80,000	4.90%	8/2/2026	79,879	0.00%
Elevance Health, Inc.	200,000	1.50%	15/3/2026	186,590	0.01%
Elevance Health, Inc.	355,000	3.65%	1/12/2027	344,535	0.01%
Elevance Health, Inc.	280,000	4.10%	1/3/2028	275,987	0.01%
Elevance Health, Inc.	325,000	2.88%	15/9/2029	297,983	0.01%
Elevance Health, Inc.	475,000	2.25%	15/5/2030	411,933	0.02%
Elevance Health, Inc.	175,000	2.55%	15/3/2031	151,997	0.01%
Elevance Health, Inc.	90,000	4.10%	15/5/2032	85,905	0.00%
Elevance Health, Inc.	435,000	5.50%	15/10/2032	455,306	0.02%
Elevance Health, Inc.	295,000	4.75%	15/2/2033	295,277	0.01%
Elevance Health, Inc.	160,000	5.95%	15/12/2034	171,795	0.01%
Elevance Health, Inc.	100,000	5.85%	15/1/2036	106,941	0.00%
Elevance Health, Inc.	135,000	6.38%	15/6/2037	149,849	0.01%
Elevance Health, Inc.	170,000	4.63%	15/5/2042	158,670	0.01%
Elevance Health, Inc.	300,000	4.65%	15/1/2043	278,141	0.01%
Elevance Health, Inc.	125,000	5.10%	15/1/2044	122,604	0.01%
Elevance Health, Inc.	191,000	4.65%	15/8/2044	177,242	0.01%
Elevance Health, Inc.	375,000	4.38%	1/12/2047	335,340	0.01%
Elevance Health, Inc.	265,000	4.55%	1/3/2048	241,871	0.01%
Elevance Health, Inc.	270,000	3.70%	15/9/2049	214,475	0.01%
Elevance Health, Inc.	330,000	3.13%	15/5/2050	238,628	0.01%
Elevance Health, Inc.	325,000	3.60%	15/3/2051	255,277	0.01%
Elevance Health, Inc.	125,000	4.55%	15/5/2052	114,283	0.00%
Elevance Health, Inc.	245,000	6.10%	15/10/2052	278,592	0.01%
Elevance Health, Inc.	280,000	5.13%	15/2/2053	280,886	0.01%
Eli Lilly & Co.	200,000	5.00%	27/2/2026	200,092	0.01%
Eli Lilly & Co.	850,000	5.50%	15/3/2027	883,373	0.04%
Eli Lilly & Co.	250,000	3.10%	15/5/2027	241,127	0.01%
Eli Lilly & Co.	561,000	3.38%	15/3/2029	539,635	0.02%
Eli Lilly & Co.	255,000	4.70%	27/2/2033	261,696	0.01%
Eli Lilly & Co.	125,000	5.55%	15/3/2037	136,481	0.01%
Eli Lilly & Co.	100,000	3.70%	1/3/2045	87,194	0.00%
Eli Lilly & Co.	75,000	3.95%	15/5/2047	67,748	0.00%
Eli Lilly & Co.	200,000	3.95%	15/3/2049	178,032	0.01%
Eli Lilly & Co.	335,000	2.25%	15/5/2050	217,099	0.01%
Eli Lilly & Co.	355,000	4.88%	27/2/2053	368,337	0.02%
Eli Lilly & Co.	125,000	4.15%	15/3/2059	114,680	0.00%
Eli Lilly & Co.	265,000	2.50%	15/9/2060	167,027	0.01%
Eli Lilly & Co.	255,000	4.95%	27/2/2063	264,789	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Emerson Electric Co.	123,000	1.80%	15/10/2027	112,292	0.00%
Emerson Electric Co.	345,000	2.00%	21/12/2028	309,378	0.01%
Emerson Electric Co.	139,000	1.95%	15/10/2030	119,800	0.01%
Emerson Electric Co.	600,000	2.20%	21/12/2031	512,823	0.02%
Emerson Electric Co.	90,000	5.25%	15/11/2039	94,041	0.00%
Emerson Electric Co.	125,000	2.75%	15/10/2050	85,668	0.00%
Emerson Electric Co.	325,000	2.80%	21/12/2051	223,847	0.01%
Emory University	50,000	2.14%	1/9/2030	43,126	0.00%
Emory University	90,000	2.97%	1/9/2050	64,429	0.00%
Enact Holdings, Inc.	175,000	6.50%	15/8/2025	174,564	0.01%
Enbridge Energy Partners LP	200,000	5.88%	15/10/2025	202,178	0.01%
Enbridge Energy Partners LP	75,000	7.50%	15/4/2038	87,592	0.00%
Enbridge Energy Partners LP	135,000	5.50%	15/9/2040	132,922	0.01%
Enbridge Energy Partners LP	120,000	7.38%	15/10/2045	141,712	0.01%
Enbridge, Inc.	250,000	2.50%	1/8/2033	204,651	0.01%
Enel Finance America LLC	316,000	7.10%	14/10/2027	337,288	0.01%
Energy Transfer LP	252,000	4.05%	15/3/2025	248,051	0.01%
Energy Transfer LP	230,000	2.90%	15/5/2025	223,045	0.01%
Energy Transfer LP	95,000	5.95%	1/12/2025	96,079	0.00%
Energy Transfer LP	175,000	4.75%	15/1/2026	173,800	0.01%
Energy Transfer LP	140,000	3.90%	15/7/2026	136,096	0.01%
Energy Transfer LP	275,000	6.05%	1/12/2026	282,725	0.01%
Energy Transfer LP	165,000	4.40%	15/3/2027	161,443	0.01%
Energy Transfer LP	123,000	4.20%	15/4/2027	119,554	0.01%
Energy Transfer LP	150,000	5.63%	1/5/2027	149,735	0.01%
Energy Transfer LP	200,000	5.50%	1/6/2027	202,658	0.01%
Energy Transfer LP	160,000	4.00%	1/10/2027	154,233	0.01%
Energy Transfer LP	190,000	5.55%	15/2/2028	194,235	0.01%
Energy Transfer LP	385,000	4.95%	15/5/2028	383,507	0.02%
Energy Transfer LP	222,000	4.95%	15/6/2028	221,479	0.01%
Energy Transfer LP	150,000	6.10%	1/12/2028	157,918	0.01%
Energy Transfer LP	400,000	5.25%	15/4/2029	403,153	0.02%
Energy Transfer LP	135,000	4.15%	15/9/2029	128,712	0.01%
Energy Transfer LP	425,000	3.75%	15/5/2030	394,470	0.02%
Energy Transfer LP	315,000	6.40%	1/12/2030	336,971	0.01%
Energy Transfer LP	395,000	5.75%	15/2/2033	408,179	0.02%
Energy Transfer LP	415,000	6.55%	1/12/2033	450,745	0.02%
Energy Transfer LP	125,000	4.90%	15/3/2035	119,041	0.01%
Energy Transfer LP	160,000	6.63%	15/10/2036	172,196	0.01%
Energy Transfer LP	175,000	5.80%	15/6/2038	175,811	0.01%
Energy Transfer LP	200,000	7.50%	1/7/2038	231,677	0.01%
Energy Transfer LP	195,000	6.05%	1/6/2041	196,541	0.01%
Energy Transfer LP	240,000	6.50%	1/2/2042	253,907	0.01%
Energy Transfer LP	85,000	6.10%	15/2/2042	85,143	0.00%
Energy Transfer LP	125,000	4.95%	15/1/2043	109,268	0.00%
Energy Transfer LP	135,000	5.15%	1/2/2043	120,236	0.01%
Energy Transfer LP	145,000	5.95%	1/10/2043	143,598	0.01%
Energy Transfer LP	190,000	5.30%	1/4/2044	175,151	0.01%
Energy Transfer LP	130,000	5.00%	15/5/2044	114,246	0.00%
Energy Transfer LP	280,000	5.15%	15/3/2045	257,021	0.01%
Energy Transfer LP	250,000	5.35%	15/5/2045	232,229	0.01%
Energy Transfer LP	335,000	6.13%	15/12/2045	338,887	0.01%
Energy Transfer LP	330,000	5.30%	15/4/2047	303,878	0.01%
Energy Transfer LP	450,000	5.40%	1/10/2047	419,943	0.02%
Energy Transfer LP	235,000	6.00%	15/6/2048	237,469	0.01%
Energy Transfer LP	465,000	6.25%	15/4/2049	482,315	0.02%
Energy Transfer LP	540,000	5.00%	15/5/2050	482,717	0.02%
Enstar Finance LLC	40,000	5.75%	1/9/2040	37,790	0.00%
Enstar Finance LLC	195,000	5.50%	15/1/2042	165,676	0.01%
Enstar Group Ltd.	120,000	4.95%	1/6/2029	117,108	0.01%
Enstar Group Ltd.	115,000	3.10%	1/9/2031	93,874	0.00%
Entegris Escrow Corp.	375,000	4.75%	15/4/2029	361,180	0.02%
Entergy Arkansas LLC	180,000	3.50%	1/4/2026	175,088	0.01%
Entergy Arkansas LLC	175,000	4.00%	1/6/2028	170,135	0.01%
Entergy Arkansas LLC	75,000	5.15%	15/1/2033	76,492	0.00%
Entergy Arkansas LLC	70,000	5.30%	15/9/2033	71,863	0.00%
Entergy Arkansas LLC	125,000	4.20%	1/4/2049	107,203	0.00%
Entergy Arkansas LLC	154,000	2.65%	15/6/2051	97,039	0.00%
Entergy Arkansas LLC	100,000	3.35%	15/6/2052	72,430	0.00%
Entergy Corp.	108,000	0.90%	15/9/2025	100,559	0.00%
Entergy Corp.	210,000	2.95%	1/9/2026	199,552	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Entergy Corp.	175,000	1.90%	15/6/2028	154,997	0.01%
Entergy Corp.	85,000	2.80%	15/6/2030	74,965	0.00%
Entergy Corp.	175,000	2.40%	15/6/2031	146,451	0.01%
Entergy Corp.	200,000	3.75%	15/6/2050	150,984	0.01%
Entergy Louisiana LLC	127,000	3.12%	1/9/2027	119,951	0.01%
Entergy Louisiana LLC	241,000	3.25%	1/4/2028	226,436	0.01%
Entergy Louisiana LLC	100,000	1.60%	15/12/2030	80,138	0.00%
Entergy Louisiana LLC	228,000	3.05%	1/6/2031	201,415	0.01%
Entergy Louisiana LLC	113,000	2.35%	15/6/2032	93,889	0.00%
Entergy Louisiana LLC	190,000	4.00%	15/3/2033	177,301	0.01%
Entergy Louisiana LLC	125,000	3.10%	15/6/2041	94,547	0.00%
Entergy Louisiana LLC	160,000	4.95%	15/1/2045	148,009	0.01%
Entergy Louisiana LLC	280,000	4.20%	1/9/2048	234,015	0.01%
Entergy Louisiana LLC	156,000	4.20%	1/4/2050	132,587	0.01%
Entergy Louisiana LLC	155,000	2.90%	15/3/2051	103,451	0.00%
Entergy Louisiana LLC	160,000	4.75%	15/9/2052	147,182	0.01%
Entergy Mississippi LLC	175,000	2.85%	1/6/2028	161,856	0.01%
Entergy Mississippi LLC	95,000	5.00%	1/9/2033	95,613	0.00%
Entergy Mississippi LLC	150,000	3.85%	1/6/2049	120,369	0.01%
Entergy Mississippi LLC	65,000	3.50%	1/6/2051	48,445	0.00%
Entergy Texas, Inc.	50,000	4.00%	30/3/2029	48,535	0.00%
Entergy Texas, Inc.	200,000	1.75%	15/3/2031	163,475	0.01%
Entergy Texas, Inc.	89,000	4.50%	30/3/2039	81,571	0.00%
Entergy Texas, Inc.	145,000	3.55%	30/9/2049	109,831	0.00%
Entergy Texas, Inc.	125,000	5.00%	15/9/2052	119,257	0.01%
Entergy Texas, Inc.	140,000	5.80%	1/9/2053	150,545	0.01%
Enterprise Products Operating LLC	225,000	3.75%	15/2/2025	222,036	0.01%
Enterprise Products Operating LLC	170,000	5.05%	10/1/2026	171,652	0.01%
Enterprise Products Operating LLC	210,000	3.70%	15/2/2026	207,009	0.01%
Enterprise Products Operating LLC	165,000	3.95%	15/2/2027	162,467	0.01%
Enterprise Products Operating LLC	335,000	4.15%	16/10/2028	331,281	0.01%
Enterprise Products Operating LLC	280,000	3.13%	31/7/2029	261,867	0.01%
Enterprise Products Operating LLC	375,000	2.80%	31/1/2030	339,512	0.01%
Enterprise Products Operating LLC	360,000	5.35%	31/1/2033	377,461	0.02%
Enterprise Products Operating LLC	153,000	6.88%	1/3/2033	176,030	0.01%
Enterprise Products Operating LLC	180,000	6.65%	15/10/2034	206,085	0.01%
Enterprise Products Operating LLC	175,000	7.55%	15/4/2038	214,461	0.01%
Enterprise Products Operating LLC	165,000	6.13%	15/10/2039	180,477	0.01%
Enterprise Products Operating LLC	156,000	6.45%	1/9/2040	176,630	0.01%
Enterprise Products Operating LLC	190,000	5.95%	1/2/2041	204,346	0.01%
Enterprise Products Operating LLC	230,000	5.70%	15/2/2042	242,366	0.01%
Enterprise Products Operating LLC	165,000	4.85%	15/8/2042	158,347	0.01%
Enterprise Products Operating LLC	365,000	4.45%	15/2/2043	333,841	0.01%
Enterprise Products Operating LLC	330,000	4.85%	15/3/2044	317,521	0.01%
Enterprise Products Operating LLC	430,000	5.10%	15/2/2045	423,557	0.02%
Enterprise Products Operating LLC	302,000	4.90%	15/5/2046	288,617	0.01%
Enterprise Products Operating LLC	370,000	4.25%	15/2/2048	325,514	0.01%
Enterprise Products Operating LLC	350,000	4.80%	1/2/2049	332,037	0.01%
Enterprise Products Operating LLC	250,000	4.20%	31/1/2050	217,574	0.01%
Enterprise Products Operating LLC	275,000	3.70%	31/1/2051	219,487	0.01%
Enterprise Products Operating LLC	265,000	3.20%	15/2/2052	193,557	0.01%
Enterprise Products Operating LLC	335,000	3.30%	15/2/2053	248,680	0.01%
Enterprise Products Operating LLC	90,000	4.95%	15/10/2054	87,028	0.00%
Enterprise Products Operating LLC	250,000	3.95%	31/1/2060	203,421	0.01%
Enterprise Products Operating LLC	205,000	5.25%	16/8/2077	196,878	0.01%
Enterprise Products Operating LLC	160,000	5.38%	15/2/2078	143,460	0.01%
EOG Resources, Inc.	185,000	3.15%	1/4/2025	181,315	0.01%
EOG Resources, Inc.	200,000	4.15%	15/1/2026	198,145	0.01%
EOG Resources, Inc.	305,000	4.38%	15/4/2030	304,116	0.01%
EOG Resources, Inc.	175,000	3.90%	1/4/2035	161,074	0.01%
EOG Resources, Inc.	226,000	4.95%	15/4/2050	222,724	0.01%
EPR Properties	150,000	4.75%	15/12/2026	143,805	0.01%
EPR Properties	180,000	4.95%	15/4/2028	171,253	0.01%
EPR Properties	155,000	3.75%	15/8/2029	136,343	0.01%
EPR Properties	130,000	3.60%	15/11/2031	107,885	0.00%
EQT Corp.	114,000	6.13%	1/2/2025	114,385	0.00%
EQT Corp.	75,000	3.13%	15/5/2026	71,169	0.00%
EQT Corp.	250,000	3.90%	1/10/2027	239,346	0.01%
EQT Corp.	137,000	5.70%	1/4/2028	139,241	0.01%
EQT Corp.	150,000	5.00%	15/1/2029	148,929	0.01%
EQT Corp.	220,000	7.00%	1/2/2030	236,063	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
EQT Corp.	150,000	3.63%	15/5/2031	133,923	0.01%
Equifax, Inc.	246,000	2.60%	1/12/2024	239,473	0.01%
Equifax, Inc.	129,000	2.60%	15/12/2025	123,067	0.01%
Equifax, Inc.	265,000	5.10%	15/12/2027	267,839	0.01%
Equifax, Inc.	215,000	5.10%	1/6/2028	216,916	0.01%
Equifax, Inc.	140,000	3.10%	15/5/2030	125,595	0.01%
Equifax, Inc.	390,000	2.35%	15/9/2031	324,129	0.01%
Equinix, Inc.	290,000	1.25%	15/7/2025	273,077	0.01%
Equinix, Inc.	195,000	1.00%	15/9/2025	182,069	0.01%
Equinix, Inc.	273,000	1.45%	15/5/2026	252,248	0.01%
Equinix, Inc.	175,000	2.90%	18/11/2026	166,487	0.01%
Equinix, Inc.	90,000	1.80%	15/7/2027	81,597	0.00%
Equinix, Inc.	150,000	1.55%	15/3/2028	131,829	0.01%
Equinix, Inc.	145,000	2.00%	15/5/2028	129,575	0.01%
Equinix, Inc.	325,000	3.20%	18/11/2029	298,923	0.01%
Equinix, Inc.	210,000	2.15%	15/7/2030	178,360	0.01%
Equinix, Inc.	255,000	2.50%	15/5/2031	216,855	0.01%
Equinix, Inc.	300,000	3.90%	15/4/2032	278,629	0.01%
Equinix, Inc.	271,000	3.00%	15/7/2050	184,834	0.01%
Equinix, Inc.	135,000	2.95%	15/9/2051	90,253	0.00%
Equinix, Inc.	70,000	3.40%	15/2/2052	51,289	0.00%
Equitable Financial Life Global Funding	250,000	1.40%	7/7/2025	235,511	0.01%
Equitable Financial Life Global Funding	179,000	1.00%	9/1/2026	164,024	0.01%
Equitable Financial Life Global Funding	210,000	1.30%	12/7/2026	189,416	0.01%
Equitable Financial Life Global Funding	135,000	1.40%	27/8/2027	117,783	0.01%
Equitable Financial Life Global Funding	253,000	1.80%	8/3/2028	221,888	0.01%
Equitable Financial Life Global Funding	45,000	1.75%	15/11/2030	36,298	0.00%
Equitable Holdings, Inc.	120,000	7.00%	1/4/2028	127,987	0.01%
Equitable Holdings, Inc.	495,000	4.35%	20/4/2028	478,604	0.02%
Equitable Holdings, Inc.	55,000	5.59%	11/1/2033	56,598	0.00%
Equitable Holdings, Inc.	485,000	5.00%	20/4/2048	451,840	0.02%
ERAC USA Finance LLC	375,000	3.80%	1/11/2025	365,961	0.02%
ERAC USA Finance LLC	175,000	3.30%	1/12/2026	167,822	0.01%
ERAC USA Finance LLC	295,000	4.60%	1/5/2028	293,623	0.01%
ERAC USA Finance LLC	245,000	4.90%	1/5/2033	244,757	0.01%
ERAC USA Finance LLC	250,000	6.70%	1/6/2034	281,294	0.01%
ERAC USA Finance LLC	360,000	7.00%	15/10/2037	419,898	0.02%
ERAC USA Finance LLC	88,000	5.63%	15/3/2042	91,428	0.00%
ERAC USA Finance LLC	200,000	4.50%	15/2/2045	181,495	0.01%
ERAC USA Finance LLC	75,000	4.20%	1/11/2046	65,776	0.00%
ERAC USA Finance LLC	255,000	5.40%	1/5/2053	268,142	0.01%
ERP Operating LP	50,000	2.85%	1/11/2026	47,501	0.00%
ERP Operating LP	155,000	3.50%	1/3/2028	148,182	0.01%
ERP Operating LP	190,000	4.15%	1/12/2028	186,680	0.01%
ERP Operating LP	215,000	3.00%	1/7/2029	198,562	0.01%
ERP Operating LP	250,000	2.50%	15/2/2030	221,224	0.01%
ERP Operating LP	150,000	1.85%	1/8/2031	123,275	0.01%
ERP Operating LP	175,000	4.50%	1/7/2044	155,270	0.01%
ERP Operating LP	115,000	4.50%	1/6/2045	98,461	0.00%
ERP Operating LP	46,000	4.00%	1/8/2047	37,011	0.00%
Essential Properties LP	125,000	2.95%	15/7/2031	98,131	0.00%
Essential Utilities, Inc.	200,000	3.57%	1/5/2029	186,873	0.01%
Essential Utilities, Inc.	236,000	2.70%	15/4/2030	206,636	0.01%
Essential Utilities, Inc.	115,000	2.40%	1/5/2031	96,116	0.00%
Essential Utilities, Inc.	140,000	4.28%	1/5/2049	116,714	0.01%
Essential Utilities, Inc.	125,000	3.35%	15/4/2050	89,019	0.00%
Essential Utilities, Inc.	95,000	5.30%	1/5/2052	91,133	0.00%
Essex Portfolio LP	210,000	3.50%	1/4/2025	205,570	0.01%
Essex Portfolio LP	95,000	3.38%	15/4/2026	91,640	0.00%
Essex Portfolio LP	150,000	3.63%	1/5/2027	143,104	0.01%
Essex Portfolio LP	100,000	1.70%	1/3/2028	87,640	0.00%
Essex Portfolio LP	200,000	4.00%	1/3/2029	190,776	0.01%
Essex Portfolio LP	175,000	3.00%	15/1/2030	155,945	0.01%
Essex Portfolio LP	100,000	1.65%	15/1/2031	79,467	0.00%
Essex Portfolio LP	50,000	2.55%	15/6/2031	41,975	0.00%
Essex Portfolio LP	135,000	2.65%	15/3/2032	112,965	0.00%
Essex Portfolio LP	70,000	4.50%	15/3/2048	60,069	0.00%
Essex Portfolio LP	50,000	2.65%	1/9/2050	30,349	0.00%
Estee Lauder Cos, Inc.	195,000	2.00%	1/12/2024	189,431	0.01%
Estee Lauder Cos, Inc.	175,000	3.15%	15/3/2027	167,680	0.01%
Estee Lauder Cos, Inc.	125,000	4.38%	15/5/2028	124,913	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Estee Lauder Cos, Inc.	185,000	2.38%	1/12/2029	164,757	0.01%
Estee Lauder Cos, Inc.	164,000	2.60%	15/4/2030	145,312	0.01%
Estee Lauder Cos, Inc.	150,000	1.95%	15/3/2031	125,631	0.01%
Estee Lauder Cos, Inc.	117,000	4.65%	15/5/2033	117,695	0.01%
Estee Lauder Cos, Inc.	55,000	6.00%	15/5/2037	60,579	0.00%
Estee Lauder Cos, Inc.	181,000	4.38%	15/6/2045	163,994	0.01%
Estee Lauder Cos, Inc.	190,000	4.15%	15/3/2047	164,302	0.01%
Estee Lauder Cos, Inc.	200,000	3.13%	1/12/2049	145,780	0.01%
Estee Lauder Cos, Inc.	200,000	5.15%	15/5/2053	204,086	0.01%
Everest Reinsurance Holdings, Inc.	80,000	4.87%	1/6/2044	73,385	0.00%
Everest Reinsurance Holdings, Inc.	305,000	3.50%	15/10/2050	224,983	0.01%
Everest Reinsurance Holdings, Inc.	275,000	3.13%	15/10/2052	188,605	0.01%
Evergy Kansas Central, Inc.	110,000	3.10%	1/4/2027	104,763	0.00%
Evergy Kansas Central, Inc.	100,000	5.90%	15/11/2033	107,025	0.00%
Evergy Kansas Central, Inc.	160,000	4.13%	1/3/2042	137,828	0.01%
Evergy Kansas Central, Inc.	100,000	4.10%	1/4/2043	84,336	0.00%
Evergy Kansas Central, Inc.	134,000	4.25%	1/12/2045	113,532	0.00%
Evergy Kansas Central, Inc.	115,000	3.25%	1/9/2049	81,384	0.00%
Evergy Kansas Central, Inc.	82,000	3.45%	15/4/2050	60,152	0.00%
Evergy Kansas Central, Inc.	50,000	5.70%	15/3/2053	52,240	0.00%
Evergy Metro, Inc.	105,000	2.25%	1/6/2030	89,470	0.00%
Evergy Metro, Inc.	110,000	4.95%	15/4/2033	109,837	0.00%
Evergy Metro, Inc.	114,000	5.30%	1/10/2041	112,864	0.00%
Evergy Metro, Inc.	130,000	4.20%	15/6/2047	110,005	0.00%
Evergy Metro, Inc.	80,000	4.20%	15/3/2048	67,466	0.00%
Evergy Metro, Inc.	95,000	4.13%	1/4/2049	78,176	0.00%
Evergy Missouri West, Inc.	83,000	5.15%	15/12/2027	83,564	0.00%
Evergy, Inc.	200,000	2.90%	15/9/2029	181,004	0.01%
Eversource Energy	69,000	3.15%	15/1/2025	67,300	0.00%
Eversource Energy	75,000	0.80%	15/8/2025	69,899	0.00%
Eversource Energy	180,000	4.75%	15/5/2026	179,087	0.01%
Eversource Energy	100,000	1.40%	15/8/2026	91,216	0.00%
Eversource Energy	240,000	2.90%	1/3/2027	227,200	0.01%
Eversource Energy	205,000	4.60%	1/7/2027	203,445	0.01%
Eversource Energy	80,000	3.30%	15/1/2028	75,739	0.00%
Eversource Energy	260,000	5.45%	1/3/2028	267,451	0.01%
Eversource Energy	200,000	5.95%	1/2/2029	209,692	0.01%
Eversource Energy	130,000	4.25%	1/4/2029	126,316	0.01%
Eversource Energy	200,000	1.65%	15/8/2030	162,827	0.01%
Eversource Energy	110,000	2.55%	15/3/2031	93,027	0.00%
Eversource Energy	192,000	3.38%	1/3/2032	170,173	0.01%
Eversource Energy	190,000	5.13%	15/5/2033	191,026	0.01%
Eversource Energy	210,000	3.45%	15/1/2050	151,823	0.01%
Exelon Corp.	265,000	3.95%	15/6/2025	260,553	0.01%
Exelon Corp.	180,000	3.40%	15/4/2026	174,348	0.01%
Exelon Corp.	95,000	2.75%	15/3/2027	89,462	0.00%
Exelon Corp.	205,000	5.15%	15/3/2028	208,066	0.01%
Exelon Corp.	340,000	4.05%	15/4/2030	324,890	0.01%
Exelon Corp.	170,000	3.35%	15/3/2032	152,097	0.01%
Exelon Corp.	275,000	5.30%	15/3/2033	280,903	0.01%
Exelon Corp.	175,000	5.63%	15/6/2035	180,324	0.01%
Exelon Corp.	160,000	4.95%	15/6/2035	153,640	0.01%
Exelon Corp.	230,000	5.10%	15/6/2045	217,418	0.01%
Exelon Corp.	230,000	4.45%	15/4/2046	200,004	0.01%
Exelon Corp.	195,000	4.70%	15/4/2050	176,194	0.01%
Exelon Corp.	170,000	4.10%	15/3/2052	138,130	0.01%
Exelon Corp.	178,000	5.60%	15/3/2053	181,114	0.01%
Expedia Group, Inc.	329,000	6.25%	1/5/2025	331,763	0.01%
Expedia Group, Inc.	163,000	5.00%	15/2/2026	163,040	0.01%
Expedia Group, Inc.	275,000	4.63%	1/8/2027	274,252	0.01%
Expedia Group, Inc.	320,000	3.80%	15/2/2028	308,135	0.01%
Expedia Group, Inc.	350,000	3.25%	15/2/2030	320,970	0.01%
Expedia Group, Inc.	134,000	2.95%	15/3/2031	118,331	0.01%
Extra Space Storage LP	110,000	3.50%	1/7/2026	105,870	0.00%
Extra Space Storage LP	75,000	3.88%	15/12/2027	71,868	0.00%
Extra Space Storage LP	170,000	5.70%	1/4/2028	174,307	0.01%
Extra Space Storage LP	75,000	3.90%	1/4/2029	71,136	0.00%
Extra Space Storage LP	75,000	4.00%	15/6/2029	71,541	0.00%
Extra Space Storage LP	135,000	5.50%	1/7/2030	138,084	0.01%
Extra Space Storage LP	250,000	2.20%	15/10/2030	208,055	0.01%
Extra Space Storage LP	175,000	5.90%	15/1/2031	182,884	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Extra Space Storage LP	160,000	2.55%	1/6/2031	132,503	0.01%
Extra Space Storage LP	180,000	2.40%	15/10/2031	148,381	0.01%
Extra Space Storage LP	170,000	2.35%	15/3/2032	138,616	0.01%
Exxon Mobil Corp.	350,000	2.71%	6/3/2025	342,030	0.01%
Exxon Mobil Corp.	745,000	2.99%	19/3/2025	729,889	0.03%
Exxon Mobil Corp.	585,000	3.04%	1/3/2026	568,178	0.02%
Exxon Mobil Corp.	220,000	2.28%	16/8/2026	209,422	0.01%
Exxon Mobil Corp.	250,000	3.29%	19/3/2027	242,620	0.01%
Exxon Mobil Corp.	350,000	2.44%	16/8/2029	318,442	0.01%
Exxon Mobil Corp.	612,000	3.48%	19/3/2030	582,033	0.03%
Exxon Mobil Corp.	710,000	2.61%	15/10/2030	634,220	0.03%
Exxon Mobil Corp.	265,000	3.00%	16/8/2039	212,905	0.01%
Exxon Mobil Corp.	694,000	4.23%	19/3/2040	644,539	0.03%
Exxon Mobil Corp.	330,000	3.57%	6/3/2045	271,497	0.01%
Exxon Mobil Corp.	700,000	4.11%	1/3/2046	624,322	0.03%
Exxon Mobil Corp.	445,000	3.10%	16/8/2049	330,451	0.01%
Exxon Mobil Corp.	730,000	4.33%	19/3/2050	666,324	0.03%
Exxon Mobil Corp.	620,000	3.45%	15/4/2051	487,971	0.02%
F&G Annuities & Life, Inc.	175,000	7.40%	13/1/2028	180,497	0.01%
F&G Global Funding	280,000	1.75%	30/6/2026	253,159	0.01%
F&G Global Funding	313,000	2.30%	11/4/2027	281,883	0.01%
F&G Global Funding	100,000	2.00%	20/9/2028	84,985	0.00%
FactSet Research Systems, Inc.	155,000	2.90%	1/3/2027	145,942	0.01%
FactSet Research Systems, Inc.	75,000	3.45%	1/3/2032	67,371	0.00%
Farmers Exchange Capital II	255,000	6.15%	1/11/2053	238,987	0.01%
Farmers Exchange Capital III	215,000	5.45%	15/10/2054	183,251	0.01%
Farmers Insurance Exchange	170,000	4.75%	1/11/2057	130,335	0.01%
Federal Realty OP LP	105,000	1.25%	15/2/2026	96,907	0.00%
Federal Realty OP LP	175,000	3.25%	15/7/2027	163,711	0.01%
Federal Realty OP LP	120,000	5.38%	1/5/2028	121,212	0.01%
Federal Realty OP LP	110,000	3.20%	15/6/2029	99,997	0.00%
Federal Realty OP LP	75,000	3.50%	1/6/2030	68,089	0.00%
Federal Realty OP LP	125,000	4.50%	1/12/2044	104,573	0.00%
FedEx Corp.	270,000	3.25%	1/4/2026	261,177	0.01%
FedEx Corp.	85,000	3.40%	15/2/2028	81,546	0.00%
FedEx Corp.	50,000	4.20%	17/10/2028	49,176	0.00%
FedEx Corp.	199,000	3.10%	5/8/2029	184,341	0.01%
FedEx Corp.	245,000	4.25%	15/5/2030	239,943	0.01%
FedEx Corp.	302,000	2.40%	15/5/2031	259,629	0.01%
FedEx Corp.	125,000	4.90%	15/1/2034	126,845	0.01%
FedEx Corp.	150,000	3.90%	1/2/2035	137,223	0.01%
FedEx Corp.	225,000	3.25%	15/5/2041	174,158	0.01%
FedEx Corp.	122,000	3.88%	1/8/2042	101,567	0.00%
FedEx Corp.	115,000	4.10%	15/4/2043	97,705	0.00%
FedEx Corp.	197,000	5.10%	15/1/2044	190,321	0.01%
FedEx Corp.	175,000	4.10%	1/2/2045	147,606	0.01%
FedEx Corp.	350,000	4.75%	15/11/2045	322,564	0.01%
FedEx Corp.	330,000	4.55%	1/4/2046	295,763	0.01%
FedEx Corp.	200,000	4.40%	15/1/2047	174,351	0.01%
FedEx Corp.	335,000	4.05%	15/2/2048	279,254	0.01%
FedEx Corp.	227,000	4.95%	17/10/2048	215,441	0.01%
FedEx Corp.	375,000	5.25%	15/5/2050	374,295	0.02%
FedEx Corp. 2020-1 Class AA Pass Through Trust	293,854	1.88%	20/2/2034	245,268	0.01%
Fells Point Funding Trust	321,000	3.05%	31/1/2027	302,681	0.01%
Ferguson Finance plc	235,000	4.50%	24/10/2028	231,425	0.01%
Ferguson Finance plc	225,000	4.65%	20/4/2032	217,852	0.01%
Fidelity & Guaranty Life Holdings, Inc.	230,000	5.50%	1/5/2025	227,279	0.01%
Fidelity National Financial, Inc.	75,000	4.50%	15/8/2028	73,048	0.00%
Fidelity National Financial, Inc.	165,000	3.40%	15/6/2030	148,010	0.01%
Fidelity National Financial, Inc.	175,000	2.45%	15/3/2031	145,102	0.01%
Fidelity National Financial, Inc.	133,000	3.20%	17/9/2051	84,788	0.00%
Fidelity National Information Services, Inc.	275,000	4.50%	15/7/2025	272,485	0.01%
Fidelity National Information Services, Inc.	365,000	1.15%	1/3/2026	337,400	0.01%
Fidelity National Information Services, Inc.	161,000	4.70%	15/7/2027	161,041	0.01%
Fidelity National Information Services, Inc.	230,000	1.65%	1/3/2028	205,097	0.01%
Fidelity National Information Services, Inc.	75,000	3.75%	21/5/2029	72,163	0.00%
Fidelity National Information Services, Inc.	320,000	2.25%	1/3/2031	270,514	0.01%
Fidelity National Information Services, Inc.	165,000	5.10%	15/7/2032	168,778	0.01%
Fidelity National Information Services, Inc.	275,000	3.10%	1/3/2041	204,549	0.01%
Fidelity National Information Services, Inc.	75,000	4.50%	15/8/2046	63,535	0.00%
Fidelity National Information Services, Inc.	150,000	5.63%	15/7/2052	153,520	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Fifth Third Bancorp	240,000	2.38%	28/1/2025	232,200	0.01%
Fifth Third Bancorp	235,000	2.55%	5/5/2027	216,737	0.01%
Fifth Third Bancorp	125,000	1.71%	1/11/2027	112,597	0.00%
Fifth Third Bancorp	180,000	3.95%	14/3/2028	172,753	0.01%
Fifth Third Bancorp	115,000	4.06%	25/4/2028	109,538	0.00%
Fifth Third Bancorp	285,000	6.36%	27/10/2028	295,817	0.01%
Fifth Third Bancorp	305,000	6.34%	27/7/2029	317,314	0.01%
Fifth Third Bancorp	325,000	4.77%	28/7/2030	318,780	0.01%
Fifth Third Bancorp	135,000	4.34%	25/4/2033	125,527	0.01%
Fifth Third Bancorp	305,000	8.25%	1/3/2038	360,700	0.02%
Fifth Third Bank NA	194,000	3.95%	28/7/2025	189,872	0.01%
Fifth Third Bank NA	200,000	3.85%	15/3/2026	192,125	0.01%
Fifth Third Bank NA	160,000	2.25%	1/2/2027	147,629	0.01%
First American Financial Corp.	104,000	4.00%	15/5/2030	93,932	0.00%
First American Financial Corp.	165,000	2.40%	15/8/2031	130,397	0.01%
First Horizon Bank	75,000	5.75%	1/5/2030	70,802	0.00%
First Horizon Corp.	125,000	4.00%	26/5/2025	121,333	0.01%
First-Citizens Bank & Trust Co.	150,000	6.13%	9/3/2028	152,585	0.01%
FirstEnergy Transmission LLC	155,000	4.35%	15/1/2025	152,122	0.01%
FirstEnergy Transmission LLC	80,000	2.87%	15/9/2028	72,577	0.00%
FirstEnergy Transmission LLC	125,000	5.45%	15/7/2044	121,015	0.01%
FirstEnergy Transmission LLC	128,000	4.55%	1/4/2049	110,794	0.00%
Fiserv, Inc.	325,000	3.85%	1/6/2025	319,175	0.01%
Fiserv, Inc.	400,000	3.20%	1/7/2026	385,019	0.02%
Fiserv, Inc.	295,000	2.25%	1/6/2027	273,215	0.01%
Fiserv, Inc.	280,000	5.45%	2/3/2028	288,604	0.01%
Fiserv, Inc.	175,000	5.38%	21/8/2028	180,153	0.01%
Fiserv, Inc.	330,000	4.20%	1/10/2028	323,046	0.01%
Fiserv, Inc.	860,000	3.50%	1/7/2029	809,977	0.04%
Fiserv, Inc.	280,000	2.65%	1/6/2030	246,679	0.01%
Fiserv, Inc.	280,000	5.60%	2/3/2033	292,746	0.01%
Fiserv, Inc.	325,000	5.63%	21/8/2033	340,328	0.01%
Fiserv, Inc.	600,000	4.40%	1/7/2049	530,097	0.02%
Five Corners Funding Trust II	650,000	2.85%	15/5/2030	575,564	0.03%
Five Corners Funding Trust III	225,000	5.79%	15/2/2033	239,097	0.01%
Five Corners Funding Trust IV	150,000	6.00%	15/2/2053	163,013	0.01%
Flex Intermediate Holdco LLC	180,000	3.36%	30/6/2031	147,724	0.01%
Flex Intermediate Holdco LLC	140,000	4.32%	30/12/2039	102,968	0.00%
Flex Ltd.	215,000	4.75%	15/6/2025	212,175	0.01%
Flex Ltd.	150,000	3.75%	1/2/2026	145,247	0.01%
Flex Ltd.	160,000	4.88%	15/6/2029	157,299	0.01%
Flex Ltd.	200,000	4.88%	12/5/2030	196,345	0.01%
FLNG Liquefaction 2 LLC	282,774	4.13%	31/3/2038	248,804	0.01%
FLNG Liquefaction 3 LLC	110,575	5.55%	31/3/2039	108,647	0.00%
Florida Gas Transmission Co. LLC	550,000	4.35%	15/7/2025	540,699	0.02%
Florida Gas Transmission Co. LLC	100,000	2.55%	1/7/2030	85,638	0.00%
Florida Gas Transmission Co. LLC	245,000	2.30%	1/10/2031	200,923	0.01%
Florida Power & Light Co.	275,000	2.85%	1/4/2025	268,477	0.01%
Florida Power & Light Co.	85,000	3.13%	1/12/2025	82,680	0.00%
Florida Power & Light Co.	160,000	4.45%	15/5/2026	160,160	0.01%
Florida Power & Light Co.	175,000	3.30%	30/5/2027	167,610	0.01%
Florida Power & Light Co.	230,000	5.05%	1/4/2028	235,198	0.01%
Florida Power & Light Co.	210,000	4.40%	15/5/2028	210,413	0.01%
Florida Power & Light Co.	285,000	4.63%	15/5/2030	287,571	0.01%
Florida Power & Light Co.	445,000	2.45%	3/2/2032	382,440	0.02%
Florida Power & Light Co.	235,000	5.10%	1/4/2033	242,801	0.01%
Florida Power & Light Co.	235,000	4.80%	15/5/2033	237,471	0.01%
Florida Power & Light Co.	135,000	5.63%	1/4/2034	145,023	0.01%
Florida Power & Light Co.	94,000	4.95%	1/6/2035	95,435	0.00%
Florida Power & Light Co.	125,000	5.65%	1/2/2037	132,683	0.01%
Florida Power & Light Co.	170,000	5.95%	1/2/2038	185,802	0.01%
Florida Power & Light Co.	145,000	5.96%	1/4/2039	160,694	0.01%
Florida Power & Light Co.	220,000	5.69%	1/3/2040	237,727	0.01%
Florida Power & Light Co.	100,000	5.25%	1/2/2041	102,068	0.00%
Florida Power & Light Co.	110,000	4.13%	1/2/2042	99,069	0.00%
Florida Power & Light Co.	115,000	4.05%	1/6/2042	101,938	0.00%
Florida Power & Light Co.	295,000	3.80%	15/12/2042	258,100	0.01%
Florida Power & Light Co.	65,000	4.05%	1/10/2044	56,869	0.00%
Florida Power & Light Co.	183,000	3.70%	1/12/2047	148,368	0.01%
Florida Power & Light Co.	240,000	3.95%	1/3/2048	204,742	0.01%
Florida Power & Light Co.	120,000	4.13%	1/6/2048	104,880	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Florida Power & Light Co.	145,000	3.99%	1/3/2049	124,120	0.01%
Florida Power & Light Co.	185,000	3.15%	1/10/2049	136,380	0.01%
Florida Power & Light Co.	335,000	2.88%	4/12/2051	232,539	0.01%
Florida Power & Light Co.	215,000	5.30%	1/4/2053	225,448	0.01%
Flowers Foods, Inc.	125,000	3.50%	1/10/2026	119,776	0.01%
Flowers Foods, Inc.	150,000	2.40%	15/3/2031	126,222	0.01%
Flowserve Corp.	175,000	3.50%	1/10/2030	155,421	0.01%
Flowserve Corp.	110,000	2.80%	15/1/2032	91,111	0.00%
FMC Corp.	159,000	5.15%	18/5/2026	158,834	0.01%
FMC Corp.	205,000	3.20%	1/10/2026	194,047	0.01%
FMC Corp.	135,000	3.45%	1/10/2029	123,351	0.01%
FMC Corp.	150,000	5.65%	18/5/2033	149,083	0.01%
FMC Corp.	205,000	4.50%	1/10/2049	161,125	0.01%
FMC Corp.	155,000	6.38%	18/5/2053	158,882	0.01%
FMR LLC	145,000	7.57%	15/6/2029	162,127	0.01%
FMR LLC	100,000	4.95%	1/2/2033	96,578	0.00%
FMR LLC	75,000	6.45%	15/11/2039	80,040	0.00%
FMR LLC	50,000	6.50%	14/12/2040	53,660	0.00%
FMR LLC	100,000	5.15%	1/2/2043	92,694	0.00%
FNB Corp.	140,000	5.15%	25/8/2025	138,232	0.01%
Ford Foundation	265,000	2.82%	1/6/2070	169,452	0.01%
Ford Motor Co.	425,000	4.35%	8/12/2026	414,319	0.02%
Ford Motor Co.	100,000	6.63%	1/10/2028	105,249	0.00%
Ford Motor Co.	275,000	9.63%	22/4/2030	323,919	0.01%
Ford Motor Co.	275,000	7.45%	16/7/2031	299,649	0.01%
Ford Motor Co.	750,000	3.25%	12/2/2032	623,954	0.03%
Ford Motor Co.	425,000	6.10%	19/8/2032	428,788	0.02%
Ford Motor Co.	525,000	4.75%	15/1/2043	433,682	0.02%
Ford Motor Co.	150,000	7.40%	1/11/2046	163,502	0.01%
Ford Motor Co.	350,000	5.29%	8/12/2046	309,235	0.01%
Ford Motor Credit Co. LLC	325,000	2.30%	10/2/2025	312,607	0.01%
Ford Motor Credit Co. LLC	200,000	4.69%	9/6/2025	196,343	0.01%
Ford Motor Credit Co. LLC	450,000	5.13%	16/6/2025	444,582	0.02%
Ford Motor Credit Co. LLC	375,000	4.13%	4/8/2025	364,581	0.02%
Ford Motor Credit Co. LLC	550,000	3.38%	13/11/2025	526,136	0.02%
Ford Motor Credit Co. LLC	300,000	4.39%	8/1/2026	291,664	0.01%
Ford Motor Credit Co. LLC	350,000	6.95%	6/3/2026	358,610	0.02%
Ford Motor Credit Co. LLC	250,000	6.95%	10/6/2026	256,504	0.01%
Ford Motor Credit Co. LLC	200,000	4.54%	1/8/2026	193,849	0.01%
Ford Motor Credit Co. LLC	400,000	2.70%	10/8/2026	370,561	0.02%
Ford Motor Credit Co. LLC	225,000	4.27%	9/1/2027	215,992	0.01%
Ford Motor Credit Co. LLC	400,000	4.95%	28/5/2027	390,528	0.02%
Ford Motor Credit Co. LLC	325,000	4.13%	17/8/2027	308,101	0.01%
Ford Motor Credit Co. LLC	425,000	3.82%	2/11/2027	396,557	0.02%
Ford Motor Credit Co. LLC	450,000	7.35%	4/11/2027	474,129	0.02%
Ford Motor Credit Co. LLC	225,000	2.90%	16/2/2028	201,949	0.01%
Ford Motor Credit Co. LLC	400,000	6.80%	12/5/2028	417,832	0.02%
Ford Motor Credit Co. LLC	375,000	6.80%	7/11/2028	392,398	0.02%
Ford Motor Credit Co. LLC	225,000	2.90%	10/2/2029	197,183	0.01%
Ford Motor Credit Co. LLC	425,000	5.11%	3/5/2029	413,612	0.02%
Ford Motor Credit Co. LLC	325,000	7.35%	6/3/2030	348,629	0.02%
Ford Motor Credit Co. LLC	250,000	7.20%	10/6/2030	266,392	0.01%
Ford Motor Credit Co. LLC	425,000	4.00%	13/11/2030	380,939	0.02%
Ford Motor Credit Co. LLC	250,000	3.63%	17/6/2031	215,535	0.01%
Ford Motor Credit Co. LLC	375,000	7.12%	7/11/2033	403,979	0.02%
Fortinet, Inc.	243,000	1.00%	15/3/2026	222,748	0.01%
Fortinet, Inc.	175,000	2.20%	15/3/2031	146,326	0.01%
Fortive Corp.	280,000	3.15%	15/6/2026	269,072	0.01%
Fortive Corp.	115,000	4.30%	15/6/2046	97,958	0.00%
Fortune Brands Innovations, Inc.	246,000	4.00%	15/6/2025	242,001	0.01%
Fortune Brands Innovations, Inc.	190,000	3.25%	15/9/2029	175,667	0.01%
Fortune Brands Innovations, Inc.	75,000	4.00%	25/3/2032	69,915	0.00%
Fortune Brands Innovations, Inc.	210,000	5.88%	1/6/2033	219,699	0.01%
Fortune Brands Innovations, Inc.	140,000	4.50%	25/3/2052	117,998	0.01%
Foundry JV Holdco LLC	380,000	5.88%	25/1/2034	390,890	0.02%
Fox Corp.	200,000	3.05%	7/4/2025	194,736	0.01%
Fox Corp.	610,000	4.71%	25/1/2029	607,032	0.03%
Fox Corp.	230,000	3.50%	8/4/2030	212,257	0.01%
Fox Corp.	350,000	6.50%	13/10/2033	378,978	0.02%
Fox Corp.	350,000	5.48%	25/1/2039	341,327	0.01%
Fox Corp.	405,000	5.58%	25/1/2049	389,292	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Franciscan Missionaries of Our Lady Health System, Inc.	65,000	3.91%	1/7/2049	49,557	0.00%
Franklin Resources, Inc.	121,000	2.85%	30/3/2025	117,752	0.01%
Franklin Resources, Inc.	180,000	1.60%	30/10/2030	147,009	0.01%
Franklin Resources, Inc.	165,000	2.95%	12/8/2051	104,960	0.00%
Fred Hutchinson Cancer Center	60,000	4.97%	1/1/2052	57,785	0.00%
Freeport-McMoRan, Inc.	75,000	5.00%	1/9/2027	74,254	0.00%
Freeport-McMoRan, Inc.	150,000	4.13%	1/3/2028	143,847	0.01%
Freeport-McMoRan, Inc.	150,000	4.38%	1/8/2028	144,308	0.01%
Freeport-McMoRan, Inc.	150,000	5.25%	1/9/2029	151,995	0.01%
Freeport-McMoRan, Inc.	155,000	4.25%	1/3/2030	145,592	0.01%
Freeport-McMoRan, Inc.	100,000	4.63%	1/8/2030	97,760	0.00%
Freeport-McMoRan, Inc.	185,000	5.40%	14/11/2034	186,299	0.01%
Freeport-McMoRan, Inc.	510,000	5.45%	15/3/2043	494,535	0.02%
FS KKR Capital Corp.	145,000	4.13%	1/2/2025	141,232	0.01%
FS KKR Capital Corp.	75,000	4.25%	14/2/2025	72,875	0.00%
FS KKR Capital Corp.	235,000	3.40%	15/1/2026	222,445	0.01%
FS KKR Capital Corp.	160,000	2.63%	15/1/2027	143,511	0.01%
FS KKR Capital Corp.	100,000	3.25%	15/7/2027	90,979	0.00%
FS KKR Capital Corp.	200,000	3.13%	12/10/2028	174,326	0.01%
FS KKR Capital Corp.	100,000	7.88%	15/1/2029	106,063	0.00%
GA Global Funding Trust	265,000	3.85%	11/4/2025	259,592	0.01%
GA Global Funding Trust	240,000	2.25%	6/1/2027	218,182	0.01%
GA Global Funding Trust	150,000	1.95%	15/9/2028	128,071	0.01%
GA Global Funding Trust	200,000	2.90%	6/1/2032	164,095	0.01%
Gabon Blue Bond Master Trust Series 2	205,000	6.10%	1/8/2038	200,159	0.01%
Gartner, Inc.	200,000	4.50%	1/7/2028	189,503	0.01%
Gartner, Inc.	175,000	3.63%	15/6/2029	158,280	0.01%
Gartner, Inc.	230,000	3.75%	1/10/2030	203,630	0.01%
GATX Corp.	50,000	3.25%	30/3/2025	48,663	0.00%
GATX Corp.	75,000	3.25%	15/9/2026	71,546	0.00%
GATX Corp.	145,000	3.85%	30/3/2027	139,307	0.01%
GATX Corp.	125,000	3.50%	15/3/2028	117,504	0.01%
GATX Corp.	75,000	4.55%	7/11/2028	73,566	0.00%
GATX Corp.	125,000	4.70%	1/4/2029	123,914	0.01%
GATX Corp.	95,000	4.00%	30/6/2030	89,238	0.00%
GATX Corp.	130,000	1.90%	1/6/2031	103,485	0.00%
GATX Corp.	105,000	3.50%	1/6/2032	91,907	0.00%
GATX Corp.	80,000	4.90%	15/3/2033	78,456	0.00%
GATX Corp.	130,000	5.45%	15/9/2033	130,904	0.01%
GATX Corp.	125,000	6.05%	15/3/2034	129,835	0.01%
GATX Corp.	80,000	6.90%	1/5/2034	88,200	0.00%
GATX Corp.	80,000	5.20%	15/3/2044	75,042	0.00%
GATX Corp.	140,000	3.10%	1/6/2051	92,502	0.00%
GE Capital Funding LLC	175,000	4.55%	15/5/2032	171,670	0.01%
GE Capital International Funding Co. Unlimited Co.	320,000	4.42%	15/11/2035	310,702	0.01%
GE HealthCare Technologies, Inc.	385,000	5.60%	15/11/2025	388,396	0.02%
GE HealthCare Technologies, Inc.	450,000	5.65%	15/11/2027	465,895	0.02%
GE HealthCare Technologies, Inc.	365,000	5.86%	15/3/2030	383,747	0.02%
GE HealthCare Technologies, Inc.	400,000	5.91%	22/11/2032	426,581	0.02%
GE HealthCare Technologies, Inc.	385,000	6.38%	22/11/2052	447,448	0.02%
General Dynamics Corp.	290,000	3.25%	1/4/2025	284,321	0.01%
General Dynamics Corp.	218,000	3.50%	15/5/2025	214,247	0.01%
General Dynamics Corp.	125,000	1.15%	1/6/2026	115,657	0.01%
General Dynamics Corp.	210,000	2.13%	15/8/2026	198,080	0.01%
General Dynamics Corp.	280,000	3.50%	1/4/2027	272,624	0.01%
General Dynamics Corp.	125,000	2.63%	15/11/2027	117,167	0.01%
General Dynamics Corp.	215,000	3.75%	15/5/2028	211,143	0.01%
General Dynamics Corp.	225,000	3.63%	1/4/2030	216,153	0.01%
General Dynamics Corp.	150,000	2.25%	1/6/2031	130,566	0.01%
General Dynamics Corp.	175,000	4.25%	1/4/2040	163,527	0.01%
General Dynamics Corp.	150,000	2.85%	1/6/2041	115,332	0.01%
General Dynamics Corp.	181,000	3.60%	15/11/2042	152,564	0.01%
General Dynamics Corp.	175,000	4.25%	1/4/2050	162,494	0.01%
General Electric Co.	320,000	6.75%	15/3/2032	364,661	0.02%
General Electric Co.	200,000	5.88%	14/1/2038	220,163	0.01%
General Electric Co.	225,000	6.88%	10/1/2039	273,398	0.01%
General Electric Co.	175,000	4.50%	11/3/2044	162,520	0.01%
General Electric Co.	100,000	4.35%	1/5/2050	90,659	0.00%
General Mills, Inc.	275,000	4.00%	17/4/2025	271,696	0.01%
General Mills, Inc.	100,000	5.24%	18/11/2025	100,008	0.00%
General Mills, Inc.	235,000	3.20%	10/2/2027	224,970	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
General Mills, Inc.	415,000	4.20%	17/4/2028	409,582	0.02%
General Mills, Inc.	125,000	5.50%	17/10/2028	129,608	0.01%
General Mills, Inc.	275,000	2.88%	15/4/2030	248,505	0.01%
General Mills, Inc.	125,000	2.25%	14/10/2031	105,144	0.00%
General Mills, Inc.	255,000	4.95%	29/3/2033	258,539	0.01%
General Mills, Inc.	95,000	5.40%	15/6/2040	96,369	0.00%
General Mills, Inc.	50,000	4.15%	15/2/2043	43,328	0.00%
General Mills, Inc.	75,000	4.70%	17/4/2048	70,368	0.00%
General Mills, Inc.	235,000	3.00%	1/2/2051	163,866	0.01%
General Motors Co.	135,000	4.00%	1/4/2025	132,683	0.01%
General Motors Co.	475,000	6.13%	1/10/2025	481,136	0.02%
General Motors Co.	270,000	6.80%	1/10/2027	286,415	0.01%
General Motors Co.	170,000	4.20%	1/10/2027	166,179	0.01%
General Motors Co.	525,000	5.00%	1/10/2028	529,519	0.02%
General Motors Co.	295,000	5.40%	15/10/2029	300,285	0.01%
General Motors Co.	300,000	5.60%	15/10/2032	306,766	0.01%
General Motors Co.	215,000	5.00%	1/4/2035	205,292	0.01%
General Motors Co.	385,000	6.60%	1/4/2036	411,530	0.02%
General Motors Co.	260,000	5.15%	1/4/2038	245,932	0.01%
General Motors Co.	415,000	6.25%	2/10/2043	424,556	0.02%
General Motors Co.	315,000	5.20%	1/4/2045	284,008	0.01%
General Motors Co.	211,000	6.75%	1/4/2046	226,566	0.01%
General Motors Co.	265,000	5.40%	1/4/2048	242,916	0.01%
General Motors Co.	265,000	5.95%	1/4/2049	259,936	0.01%
General Motors Financial Co., Inc.	350,000	4.00%	15/1/2025	344,275	0.01%
General Motors Financial Co., Inc.	292,000	2.90%	26/2/2025	283,447	0.01%
General Motors Financial Co., Inc.	255,000	3.80%	7/4/2025	249,879	0.01%
General Motors Financial Co., Inc.	325,000	4.35%	9/4/2025	320,396	0.01%
General Motors Financial Co., Inc.	310,000	2.75%	20/6/2025	298,350	0.01%
General Motors Financial Co., Inc.	225,000	4.30%	13/7/2025	221,355	0.01%
General Motors Financial Co., Inc.	375,000	6.05%	10/10/2025	379,829	0.02%
General Motors Financial Co., Inc.	325,000	1.25%	8/1/2026	300,757	0.01%
General Motors Financial Co., Inc.	250,000	5.25%	1/3/2026	250,212	0.01%
General Motors Financial Co., Inc.	475,000	5.40%	6/4/2026	478,294	0.02%
General Motors Financial Co., Inc.	255,000	1.50%	10/6/2026	233,795	0.01%
General Motors Financial Co., Inc.	150,000	4.00%	6/10/2026	145,970	0.01%
General Motors Financial Co., Inc.	300,000	4.35%	17/1/2027	294,143	0.01%
General Motors Financial Co., Inc.	250,000	2.35%	26/2/2027	230,289	0.01%
General Motors Financial Co., Inc.	275,000	5.00%	9/4/2027	274,573	0.01%
General Motors Financial Co., Inc.	250,000	2.70%	20/8/2027	230,566	0.01%
General Motors Financial Co., Inc.	100,000	3.85%	5/1/2028	95,605	0.00%
General Motors Financial Co., Inc.	200,000	6.00%	9/1/2028	206,910	0.01%
General Motors Financial Co., Inc.	275,000	2.40%	10/4/2028	246,991	0.01%
General Motors Financial Co., Inc.	360,000	5.80%	23/6/2028	370,088	0.02%
General Motors Financial Co., Inc.	335,000	2.40%	15/10/2028	297,641	0.01%
General Motors Financial Co., Inc.	400,000	5.80%	7/1/2029	409,779	0.02%
General Motors Financial Co., Inc.	170,000	5.65%	17/1/2029	174,011	0.01%
General Motors Financial Co., Inc.	270,000	4.30%	6/4/2029	260,455	0.01%
General Motors Financial Co., Inc.	285,000	5.85%	6/4/2030	294,117	0.01%
General Motors Financial Co., Inc.	320,000	3.60%	21/6/2030	290,913	0.01%
General Motors Financial Co., Inc.	465,000	2.35%	8/1/2031	384,554	0.02%
General Motors Financial Co., Inc.	365,000	2.70%	10/6/2031	306,209	0.01%
General Motors Financial Co., Inc.	375,000	3.10%	12/1/2032	319,482	0.01%
General Motors Financial Co., Inc.	245,000	6.40%	9/1/2033	260,923	0.01%
General Motors Financial Co., Inc.	400,000	6.10%	7/1/2034	411,338	0.02%
Genpact Luxembourg Sarl/Genpact USA, Inc.	125,000	1.75%	10/4/2026	116,122	0.01%
Genuine Parts Co.	100,000	1.75%	1/2/2025	96,150	0.00%
Genuine Parts Co.	100,000	6.50%	1/11/2028	106,244	0.00%
Genuine Parts Co.	200,000	1.88%	1/11/2030	161,850	0.01%
Genuine Parts Co.	120,000	2.75%	1/2/2032	100,398	0.00%
Genuine Parts Co.	100,000	6.88%	1/11/2033	111,078	0.00%
George Washington University	50,000	4.30%	15/9/2044	43,951	0.00%
George Washington University	172,000	4.87%	15/9/2045	167,873	0.01%
George Washington University	205,000	4.13%	15/9/2048	182,646	0.01%
Georgetown University	170,000	4.32%	1/4/2049	150,881	0.01%
Georgetown University	50,000	2.94%	1/4/2050	34,698	0.00%
Georgetown University	50,000	5.12%	1/4/2053	51,781	0.00%
Georgetown University	97,000	5.22%	1/10/2118	93,075	0.00%
Georgia Power Co.	125,000	3.25%	1/4/2026	120,212	0.01%
Georgia Power Co.	116,000	3.25%	30/3/2027	110,761	0.00%
Georgia Power Co.	260,000	4.65%	16/5/2028	262,060	0.01%

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Georgia Power Co.	205,000	2.65%	15/9/2029	185,862	0.01%
Georgia Power Co.	125,000	4.70%	15/5/2032	124,516	0.01%
Georgia Power Co.	270,000	4.95%	17/5/2033	272,852	0.01%
Georgia Power Co.	150,000	4.75%	1/9/2040	139,828	0.01%
Georgia Power Co.	275,000	4.30%	15/3/2042	243,807	0.01%
Georgia Power Co.	155,000	4.30%	15/3/2043	134,920	0.01%
Georgia Power Co.	175,000	3.70%	30/1/2050	138,702	0.01%
Georgia Power Co.	190,000	3.25%	15/3/2051	137,924	0.01%
Georgia Power Co.	310,000	5.13%	15/5/2052	307,358	0.01%
Georgia-Pacific LLC	205,000	3.60%	1/3/2025	201,418	0.01%
Georgia-Pacific LLC	225,000	1.75%	30/9/2025	212,935	0.01%
Georgia-Pacific LLC	280,000	0.95%	15/5/2026	256,229	0.01%
Georgia-Pacific LLC	167,000	2.10%	30/4/2027	153,934	0.01%
Georgia-Pacific LLC	181,000	7.75%	15/11/2029	208,965	0.01%
Georgia-Pacific LLC	325,000	2.30%	30/4/2030	281,421	0.01%
Gilead Sciences, Inc.	395,000	3.50%	1/2/2025	388,818	0.02%
Gilead Sciences, Inc.	700,000	3.65%	1/3/2026	685,949	0.03%
Gilead Sciences, Inc.	355,000	2.95%	1/3/2027	338,603	0.01%
Gilead Sciences, Inc.	225,000	1.20%	1/10/2027	200,366	0.01%
Gilead Sciences, Inc.	350,000	1.65%	1/10/2030	293,211	0.01%
Gilead Sciences, Inc.	250,000	5.25%	15/10/2033	260,908	0.01%
Gilead Sciences, Inc.	230,000	4.60%	1/9/2035	227,558	0.01%
Gilead Sciences, Inc.	210,000	4.00%	1/9/2036	193,320	0.01%
Gilead Sciences, Inc.	225,000	2.60%	1/10/2040	165,758	0.01%
Gilead Sciences, Inc.	250,000	5.65%	1/12/2041	266,939	0.01%
Gilead Sciences, Inc.	490,000	4.80%	1/4/2044	473,579	0.02%
Gilead Sciences, Inc.	480,000	4.50%	1/2/2045	444,164	0.02%
Gilead Sciences, Inc.	590,000	4.75%	1/3/2046	562,877	0.02%
Gilead Sciences, Inc.	630,000	4.15%	1/3/2047	549,513	0.02%
Gilead Sciences, Inc.	425,000	2.80%	1/10/2050	294,083	0.01%
Gilead Sciences, Inc.	350,000	5.55%	15/10/2053	379,636	0.02%
Glencore Funding LLC	175,000	5.40%	8/5/2028	177,956	0.01%
Glencore Funding LLC	175,000	2.63%	23/9/2031	148,651	0.01%
Glencore Funding LLC	100,000	5.70%	8/5/2033	103,960	0.00%
Glencore Funding LLC	125,000	3.38%	23/9/2051	88,103	0.00%
Global Atlantic Finance Co.	150,000	4.40%	15/10/2029	138,157	0.01%
Global Atlantic Finance Co.	195,000	3.13%	15/6/2031	159,824	0.01%
Global Atlantic Finance Co.	160,000	7.95%	15/6/2033	177,486	0.01%
Global Payments, Inc.	295,000	2.65%	15/2/2025	285,912	0.01%
Global Payments, Inc.	325,000	1.20%	1/3/2026	298,635	0.01%
Global Payments, Inc.	189,000	4.80%	1/4/2026	187,418	0.01%
Global Payments, Inc.	205,000	2.15%	15/1/2027	188,706	0.01%
Global Payments, Inc.	155,000	4.95%	15/8/2027	155,374	0.01%
Global Payments, Inc.	115,000	4.45%	1/6/2028	111,972	0.00%
Global Payments, Inc.	300,000	3.20%	15/8/2029	271,962	0.01%
Global Payments, Inc.	120,000	5.30%	15/8/2029	120,848	0.01%
Global Payments, Inc.	280,000	2.90%	15/5/2030	246,059	0.01%
Global Payments, Inc.	240,000	2.90%	15/11/2031	205,174	0.01%
Global Payments, Inc.	245,000	5.40%	15/8/2032	247,574	0.01%
Global Payments, Inc.	190,000	4.15%	15/8/2049	150,612	0.01%
Global Payments, Inc.	215,000	5.95%	15/8/2052	219,954	0.01%
Globe Life, Inc.	185,000	4.55%	15/9/2028	183,484	0.01%
Globe Life, Inc.	100,000	2.15%	15/8/2030	83,774	0.00%
Globe Life, Inc.	25,000	4.80%	15/6/2032	24,300	0.00%
GLP Capital LP/GLP Financing II, Inc.	355,000	5.25%	1/6/2025	354,015	0.02%
GLP Capital LP/GLP Financing II, Inc.	295,000	5.38%	15/4/2026	293,664	0.01%
GLP Capital LP/GLP Financing II, Inc.	175,000	5.75%	1/6/2028	176,447	0.01%
GLP Capital LP/GLP Financing II, Inc.	395,000	5.30%	15/1/2029	393,422	0.02%
GLP Capital LP/GLP Financing II, Inc.	125,000	4.00%	15/1/2030	114,090	0.00%
GLP Capital LP/GLP Financing II, Inc.	125,000	4.00%	15/1/2031	112,623	0.00%
GLP Capital LP/GLP Financing II, Inc.	365,000	3.25%	15/1/2032	309,098	0.01%
Goldman Sachs BDC, Inc.	110,000	3.75%	10/2/2025	107,644	0.00%
Goldman Sachs BDC, Inc.	75,000	2.88%	15/1/2026	71,253	0.00%
Goldman Sachs Capital I	254,000	6.35%	15/2/2034	266,266	0.01%
Goldman Sachs Group, Inc.	670,000	3.50%	23/1/2025	657,129	0.03%
Goldman Sachs Group, Inc.	1,025,000	3.50%	1/4/2025	1,002,913	0.04%
Goldman Sachs Group, Inc.	643,000	3.75%	22/5/2025	630,804	0.03%
Goldman Sachs Group, Inc.	650,000	4.25%	21/10/2025	638,058	0.03%
Goldman Sachs Group, Inc.	186,000	0.86%	12/2/2026	176,412	0.01%
Goldman Sachs Group, Inc.	525,000	3.75%	25/2/2026	513,029	0.02%
Goldman Sachs Group, Inc.	575,000	5.80%	10/8/2026	580,888	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Goldman Sachs Group, Inc.	620,000	3.50%	16/11/2026	597,329	0.03%
Goldman Sachs Group, Inc.	575,000	1.09%	9/12/2026	529,737	0.02%
Goldman Sachs Group, Inc.	310,000	5.95%	15/1/2027	318,789	0.01%
Goldman Sachs Group, Inc.	822,000	3.85%	26/1/2027	800,170	0.03%
Goldman Sachs Group, Inc.	795,000	1.43%	9/3/2027	732,866	0.03%
Goldman Sachs Group, Inc.	170,000	4.39%	15/6/2027	167,331	0.01%
Goldman Sachs Group, Inc.	780,000	1.54%	10/9/2027	707,492	0.03%
Goldman Sachs Group, Inc.	1,110,000	1.95%	21/10/2027	1,015,448	0.04%
Goldman Sachs Group, Inc.	770,000	2.64%	24/2/2028	713,868	0.03%
Goldman Sachs Group, Inc.	890,000	3.62%	15/3/2028	852,804	0.04%
Goldman Sachs Group, Inc.	625,000	3.69%	5/6/2028	597,526	0.03%
Goldman Sachs Group, Inc.	690,000	4.48%	23/8/2028	677,371	0.03%
Goldman Sachs Group, Inc.	825,000	3.81%	23/4/2029	783,709	0.03%
Goldman Sachs Group, Inc.	870,000	4.22%	1/5/2029	841,145	0.04%
Goldman Sachs Group, Inc.	725,000	6.48%	24/10/2029	769,400	0.03%
Goldman Sachs Group, Inc.	575,000	2.60%	7/2/2030	505,090	0.02%
Goldman Sachs Group, Inc.	1,105,000	3.80%	15/3/2030	1,038,833	0.05%
Goldman Sachs Group, Inc.	600,000	1.99%	27/1/2032	485,607	0.02%
Goldman Sachs Group, Inc.	1,130,000	2.62%	22/4/2032	948,505	0.04%
Goldman Sachs Group, Inc.	1,005,000	2.38%	21/7/2032	826,340	0.04%
Goldman Sachs Group, Inc.	845,000	2.65%	21/10/2032	704,135	0.03%
Goldman Sachs Group, Inc.	275,000	6.13%	15/2/2033	302,254	0.01%
Goldman Sachs Group, Inc.	1,085,000	3.10%	24/2/2033	931,807	0.04%
Goldman Sachs Group, Inc.	325,000	6.56%	24/10/2034	357,776	0.02%
Goldman Sachs Group, Inc.	225,000	6.45%	1/5/2036	243,288	0.01%
Goldman Sachs Group, Inc.	1,660,000	6.75%	1/10/2037	1,830,136	0.08%
Goldman Sachs Group, Inc.	615,000	4.02%	31/10/2038	536,853	0.02%
Goldman Sachs Group, Inc.	490,000	4.41%	23/4/2039	444,351	0.02%
Goldman Sachs Group, Inc.	675,000	6.25%	1/2/2041	752,421	0.03%
Goldman Sachs Group, Inc.	575,000	3.21%	22/4/2042	440,063	0.02%
Goldman Sachs Group, Inc.	625,000	2.91%	21/7/2042	456,795	0.02%
Goldman Sachs Group, Inc.	616,000	3.44%	24/2/2043	482,126	0.02%
Goldman Sachs Group, Inc.	535,000	4.80%	8/7/2044	506,514	0.02%
Goldman Sachs Group, Inc.	575,000	5.15%	22/5/2045	556,221	0.02%
Goldman Sachs Group, Inc.	575,000	4.75%	21/10/2045	545,394	0.02%
Golub Capital BDC, Inc.	215,000	2.50%	24/8/2026	194,983	0.01%
Golub Capital BDC, Inc.	75,000	2.05%	15/2/2027	65,963	0.00%
Golub Capital BDC, Inc.	110,000	7.05%	5/12/2028	115,627	0.01%
Goodman US Finance Five LLC	125,000	4.63%	4/5/2032	116,636	0.01%
Graphic Packaging International LLC	175,000	1.51%	15/4/2026	159,175	0.01%
Gray Oak Pipeline LLC	125,000	3.45%	15/10/2027	116,351	0.01%
Great River Energy	236,159	7.23%	1/7/2038	256,289	0.01%
Great River Energy	206,373	6.25%	1/7/2038	215,560	0.01%
Great-West Lifeco Finance 2018 LP	50,000	4.05%	17/5/2028	48,658	0.00%
Guardian Life Global Funding	150,000	0.88%	10/12/2025	138,733	0.01%
Guardian Life Global Funding	150,000	1.25%	13/5/2026	137,906	0.01%
Guardian Life Global Funding	150,000	1.40%	6/7/2027	134,170	0.01%
Guardian Life Global Funding	125,000	5.55%	28/10/2027	129,687	0.01%
Guardian Life Global Funding	175,000	1.25%	19/11/2027	154,631	0.01%
Guardian Life Global Funding	100,000	5.74%	2/10/2028	105,078	0.00%
Guardian Life Insurance Co. of America	140,000	4.88%	19/6/2064	126,521	0.01%
Guardian Life Insurance Co. of America	60,000	3.70%	22/1/2070	41,489	0.00%
Guardian Life Insurance Co. of America	150,000	4.85%	24/1/2077	128,275	0.01%
Gulfstream Natural Gas System LLC	148,000	4.60%	15/9/2025	145,213	0.01%
GXO Logistics, Inc.	235,000	1.65%	15/7/2026	212,406	0.01%
GXO Logistics, Inc.	130,000	2.65%	15/7/2031	106,778	0.00%
Hackensack Meridian Health, Inc.	175,000	4.21%	1/7/2048	154,553	0.01%
Hackensack Meridian Health, Inc.	120,000	2.88%	1/9/2050	82,361	0.00%
Hackensack Meridian Health, Inc.	90,000	4.50%	1/7/2057	81,248	0.00%
Haleon UK Capital plc	405,000	3.13%	24/3/2025	395,474	0.02%
Haleon US Capital LLC	620,000	3.38%	24/3/2027	596,667	0.03%
Haleon US Capital LLC	325,000	3.38%	24/3/2029	307,527	0.01%
Haleon US Capital LLC	550,000	3.63%	24/3/2032	507,772	0.02%
Haleon US Capital LLC	325,000	4.00%	24/3/2052	276,134	0.01%
Halliburton Co.	186,000	3.80%	15/11/2025	182,387	0.01%
Halliburton Co.	275,000	2.92%	1/3/2030	247,453	0.01%
Halliburton Co.	310,000	4.85%	15/11/2035	305,163	0.01%
Halliburton Co.	255,000	6.70%	15/9/2038	298,122	0.01%
Halliburton Co.	265,000	7.45%	15/9/2039	331,535	0.01%
Halliburton Co.	125,000	4.50%	15/11/2041	113,155	0.00%
Halliburton Co.	275,000	4.75%	1/8/2043	258,215	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Halliburton Co.	500,000	5.00%	15/11/2045	484,753	0.02%
Hanover Insurance Group, Inc.	185,000	4.50%	15/4/2026	181,663	0.01%
Hanover Insurance Group, Inc.	75,000	2.50%	1/9/2030	61,633	0.00%
Harley-Davidson Financial Services, Inc.	320,000	3.35%	8/6/2025	308,854	0.01%
Harley-Davidson Financial Services, Inc.	150,000	3.05%	14/2/2027	139,541	0.01%
Harley-Davidson Financial Services, Inc.	205,000	6.50%	10/3/2028	212,724	0.01%
Harley-Davidson, Inc.	100,000	3.50%	28/7/2025	97,106	0.00%
Harley-Davidson, Inc.	45,000	4.63%	28/7/2045	36,124	0.00%
Harman International Industries, Inc.	125,000	4.15%	15/5/2025	123,081	0.01%
Hartford Financial Services Group, Inc.	175,000	2.80%	19/8/2029	159,059	0.01%
Hartford Financial Services Group, Inc.	90,000	5.95%	15/10/2036	95,637	0.00%
Hartford Financial Services Group, Inc.	154,000	6.10%	1/10/2041	164,922	0.01%
Hartford Financial Services Group, Inc.	100,000	4.30%	15/4/2043	85,842	0.00%
Hartford Financial Services Group, Inc.	170,000	4.40%	15/3/2048	148,576	0.01%
Hartford Financial Services Group, Inc.	208,000	3.60%	19/8/2049	160,472	0.01%
Hartford Financial Services Group, Inc.	50,000	2.90%	15/9/2051	33,573	0.00%
Hartford HealthCare Corp.	90,000	3.45%	1/7/2054	65,363	0.00%
Hasbro, Inc.	245,000	3.55%	19/11/2026	232,339	0.01%
Hasbro, Inc.	170,000	3.50%	15/9/2027	160,285	0.01%
Hasbro, Inc.	325,000	3.90%	19/11/2029	302,903	0.01%
Hasbro, Inc.	100,000	6.35%	15/3/2040	104,071	0.00%
Hasbro, Inc.	50,000	5.10%	15/5/2044	44,038	0.00%
HCA, Inc.	698,000	5.38%	1/2/2025	697,713	0.03%
HCA, Inc.	405,000	5.25%	15/4/2025	404,953	0.02%
HCA, Inc.	440,000	5.88%	15/2/2026	444,098	0.02%
HCA, Inc.	420,000	5.25%	15/6/2026	422,137	0.02%
HCA, Inc.	175,000	5.38%	1/9/2026	175,894	0.01%
HCA, Inc.	335,000	4.50%	15/2/2027	331,534	0.01%
HCA, Inc.	255,000	3.13%	15/3/2027	241,780	0.01%
HCA, Inc.	325,000	5.20%	1/6/2028	328,221	0.01%
HCA, Inc.	415,000	5.63%	1/9/2028	424,711	0.02%
HCA, Inc.	250,000	5.88%	1/2/2029	257,940	0.01%
HCA, Inc.	125,000	3.38%	15/3/2029	115,306	0.01%
HCA, Inc.	575,000	4.13%	15/6/2029	550,218	0.02%
HCA, Inc.	815,000	3.50%	1/9/2030	739,250	0.03%
HCA, Inc.	315,000	2.38%	15/7/2031	260,514	0.01%
HCA, Inc.	625,000	3.63%	15/3/2032	559,070	0.02%
HCA, Inc.	405,000	5.50%	1/6/2033	411,869	0.02%
HCA, Inc.	225,000	5.13%	15/6/2039	214,576	0.01%
HCA, Inc.	175,000	4.38%	15/3/2042	148,187	0.01%
HCA, Inc.	410,000	5.50%	15/6/2047	394,753	0.02%
HCA, Inc.	520,000	5.25%	15/6/2049	483,910	0.02%
HCA, Inc.	430,000	3.50%	15/7/2051	302,864	0.01%
HCA, Inc.	595,000	4.63%	15/3/2052	507,794	0.02%
HCA, Inc.	245,000	5.90%	1/6/2053	251,572	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	250,000	1.50%	1/6/2025	237,433	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	300,000	2.20%	1/6/2030	255,935	0.01%
Health Care Service Corp. A Mutual Legal Reserve Co.	115,000	3.20%	1/6/2050	81,622	0.00%
Healthcare Realty Holdings LP	202,000	3.50%	1/8/2026	192,942	0.01%
Healthcare Realty Holdings LP	153,000	3.75%	1/7/2027	144,925	0.01%
Healthcare Realty Holdings LP	147,000	3.10%	15/2/2030	128,784	0.01%
Healthcare Realty Holdings LP	228,000	2.00%	15/3/2031	183,173	0.01%
Healthpeak OP LLC	85,000	3.40%	1/2/2025	82,984	0.00%
Healthpeak OP LLC	165,000	3.25%	15/7/2026	158,665	0.01%
Healthpeak OP LLC	175,000	1.35%	1/2/2027	157,171	0.01%
Healthpeak OP LLC	75,000	2.13%	1/12/2028	66,019	0.00%
Healthpeak OP LLC	165,000	3.50%	15/7/2029	153,879	0.01%
Healthpeak OP LLC	215,000	3.00%	15/1/2030	191,555	0.01%
Healthpeak OP LLC	150,000	2.88%	15/1/2031	129,981	0.01%
Healthpeak OP LLC	230,000	5.25%	15/12/2032	232,835	0.01%
Healthpeak OP LLC	120,000	6.75%	1/2/2041	134,376	0.01%
HEICO Corp.	110,000	5.25%	1/8/2028	112,366	0.00%
HEICO Corp.	110,000	5.35%	1/8/2033	112,617	0.00%
Helmerich & Payne, Inc.	200,000	2.90%	29/9/2031	167,852	0.01%
Hercules Capital, Inc.	50,000	2.63%	16/9/2026	45,067	0.00%
Hercules Capital, Inc.	55,000	3.38%	20/1/2027	50,011	0.00%
Hershey Co.	225,000	0.90%	1/6/2025	213,311	0.01%
Hershey Co.	125,000	2.30%	15/8/2026	118,639	0.01%
Hershey Co.	125,000	4.25%	4/5/2028	125,227	0.01%
Hershey Co.	100,000	1.70%	1/6/2030	85,036	0.00%
Hershey Co.	55,000	4.50%	4/5/2033	55,343	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Hershey Co.	65,000	3.38%	15/8/2046	51,087	0.00%
Hershey Co.	135,000	3.13%	15/11/2049	102,868	0.00%
Hershey Co.	100,000	2.65%	1/6/2050	69,233	0.00%
Hess Corp.	365,000	4.30%	1/4/2027	361,460	0.02%
Hess Corp.	75,000	7.88%	1/10/2029	86,072	0.00%
Hess Corp.	260,000	7.30%	15/8/2031	300,370	0.01%
Hess Corp.	100,000	7.13%	15/3/2033	115,717	0.01%
Hess Corp.	161,000	6.00%	15/1/2040	175,094	0.01%
Hess Corp.	360,000	5.60%	15/2/2041	378,148	0.02%
Hess Corp.	190,000	5.80%	1/4/2047	204,962	0.01%
Hewlett Packard Enterprise Co.	735,000	4.90%	15/10/2025	732,430	0.03%
Hewlett Packard Enterprise Co.	225,000	1.75%	1/4/2026	209,520	0.01%
Hewlett Packard Enterprise Co.	100,000	6.10%	1/4/2026	100,116	0.00%
Hewlett Packard Enterprise Co.	175,000	5.25%	1/7/2028	179,088	0.01%
Hewlett Packard Enterprise Co.	210,000	6.20%	15/10/2035	230,572	0.01%
Hewlett Packard Enterprise Co.	420,000	6.35%	15/10/2045	453,575	0.02%
Hexcel Corp.	250,000	4.20%	15/2/2027	240,911	0.01%
HF Sinclair Corp.	245,000	5.88%	1/4/2026	247,544	0.01%
HF Sinclair Corp.	145,000	4.50%	1/10/2030	135,511	0.01%
High Street Funding Trust I	440,000	4.11%	15/2/2028	417,357	0.02%
High Street Funding Trust II	100,000	4.68%	15/2/2048	82,974	0.00%
Highmark, Inc.	230,000	1.45%	10/5/2026	210,178	0.01%
Highmark, Inc.	100,000	2.55%	10/5/2031	79,287	0.00%
Highwoods Realty LP	125,000	3.88%	1/3/2027	116,045	0.01%
Highwoods Realty LP	149,000	4.13%	15/3/2028	137,121	0.01%
Highwoods Realty LP	125,000	4.20%	15/4/2029	113,433	0.00%
Highwoods Realty LP	70,000	3.05%	15/2/2030	57,923	0.00%
Highwoods Realty LP	50,000	2.60%	1/2/2031	38,907	0.00%
Highwoods Realty LP	100,000	7.65%	1/2/2034	108,093	0.00%
Hill City Funding Trust	155,000	4.05%	15/8/2041	114,773	0.00%
Hoag Memorial Hospital Presbyterian	175,000	3.80%	15/7/2052	144,658	0.01%
Home Depot, Inc.	111,000	2.70%	15/4/2025	108,348	0.00%
Home Depot, Inc.	150,000	5.13%	30/4/2025	150,869	0.01%
Home Depot, Inc.	265,000	4.00%	15/9/2025	262,689	0.01%
Home Depot, Inc.	250,000	3.35%	15/9/2025	245,260	0.01%
Home Depot, Inc.	305,000	3.00%	1/4/2026	295,735	0.01%
Home Depot, Inc.	231,000	2.13%	15/9/2026	217,534	0.01%
Home Depot, Inc.	190,000	4.95%	30/9/2026	192,684	0.01%
Home Depot, Inc.	215,000	2.50%	15/4/2027	202,855	0.01%
Home Depot, Inc.	160,000	2.88%	15/4/2027	153,012	0.01%
Home Depot, Inc.	250,000	2.80%	14/9/2027	237,820	0.01%
Home Depot, Inc.	110,000	0.90%	15/3/2028	96,277	0.00%
Home Depot, Inc.	305,000	1.50%	15/9/2028	270,452	0.01%
Home Depot, Inc.	658,000	3.90%	6/12/2028	648,572	0.03%
Home Depot, Inc.	190,000	4.90%	15/4/2029	195,323	0.01%
Home Depot, Inc.	425,000	2.95%	15/6/2029	399,915	0.02%
Home Depot, Inc.	400,000	2.70%	15/4/2030	365,908	0.02%
Home Depot, Inc.	395,000	1.38%	15/3/2031	322,865	0.01%
Home Depot, Inc.	350,000	1.88%	15/9/2031	292,942	0.01%
Home Depot, Inc.	280,000	3.25%	15/4/2032	258,819	0.01%
Home Depot, Inc.	265,000	4.50%	15/9/2032	270,277	0.01%
Home Depot, Inc.	825,000	5.88%	16/12/2036	922,449	0.04%
Home Depot, Inc.	365,000	3.30%	15/4/2040	302,544	0.01%
Home Depot, Inc.	146,000	5.40%	15/9/2040	154,021	0.01%
Home Depot, Inc.	305,000	5.95%	1/4/2041	341,302	0.01%
Home Depot, Inc.	210,000	4.20%	1/4/2043	191,260	0.01%
Home Depot, Inc.	290,000	4.88%	15/2/2044	287,644	0.01%
Home Depot, Inc.	250,000	4.40%	15/3/2045	232,347	0.01%
Home Depot, Inc.	450,000	4.25%	1/4/2046	407,353	0.02%
Home Depot, Inc.	335,000	3.90%	15/6/2047	288,079	0.01%
Home Depot, Inc.	470,000	4.50%	6/12/2048	444,124	0.02%
Home Depot, Inc.	350,000	3.13%	15/12/2049	260,812	0.01%
Home Depot, Inc.	440,000	3.35%	15/4/2050	342,078	0.01%
Home Depot, Inc.	400,000	2.38%	15/3/2051	254,044	0.01%
Home Depot, Inc.	300,000	2.75%	15/9/2051	205,408	0.01%
Home Depot, Inc.	510,000	3.63%	15/4/2052	413,967	0.02%
Home Depot, Inc.	340,000	4.95%	15/9/2052	344,648	0.01%
Home Depot, Inc.	225,000	3.50%	15/9/2056	177,072	0.01%
Honeywell International, Inc.	360,000	1.35%	1/6/2025	343,772	0.01%
Honeywell International, Inc.	335,000	2.50%	1/11/2026	319,133	0.01%
Honeywell International, Inc.	265,000	1.10%	1/3/2027	240,471	0.01%

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Honeywell International, Inc.	145,000	4.95%	15/2/2028	149,357	0.01%
Honeywell International, Inc.	215,000	4.25%	15/1/2029	215,491	0.01%
Honeywell International, Inc.	225,000	2.70%	15/8/2029	208,010	0.01%
Honeywell International, Inc.	305,000	1.95%	1/6/2030	264,933	0.01%
Honeywell International, Inc.	435,000	1.75%	1/9/2031	363,111	0.02%
Honeywell International, Inc.	235,000	5.00%	15/2/2033	245,991	0.01%
Honeywell International, Inc.	340,000	4.50%	15/1/2034	341,970	0.01%
Honeywell International, Inc.	172,000	5.70%	15/3/2036	188,724	0.01%
Honeywell International, Inc.	135,000	5.70%	15/3/2037	147,886	0.01%
Honeywell International, Inc.	84,000	5.38%	1/3/2041	89,829	0.00%
Honeywell International, Inc.	140,000	3.81%	21/11/2047	120,193	0.01%
Honeywell International, Inc.	175,000	2.80%	1/6/2050	133,628	0.01%
Horace Mann Educators Corp.	75,000	7.25%	15/9/2028	79,724	0.00%
Hormel Foods Corp.	160,000	1.70%	3/6/2028	144,001	0.01%
Hormel Foods Corp.	355,000	1.80%	11/6/2030	301,947	0.01%
Hormel Foods Corp.	105,000	3.05%	3/6/2051	76,167	0.00%
Host Hotels & Resorts LP	175,000	4.00%	15/6/2025	170,942	0.01%
Host Hotels & Resorts LP	135,000	4.50%	1/2/2026	132,517	0.01%
Host Hotels & Resorts LP	225,000	3.38%	15/12/2029	202,228	0.01%
Host Hotels & Resorts LP	231,000	3.50%	15/9/2030	206,662	0.01%
Host Hotels & Resorts LP	90,000	2.90%	15/12/2031	75,627	0.00%
Howard University	125,000	5.21%	1/10/2052	113,935	0.00%
Howmet Aerospace, Inc.	150,000	5.90%	1/2/2027	153,864	0.01%
Howmet Aerospace, Inc.	250,000	5.95%	1/2/2037	261,465	0.01%
HP, Inc.	395,000	2.20%	17/6/2025	378,515	0.02%
HP, Inc.	215,000	1.45%	17/6/2026	197,981	0.01%
HP, Inc.	335,000	3.00%	17/6/2027	316,624	0.01%
HP, Inc.	175,000	4.75%	15/1/2028	175,255	0.01%
HP, Inc.	725,000	4.00%	15/4/2029	703,789	0.03%
HP, Inc.	150,000	3.40%	17/6/2030	137,115	0.01%
HP, Inc.	260,000	2.65%	17/6/2031	221,723	0.01%
HP, Inc.	185,000	4.20%	15/4/2032	175,422	0.01%
HP, Inc.	260,000	5.50%	15/1/2033	266,780	0.01%
HP, Inc.	290,000	6.00%	15/9/2041	306,114	0.01%
HSBC Bank USA NA	75,000	5.88%	1/11/2034	76,958	0.00%
HSBC Bank USA NA	125,000	5.63%	15/8/2035	124,282	0.01%
HSBC Bank USA NA	200,000	7.00%	15/1/2039	231,686	0.01%
HSBC USA, Inc.	425,000	5.63%	17/3/2025	427,334	0.02%
Hubbell, Inc.	50,000	3.35%	1/3/2026	48,426	0.00%
Hubbell, Inc.	100,000	3.50%	15/2/2028	95,851	0.00%
Hubbell, Inc.	75,000	2.30%	15/3/2031	63,071	0.00%
Hudson Pacific Properties LP	90,000	3.95%	1/11/2027	75,774	0.00%
Hudson Pacific Properties LP	65,000	5.95%	15/2/2028	58,109	0.00%
Hudson Pacific Properties LP	190,000	4.65%	1/4/2029	155,534	0.01%
Hudson Pacific Properties LP	120,000	3.25%	15/1/2030	90,157	0.00%
Humana, Inc.	320,000	4.50%	1/4/2025	317,639	0.01%
Humana, Inc.	100,000	5.70%	13/3/2026	100,079	0.00%
Humana, Inc.	140,000	1.35%	3/2/2027	126,363	0.01%
Humana, Inc.	230,000	3.95%	15/3/2027	224,885	0.01%
Humana, Inc.	95,000	5.75%	1/3/2028	98,776	0.00%
Humana, Inc.	125,000	5.75%	1/12/2028	130,700	0.01%
Humana, Inc.	275,000	3.70%	23/3/2029	264,579	0.01%
Humana, Inc.	150,000	3.13%	15/8/2029	139,165	0.01%
Humana, Inc.	145,000	4.88%	1/4/2030	146,808	0.01%
Humana, Inc.	175,000	2.15%	3/2/2032	144,079	0.01%
Humana, Inc.	215,000	5.88%	1/3/2033	229,055	0.01%
Humana, Inc.	200,000	5.95%	15/3/2034	214,150	0.01%
Humana, Inc.	75,000	4.63%	1/12/2042	68,614	0.00%
Humana, Inc.	160,000	4.95%	1/10/2044	151,846	0.01%
Humana, Inc.	150,000	4.80%	15/3/2047	139,510	0.01%
Humana, Inc.	210,000	3.95%	15/8/2049	173,239	0.01%
Humana, Inc.	195,000	5.50%	15/3/2053	202,197	0.01%
Huntington Bancshares, Inc.	210,000	4.00%	15/5/2025	205,770	0.01%
Huntington Bancshares, Inc.	255,000	4.44%	4/8/2028	247,217	0.01%
Huntington Bancshares, Inc.	330,000	6.21%	21/8/2029	340,208	0.01%
Huntington Bancshares, Inc.	205,000	2.55%	4/2/2030	175,447	0.01%
Huntington Bancshares, Inc.	105,000	5.02%	17/5/2033	101,752	0.00%
Huntington Bancshares, Inc.	200,000	2.49%	15/8/2036	151,219	0.01%
Huntington Ingalls Industries, Inc.	100,000	3.84%	1/5/2025	97,931	0.00%
Huntington Ingalls Industries, Inc.	175,000	3.48%	1/12/2027	165,477	0.01%
Huntington Ingalls Industries, Inc.	100,000	2.04%	16/8/2028	88,095	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Huntington Ingalls Industries, Inc.	125,000	4.20%	1/5/2030	118,911	0.01%
Huntington National Bank	250,000	4.55%	17/5/2028	241,578	0.01%
Huntington National Bank	250,000	5.65%	10/1/2030	252,803	0.01%
Huntsman International LLC	180,000	4.50%	1/5/2029	173,683	0.01%
Huntsman International LLC	115,000	2.95%	15/6/2031	97,816	0.00%
Hyatt Hotels Corp.	105,000	5.38%	23/4/2025	105,090	0.00%
Hyatt Hotels Corp.	75,000	4.85%	15/3/2026	74,395	0.00%
Hyatt Hotels Corp.	185,000	5.75%	30/1/2027	189,101	0.01%
Hyatt Hotels Corp.	175,000	4.38%	15/9/2028	169,938	0.01%
Hyatt Hotels Corp.	75,000	5.75%	23/4/2030	77,656	0.00%
Idaho Power Co.	85,000	4.20%	1/3/2048	72,250	0.00%
Idaho Power Co.	125,000	5.50%	15/3/2053	129,014	0.01%
Idaho Power Co.	70,000	5.80%	1/4/2054	74,933	0.00%
IDEX Corp.	119,000	3.00%	1/5/2030	106,047	0.00%
IDEX Corp.	190,000	2.63%	15/6/2031	162,016	0.01%
IHC Health Services, Inc.	80,000	4.13%	15/5/2048	72,424	0.00%
Illinois Tool Works, Inc.	365,000	2.65%	15/11/2026	348,544	0.02%
Illinois Tool Works, Inc.	200,000	4.88%	15/9/2041	202,127	0.01%
Illinois Tool Works, Inc.	200,000	3.90%	1/9/2042	179,115	0.01%
Illumina, Inc.	175,000	5.80%	12/12/2025	176,227	0.01%
Illumina, Inc.	170,000	5.75%	13/12/2027	174,404	0.01%
Illumina, Inc.	200,000	2.55%	23/3/2031	168,910	0.01%
Indiana Michigan Power Co.	100,000	3.85%	15/5/2028	96,510	0.00%
Indiana Michigan Power Co.	100,000	6.05%	15/3/2037	106,680	0.00%
Indiana Michigan Power Co.	132,000	4.55%	15/3/2046	118,229	0.01%
Indiana Michigan Power Co.	80,000	3.75%	1/7/2047	61,217	0.00%
Indiana Michigan Power Co.	100,000	4.25%	15/8/2048	84,207	0.00%
Indiana Michigan Power Co.	110,000	3.25%	1/5/2051	78,488	0.00%
Indiana Michigan Power Co.	120,000	5.63%	1/4/2053	126,290	0.01%
Indiana University Health, Inc. Obligated Group	205,000	3.97%	1/11/2048	176,375	0.01%
Indiana University Health, Inc. Obligated Group	60,000	2.85%	1/11/2051	41,113	0.00%
Indianapolis Power & Light Co.	135,000	5.65%	1/12/2032	139,945	0.01%
Indianapolis Power & Light Co.	180,000	4.05%	1/5/2046	147,735	0.01%
Infor, Inc.	200,000	1.75%	15/7/2025	188,787	0.01%
Ingersoll Rand, Inc.	130,000	5.40%	14/8/2028	133,983	0.01%
Ingersoll Rand, Inc.	255,000	5.70%	14/8/2033	269,801	0.01%
Ingredion, Inc.	125,000	3.20%	1/10/2026	119,618	0.01%
Ingredion, Inc.	225,000	2.90%	1/6/2030	200,672	0.01%
Ingredion, Inc.	100,000	3.90%	1/6/2050	74,034	0.00%
Inova Health System Foundation	125,000	4.07%	15/5/2052	109,095	0.00%
Integris Baptist Medical Center, Inc.	150,000	3.88%	15/8/2050	115,137	0.00%
Intel Corp.	430,000	3.40%	25/3/2025	422,785	0.02%
Intel Corp.	650,000	3.70%	29/7/2025	639,743	0.03%
Intel Corp.	400,000	4.88%	10/2/2026	402,973	0.02%
Intel Corp.	240,000	2.60%	19/5/2026	229,720	0.01%
Intel Corp.	245,000	3.75%	25/3/2027	240,030	0.01%
Intel Corp.	205,000	3.15%	11/5/2027	197,047	0.01%
Intel Corp.	265,000	3.75%	5/8/2027	259,695	0.01%
Intel Corp.	380,000	4.88%	10/2/2028	386,356	0.02%
Intel Corp.	345,000	1.60%	12/8/2028	305,226	0.01%
Intel Corp.	505,000	4.00%	5/8/2029	497,214	0.02%
Intel Corp.	430,000	2.45%	15/11/2029	387,263	0.02%
Intel Corp.	325,000	5.13%	10/2/2030	337,288	0.01%
Intel Corp.	450,000	3.90%	25/3/2030	436,201	0.02%
Intel Corp.	400,000	2.00%	12/8/2031	338,122	0.01%
Intel Corp.	320,000	4.15%	5/8/2032	312,938	0.01%
Intel Corp.	173,000	4.00%	15/12/2032	167,212	0.01%
Intel Corp.	580,000	5.20%	10/2/2033	606,001	0.03%
Intel Corp.	125,000	4.60%	25/3/2040	121,692	0.01%
Intel Corp.	290,000	2.80%	12/8/2041	217,716	0.01%
Intel Corp.	270,000	4.80%	1/10/2041	263,571	0.01%
Intel Corp.	225,000	4.25%	15/12/2042	202,868	0.01%
Intel Corp.	275,000	5.63%	10/2/2043	294,616	0.01%
Intel Corp.	265,000	4.90%	29/7/2045	267,891	0.01%
Intel Corp.	330,000	4.10%	19/5/2046	290,528	0.01%
Intel Corp.	250,000	4.10%	11/5/2047	217,890	0.01%
Intel Corp.	507,000	3.73%	8/12/2047	413,314	0.02%
Intel Corp.	640,000	3.25%	15/11/2049	476,071	0.02%
Intel Corp.	630,000	4.75%	25/3/2050	597,069	0.03%
Intel Corp.	340,000	3.05%	12/8/2051	240,517	0.01%
Intel Corp.	455,000	4.90%	5/8/2052	446,081	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Intel Corp.	610,000	5.70%	10/2/2053	660,122	0.03%
Intel Corp.	290,000	3.10%	15/2/2060	200,191	0.01%
Intel Corp.	325,000	4.95%	25/3/2060	322,206	0.01%
Intel Corp.	225,000	3.20%	12/8/2061	155,577	0.01%
Intel Corp.	300,000	5.05%	5/8/2062	296,558	0.01%
Intel Corp.	375,000	5.90%	10/2/2063	417,865	0.02%
Intercontinental Exchange, Inc.	406,000	3.65%	23/5/2025	398,260	0.02%
Intercontinental Exchange, Inc.	375,000	3.75%	1/12/2025	368,449	0.02%
Intercontinental Exchange, Inc.	423,000	4.00%	15/9/2027	415,535	0.02%
Intercontinental Exchange, Inc.	120,000	3.10%	15/9/2027	114,350	0.00%
Intercontinental Exchange, Inc.	165,000	3.75%	21/9/2028	160,384	0.01%
Intercontinental Exchange, Inc.	293,000	4.35%	15/6/2029	291,827	0.01%
Intercontinental Exchange, Inc.	382,000	2.10%	15/6/2030	330,094	0.01%
Intercontinental Exchange, Inc.	460,000	1.85%	15/9/2032	369,098	0.02%
Intercontinental Exchange, Inc.	395,000	4.60%	15/3/2033	394,269	0.02%
Intercontinental Exchange, Inc.	200,000	2.65%	15/9/2040	149,270	0.01%
Intercontinental Exchange, Inc.	320,000	4.25%	21/9/2048	287,239	0.01%
Intercontinental Exchange, Inc.	460,000	3.00%	15/6/2050	329,294	0.01%
Intercontinental Exchange, Inc.	359,000	4.95%	15/6/2052	359,117	0.02%
Intercontinental Exchange, Inc.	375,000	3.00%	15/9/2060	253,884	0.01%
Intercontinental Exchange, Inc.	363,000	5.20%	15/6/2062	371,593	0.02%
International Business Machines Corp.	265,000	4.00%	27/7/2025	262,200	0.01%
International Business Machines Corp.	125,000	7.00%	30/10/2025	130,260	0.01%
International Business Machines Corp.	289,000	4.50%	6/2/2026	288,065	0.01%
International Business Machines Corp.	355,000	3.45%	19/2/2026	345,932	0.02%
International Business Machines Corp.	770,000	3.30%	15/5/2026	747,927	0.03%
International Business Machines Corp.	105,000	3.30%	27/1/2027	101,194	0.00%
International Business Machines Corp.	222,000	2.20%	9/2/2027	206,768	0.01%
International Business Machines Corp.	330,000	1.70%	15/5/2027	301,192	0.01%
International Business Machines Corp.	210,000	4.15%	27/7/2027	207,685	0.01%
International Business Machines Corp.	125,000	6.22%	1/8/2027	131,734	0.01%
International Business Machines Corp.	75,000	6.50%	15/1/2028	80,145	0.00%
International Business Machines Corp.	290,000	4.50%	6/2/2028	291,625	0.01%
International Business Machines Corp.	810,000	3.50%	15/5/2029	772,738	0.03%
International Business Machines Corp.	365,000	1.95%	15/5/2030	313,873	0.01%
International Business Machines Corp.	175,000	2.72%	9/2/2032	153,986	0.01%
International Business Machines Corp.	310,000	4.40%	27/7/2032	304,794	0.01%
International Business Machines Corp.	230,000	5.88%	29/11/2032	251,735	0.01%
International Business Machines Corp.	300,000	4.75%	6/2/2033	304,064	0.01%
International Business Machines Corp.	590,000	4.15%	15/5/2039	535,884	0.02%
International Business Machines Corp.	170,000	5.60%	30/11/2039	180,395	0.01%
International Business Machines Corp.	225,000	2.85%	15/5/2040	168,172	0.01%
International Business Machines Corp.	340,000	4.00%	20/6/2042	296,681	0.01%
International Business Machines Corp.	260,000	4.70%	19/2/2046	246,158	0.01%
International Business Machines Corp.	790,000	4.25%	15/5/2049	694,024	0.03%
International Business Machines Corp.	280,000	2.95%	15/5/2050	193,290	0.01%
International Business Machines Corp.	140,000	3.43%	9/2/2052	104,576	0.00%
International Business Machines Corp.	235,000	4.90%	27/7/2052	226,226	0.01%
International Business Machines Corp.	135,000	5.10%	6/2/2053	135,769	0.01%
International Business Machines Corp.	50,000	7.13%	1/12/2096	63,708	0.00%
International Flavors & Fragrances, Inc.	211,000	1.23%	1/10/2025	195,297	0.01%
International Flavors & Fragrances, Inc.	369,000	1.83%	15/10/2027	323,313	0.01%
International Flavors & Fragrances, Inc.	410,000	2.30%	1/11/2030	340,154	0.01%
International Flavors & Fragrances, Inc.	245,000	3.27%	15/11/2040	176,129	0.01%
International Flavors & Fragrances, Inc.	195,000	4.38%	1/6/2047	149,835	0.01%
International Flavors & Fragrances, Inc.	200,000	5.00%	26/9/2048	170,912	0.01%
International Flavors & Fragrances, Inc.	455,000	3.47%	1/12/2050	310,941	0.01%
International Paper Co.	190,000	5.00%	15/9/2035	189,990	0.01%
International Paper Co.	50,000	7.30%	15/11/2039	60,086	0.00%
International Paper Co.	265,000	6.00%	15/11/2041	280,976	0.01%
International Paper Co.	185,000	4.80%	15/6/2044	170,608	0.01%
International Paper Co.	93,000	5.15%	15/5/2046	89,327	0.00%
International Paper Co.	91,000	4.40%	15/8/2047	78,994	0.00%
International Paper Co.	225,000	4.35%	15/8/2048	202,171	0.01%
Interpublic Group of Cos, Inc.	192,000	4.65%	1/10/2028	189,970	0.01%
Interpublic Group of Cos, Inc.	275,000	4.75%	30/3/2030	270,697	0.01%
Interpublic Group of Cos, Inc.	125,000	2.40%	1/3/2031	105,839	0.00%
Interpublic Group of Cos, Inc.	85,000	5.38%	15/6/2033	86,480	0.00%
Interpublic Group of Cos, Inc.	100,000	3.38%	1/3/2041	76,228	0.00%
Interpublic Group of Cos, Inc.	125,000	5.40%	1/10/2048	118,461	0.01%
Interstate Power & Light Co.	230,000	3.25%	1/12/2024	225,211	0.01%

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Interstate Power & Light Co.	100,000	4.10%	26/9/2028	97,172	0.00%
Interstate Power & Light Co.	50,000	3.60%	1/4/2029	47,396	0.00%
Interstate Power & Light Co.	75,000	2.30%	1/6/2030	64,249	0.00%
Interstate Power & Light Co.	110,000	5.70%	15/10/2033	115,797	0.01%
Interstate Power & Light Co.	100,000	6.25%	15/7/2039	108,027	0.00%
Interstate Power & Light Co.	100,000	3.70%	15/9/2046	76,408	0.00%
Interstate Power & Light Co.	141,000	3.50%	30/9/2049	105,256	0.00%
Interstate Power & Light Co.	75,000	3.10%	30/11/2051	50,985	0.00%
Intuit, Inc.	330,000	0.95%	15/7/2025	310,982	0.01%
Intuit, Inc.	225,000	5.25%	15/9/2026	229,505	0.01%
Intuit, Inc.	200,000	1.35%	15/7/2027	180,481	0.01%
Intuit, Inc.	225,000	5.13%	15/9/2028	232,787	0.01%
Intuit, Inc.	105,000	1.65%	15/7/2030	88,273	0.00%
Intuit, Inc.	300,000	5.20%	15/9/2033	314,380	0.01%
Intuit, Inc.	375,000	5.50%	15/9/2053	411,533	0.02%
Invesco Finance plc	95,000	3.75%	15/1/2026	92,524	0.00%
Invesco Finance plc	175,000	5.38%	30/11/2043	173,493	0.01%
Invitation Homes Operating Partnership LP	230,000	2.30%	15/11/2028	204,789	0.01%
Invitation Homes Operating Partnership LP	105,000	5.45%	15/8/2030	105,914	0.00%
Invitation Homes Operating Partnership LP	150,000	2.00%	15/8/2031	119,263	0.01%
Invitation Homes Operating Partnership LP	190,000	4.15%	15/4/2032	175,046	0.01%
Invitation Homes Operating Partnership LP	105,000	5.50%	15/8/2033	105,128	0.00%
Invitation Homes Operating Partnership LP	145,000	2.70%	15/1/2034	116,343	0.01%
Iowa Health System	75,000	3.67%	15/2/2050	56,805	0.00%
IPALCO Enterprises, Inc.	100,000	4.25%	1/5/2030	92,553	0.00%
IQVIA, Inc.	230,000	5.70%	15/5/2028	234,691	0.01%
IQVIA, Inc.	350,000	6.25%	1/2/2029	365,499	0.02%
ITC Holdings Corp.	150,000	3.25%	30/6/2026	144,250	0.01%
ITC Holdings Corp.	245,000	4.95%	22/9/2027	245,980	0.01%
ITC Holdings Corp.	105,000	3.35%	15/11/2027	99,803	0.00%
ITC Holdings Corp.	188,000	2.95%	14/5/2030	165,572	0.01%
ITC Holdings Corp.	125,000	5.40%	1/6/2033	127,833	0.01%
ITC Holdings Corp.	80,000	5.30%	1/7/2043	77,255	0.00%
ITR Concession Co. LLC	125,000	5.18%	15/7/2035	112,390	0.00%
J M Smucker Co.	250,000	6.50%	15/11/2053	288,766	0.01%
Jabil, Inc.	175,000	1.70%	15/4/2026	162,033	0.01%
Jabil, Inc.	150,000	4.25%	15/5/2027	146,148	0.01%
Jabil, Inc.	240,000	3.95%	12/1/2028	228,812	0.01%
Jabil, Inc.	75,000	5.45%	1/2/2029	76,604	0.00%
Jabil, Inc.	130,000	3.60%	15/1/2030	117,543	0.01%
Jabil, Inc.	205,000	3.00%	15/1/2031	177,540	0.01%
Jackson Financial, Inc.	140,000	5.17%	8/6/2027	139,743	0.01%
Jackson Financial, Inc.	200,000	3.13%	23/11/2031	167,948	0.01%
Jackson Financial, Inc.	75,000	5.67%	8/6/2032	76,202	0.00%
Jackson Financial, Inc.	110,000	4.00%	23/11/2051	78,257	0.00%
Jackson National Life Global Funding	330,000	1.75%	12/1/2025	316,028	0.01%
Jackson National Life Global Funding	248,000	3.88%	11/6/2025	240,761	0.01%
Jackson National Life Global Funding	168,000	3.05%	29/4/2026	158,543	0.01%
Jackson National Life Global Funding	110,000	3.05%	21/6/2029	95,519	0.00%
Jacobs Engineering Group, Inc.	170,000	6.35%	18/8/2028	177,582	0.01%
Jacobs Engineering Group, Inc.	130,000	5.90%	1/3/2033	132,732	0.01%
JB Hunt Transport Services, Inc.	270,000	3.88%	1/3/2026	264,216	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS Luxembourg Sarl	650,000	6.75%	15/3/2034	683,881	0.03%
JBS USA LUX SA/JBS USA Food Co./JBS Luxembourg Sarl	250,000	7.25%	15/11/2053	272,355	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	225,000	2.50%	15/1/2027	207,100	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	150,000	5.13%	1/2/2028	149,034	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	99,000	3.00%	2/2/2029	87,041	0.00%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	419,000	5.50%	15/1/2030	410,601	0.02%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	125,000	3.75%	1/12/2031	107,547	0.00%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	206,000	3.63%	15/1/2032	175,803	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	235,000	3.00%	15/5/2032	190,961	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	575,000	5.75%	1/4/2033	568,010	0.02%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	295,000	4.38%	2/2/2052	218,955	0.01%
JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	410,000	6.50%	1/12/2052	410,670	0.02%
Jefferies Financial Group, Inc.	140,000	4.85%	15/1/2027	139,418	0.01%
Jefferies Financial Group, Inc.	172,000	6.45%	8/6/2027	178,684	0.01%
Jefferies Financial Group, Inc.	260,000	5.88%	21/7/2028	266,639	0.01%
Jefferies Financial Group, Inc.	280,000	4.15%	23/1/2030	262,989	0.01%
Jefferies Financial Group, Inc.	300,000	2.63%	15/10/2031	248,768	0.01%
Jefferies Financial Group, Inc.	195,000	2.75%	15/10/2032	160,081	0.01%
Jefferies Financial Group, Inc.	125,000	6.25%	15/1/2036	131,439	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Jefferies Financial Group, Inc.	105,000	6.50%	20/1/2043	110,768	0.00%
Jersey Central Power & Light Co.	205,000	4.30%	15/1/2026	200,633	0.01%
Jersey Central Power & Light Co.	100,000	2.75%	1/3/2032	84,808	0.00%
JetBlue 2019-1 Class AA Pass Through Trust	134,823	2.75%	15/5/2032	113,804	0.00%
JetBlue 2020-1 Class A Pass Through Trust	140,646	4.00%	15/11/2032	128,139	0.01%
JM Smucker Co.	326,000	3.50%	15/3/2025	319,820	0.01%
JM Smucker Co.	100,000	3.38%	15/12/2027	95,122	0.00%
JM Smucker Co.	225,000	5.90%	15/11/2028	236,911	0.01%
JM Smucker Co.	125,000	2.38%	15/3/2030	108,024	0.00%
JM Smucker Co.	175,000	2.13%	15/3/2032	141,915	0.01%
JM Smucker Co.	300,000	6.20%	15/11/2033	327,242	0.01%
JM Smucker Co.	250,000	4.25%	15/3/2035	232,589	0.01%
JM Smucker Co.	130,000	2.75%	15/9/2041	90,780	0.00%
JM Smucker Co.	200,000	6.50%	15/11/2043	223,076	0.01%
JM Smucker Co.	110,000	4.38%	15/3/2045	97,199	0.00%
JM Smucker Co.	100,000	3.55%	15/3/2050	73,695	0.00%
John Deere Capital Corp.	125,000	2.05%	9/1/2025	121,539	0.01%
John Deere Capital Corp.	205,000	1.25%	10/1/2025	197,733	0.01%
John Deere Capital Corp.	130,000	5.15%	3/3/2025	130,745	0.01%
John Deere Capital Corp.	225,000	2.13%	7/3/2025	218,054	0.01%
John Deere Capital Corp.	233,000	3.45%	13/3/2025	229,460	0.01%
John Deere Capital Corp.	210,000	3.40%	6/6/2025	206,648	0.01%
John Deere Capital Corp.	175,000	4.95%	6/6/2025	175,717	0.01%
John Deere Capital Corp.	175,000	4.05%	8/9/2025	173,460	0.01%
John Deere Capital Corp.	125,000	5.30%	8/9/2025	126,682	0.01%
John Deere Capital Corp.	120,000	3.40%	11/9/2025	117,635	0.01%
John Deere Capital Corp.	300,000	4.80%	9/1/2026	301,634	0.01%
John Deere Capital Corp.	150,000	0.70%	15/1/2026	139,097	0.01%
John Deere Capital Corp.	150,000	5.05%	3/3/2026	152,246	0.01%
John Deere Capital Corp.	100,000	4.75%	8/6/2026	100,715	0.00%
John Deere Capital Corp.	130,000	2.65%	10/6/2026	124,456	0.01%
John Deere Capital Corp.	100,000	1.05%	17/6/2026	92,122	0.00%
John Deere Capital Corp.	175,000	5.15%	8/9/2026	178,269	0.01%
John Deere Capital Corp.	110,000	2.25%	14/9/2026	103,980	0.00%
John Deere Capital Corp.	150,000	1.30%	13/10/2026	137,950	0.01%
John Deere Capital Corp.	155,000	1.70%	11/1/2027	143,135	0.01%
John Deere Capital Corp.	130,000	2.35%	8/3/2027	122,260	0.01%
John Deere Capital Corp.	120,000	1.75%	9/3/2027	110,505	0.00%
John Deere Capital Corp.	100,000	2.80%	8/9/2027	94,787	0.00%
John Deere Capital Corp.	225,000	4.15%	15/9/2027	223,559	0.01%
John Deere Capital Corp.	79,000	3.05%	6/1/2028	75,194	0.00%
John Deere Capital Corp.	360,000	4.75%	20/1/2028	365,937	0.02%
John Deere Capital Corp.	125,000	4.90%	3/3/2028	127,317	0.01%
John Deere Capital Corp.	150,000	1.50%	6/3/2028	133,889	0.01%
John Deere Capital Corp.	370,000	4.95%	14/7/2028	379,218	0.02%
John Deere Capital Corp.	125,000	3.45%	7/3/2029	119,894	0.01%
John Deere Capital Corp.	150,000	3.35%	18/4/2029	143,763	0.01%
John Deere Capital Corp.	200,000	2.80%	18/7/2029	185,454	0.01%
John Deere Capital Corp.	115,000	4.85%	11/10/2029	118,369	0.01%
John Deere Capital Corp.	200,000	2.45%	9/1/2030	180,426	0.01%
John Deere Capital Corp.	255,000	4.70%	10/6/2030	258,941	0.01%
John Deere Capital Corp.	195,000	1.45%	15/1/2031	160,411	0.01%
John Deere Capital Corp.	285,000	2.00%	17/6/2031	241,730	0.01%
John Deere Capital Corp.	275,000	3.90%	7/6/2032	265,204	0.01%
John Deere Capital Corp.	160,000	4.35%	15/9/2032	159,502	0.01%
John Deere Capital Corp.	250,000	5.15%	8/9/2033	263,249	0.01%
John Sevier Combined Cycle Generation LLC	60,937	4.63%	15/1/2042	57,246	0.00%
Johns Hopkins Health System Corp.	125,000	3.84%	15/5/2046	106,079	0.00%
Johns Hopkins University	185,000	4.08%	1/7/2053	163,878	0.01%
Johns Hopkins University	180,000	2.81%	1/1/2060	119,737	0.01%
Johnson & Johnson	170,000	2.63%	15/1/2025	166,366	0.01%
Johnson & Johnson	255,000	0.55%	1/9/2025	239,019	0.01%
Johnson & Johnson	464,000	2.45%	1/3/2026	446,112	0.02%
Johnson & Johnson	354,000	2.95%	3/3/2027	341,752	0.01%
Johnson & Johnson	350,000	0.95%	1/9/2027	312,480	0.01%
Johnson & Johnson	375,000	2.90%	15/1/2028	358,890	0.02%
Johnson & Johnson	100,000	6.95%	1/9/2029	115,432	0.01%
Johnson & Johnson	455,000	1.30%	1/9/2030	382,005	0.02%
Johnson & Johnson	110,000	4.95%	15/5/2033	118,839	0.01%
Johnson & Johnson	225,000	4.38%	5/12/2033	231,375	0.01%
Johnson & Johnson	300,000	3.55%	1/3/2036	277,428	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Johnson & Johnson	425,000	3.63%	3/3/2037	392,074	0.02%
Johnson & Johnson	285,000	5.95%	15/8/2037	328,752	0.01%
Johnson & Johnson	280,000	3.40%	15/1/2038	248,091	0.01%
Johnson & Johnson	185,000	5.85%	15/7/2038	211,745	0.01%
Johnson & Johnson	325,000	2.10%	1/9/2040	231,609	0.01%
Johnson & Johnson	149,000	4.50%	1/9/2040	148,612	0.01%
Johnson & Johnson	100,000	4.85%	15/5/2041	103,928	0.00%
Johnson & Johnson	225,000	4.50%	5/12/2043	225,079	0.01%
Johnson & Johnson	525,000	3.70%	1/3/2046	459,101	0.02%
Johnson & Johnson	335,000	3.75%	3/3/2047	295,397	0.01%
Johnson & Johnson	405,000	3.50%	15/1/2048	341,056	0.01%
Johnson & Johnson	175,000	2.25%	1/9/2050	115,649	0.01%
Johnson & Johnson	400,000	2.45%	1/9/2060	257,116	0.01%
Johnson Controls International plc	198,000	3.90%	14/2/2026	193,482	0.01%
Johnson Controls International plc	94,000	6.00%	15/1/2036	100,603	0.00%
Johnson Controls International plc	145,000	4.63%	2/7/2044	130,720	0.01%
Johnson Controls International plc	143,000	5.13%	14/9/2045	137,438	0.01%
Johnson Controls International plc	100,000	4.50%	15/2/2047	89,627	0.00%
Johnson Controls International plc	93,000	4.95%	2/7/2064	85,003	0.00%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	240,000	1.75%	15/9/2030	199,481	0.01%
Johnson Controls International plc/Tyco Fire & Security Finance SCA	100,000	2.00%	16/9/2031	83,319	0.00%
Jones Lang LaSalle, Inc.	100,000	6.88%	1/12/2028	105,813	0.00%
JPMorgan Chase & Co.	655,000	3.13%	23/1/2025	641,531	0.03%
JPMorgan Chase & Co.	767,000	3.90%	15/7/2025	755,857	0.03%
JPMorgan Chase & Co.	205,000	7.75%	15/7/2025	213,600	0.01%
JPMorgan Chase & Co.	715,000	1.56%	10/12/2025	688,408	0.03%
JPMorgan Chase & Co.	795,000	5.55%	15/12/2025	795,647	0.03%
JPMorgan Chase & Co.	430,000	2.60%	24/2/2026	416,497	0.02%
JPMorgan Chase & Co.	690,000	2.01%	13/3/2026	662,895	0.03%
JPMorgan Chase & Co.	706,000	3.30%	1/4/2026	683,018	0.03%
JPMorgan Chase & Co.	975,000	2.08%	22/4/2026	934,377	0.04%
JPMorgan Chase & Co.	825,000	4.08%	26/4/2026	811,864	0.04%
JPMorgan Chase & Co.	610,000	3.20%	15/6/2026	588,770	0.03%
JPMorgan Chase & Co.	825,000	2.95%	1/10/2026	786,666	0.03%
JPMorgan Chase & Co.	75,000	7.63%	15/10/2026	80,652	0.00%
JPMorgan Chase & Co.	700,000	1.05%	19/11/2026	648,186	0.03%
JPMorgan Chase & Co.	470,000	4.13%	15/12/2026	460,897	0.02%
JPMorgan Chase & Co.	530,000	3.96%	29/1/2027	517,740	0.02%
JPMorgan Chase & Co.	550,000	1.04%	4/2/2027	505,260	0.02%
JPMorgan Chase & Co.	950,000	1.58%	22/4/2027	876,684	0.04%
JPMorgan Chase & Co.	150,000	8.00%	29/4/2027	165,803	0.01%
JPMorgan Chase & Co.	100,000	1.05%	23/6/2027	88,175	0.00%
JPMorgan Chase & Co.	700,000	1.47%	22/9/2027	634,139	0.03%
JPMorgan Chase & Co.	425,000	4.25%	1/10/2027	420,351	0.02%
JPMorgan Chase & Co.	525,000	6.07%	22/10/2027	540,166	0.02%
JPMorgan Chase & Co.	300,000	3.63%	1/12/2027	287,636	0.01%
JPMorgan Chase & Co.	755,000	3.78%	1/2/2028	729,111	0.03%
JPMorgan Chase & Co.	370,000	2.95%	24/2/2028	348,095	0.02%
JPMorgan Chase & Co.	825,000	4.32%	26/4/2028	811,328	0.04%
JPMorgan Chase & Co.	600,000	3.54%	1/5/2028	572,984	0.02%
JPMorgan Chase & Co.	370,000	2.18%	1/6/2028	338,046	0.01%
JPMorgan Chase & Co.	900,000	4.85%	25/7/2028	900,083	0.04%
JPMorgan Chase & Co.	600,000	3.51%	23/1/2029	568,015	0.02%
JPMorgan Chase & Co.	530,000	4.01%	23/4/2029	510,083	0.02%
JPMorgan Chase & Co.	650,000	2.07%	1/6/2029	576,279	0.03%
JPMorgan Chase & Co.	705,000	4.20%	23/7/2029	684,890	0.03%
JPMorgan Chase & Co.	650,000	5.30%	24/7/2029	659,561	0.03%
JPMorgan Chase & Co.	630,000	6.09%	23/10/2029	662,698	0.03%
JPMorgan Chase & Co.	695,000	4.45%	5/12/2029	681,311	0.03%
JPMorgan Chase & Co.	720,000	3.70%	6/5/2030	677,185	0.03%
JPMorgan Chase & Co.	625,000	4.57%	14/6/2030	611,445	0.03%
JPMorgan Chase & Co.	350,000	8.75%	1/9/2030	421,498	0.02%
JPMorgan Chase & Co.	1,150,000	2.74%	15/10/2030	1,022,628	0.04%
JPMorgan Chase & Co.	750,000	4.49%	24/3/2031	731,500	0.03%
JPMorgan Chase & Co.	710,000	2.52%	22/4/2031	614,443	0.03%
JPMorgan Chase & Co.	1,150,000	2.96%	13/5/2031	1,011,577	0.04%
JPMorgan Chase & Co.	375,000	1.76%	19/11/2031	304,492	0.01%
JPMorgan Chase & Co.	825,000	1.95%	4/2/2032	671,452	0.03%
JPMorgan Chase & Co.	960,000	2.58%	22/4/2032	812,477	0.04%
JPMorgan Chase & Co.	800,000	2.55%	8/11/2032	668,294	0.03%
JPMorgan Chase & Co.	1,020,000	2.96%	25/1/2033	873,427	0.04%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
JPMorgan Chase & Co.	660,000	4.59%	26/4/2033	636,386	0.03%
JPMorgan Chase & Co.	1,300,000	4.91%	25/7/2033	1,285,554	0.06%
JPMorgan Chase & Co.	950,000	5.72%	14/9/2033	982,461	0.04%
JPMorgan Chase & Co.	1,215,000	5.35%	1/6/2034	1,234,717	0.05%
JPMorgan Chase & Co.	850,000	6.25%	23/10/2034	921,941	0.04%
JPMorgan Chase & Co.	720,000	6.40%	15/5/2038	824,952	0.04%
JPMorgan Chase & Co.	725,000	3.88%	24/7/2038	642,787	0.03%
JPMorgan Chase & Co.	350,000	5.50%	15/10/2040	364,570	0.02%
JPMorgan Chase & Co.	470,000	3.11%	22/4/2041	363,291	0.02%
JPMorgan Chase & Co.	480,000	5.60%	15/7/2041	509,894	0.02%
JPMorgan Chase & Co.	560,000	2.53%	19/11/2041	397,151	0.02%
JPMorgan Chase & Co.	400,000	5.40%	6/1/2042	414,703	0.02%
JPMorgan Chase & Co.	535,000	3.16%	22/4/2042	415,140	0.02%
JPMorgan Chase & Co.	350,000	5.63%	16/8/2043	366,688	0.02%
JPMorgan Chase & Co.	310,000	4.85%	1/2/2044	304,117	0.01%
JPMorgan Chase & Co.	500,000	4.95%	1/6/2045	478,047	0.02%
JPMorgan Chase & Co.	528,000	4.26%	22/2/2048	468,204	0.02%
JPMorgan Chase & Co.	460,000	4.03%	24/7/2048	392,185	0.02%
JPMorgan Chase & Co.	960,000	3.96%	15/11/2048	807,450	0.04%
JPMorgan Chase & Co.	525,000	3.90%	23/1/2049	436,840	0.02%
JPMorgan Chase & Co.	665,000	3.11%	22/4/2051	478,455	0.02%
JPMorgan Chase & Co.	980,000	3.33%	22/4/2052	734,874	0.03%
JPMorgan Chase Bank NA	750,000	5.11%	8/12/2026	757,079	0.03%
Juniper Networks, Inc.	125,000	1.20%	10/12/2025	115,825	0.01%
Juniper Networks, Inc.	135,000	3.75%	15/8/2029	128,129	0.01%
Juniper Networks, Inc.	175,000	2.00%	10/12/2030	141,669	0.01%
Juniper Networks, Inc.	75,000	5.95%	15/3/2041	76,918	0.00%
Kaiser Foundation Hospitals	155,000	3.15%	1/5/2027	148,328	0.01%
Kaiser Foundation Hospitals	370,000	2.81%	1/6/2041	277,964	0.01%
Kaiser Foundation Hospitals	120,000	4.88%	1/4/2042	117,177	0.01%
Kaiser Foundation Hospitals	420,000	4.15%	1/5/2047	371,382	0.02%
Kaiser Foundation Hospitals	355,000	3.27%	1/11/2049	267,039	0.01%
Kaiser Foundation Hospitals	364,000	3.00%	1/6/2051	259,709	0.01%
Kellanova	250,000	3.25%	1/4/2026	242,393	0.01%
Kellanova	135,000	3.40%	15/11/2027	129,681	0.01%
Kellanova	173,000	4.30%	15/5/2028	171,265	0.01%
Kellanova	215,000	2.10%	1/6/2030	184,741	0.01%
Kellanova	175,000	7.45%	1/4/2031	200,426	0.01%
Kellanova	75,000	5.25%	1/3/2033	76,756	0.00%
Kellanova	160,000	4.50%	1/4/2046	143,386	0.01%
Kemper Corp.	257,000	4.35%	15/2/2025	251,507	0.01%
Kemper Corp.	160,000	2.40%	30/9/2030	125,103	0.01%
Kemper Corp.	140,000	3.80%	23/2/2032	118,315	0.01%
Kennametal, Inc.	85,000	4.63%	15/6/2028	82,928	0.00%
Kennametal, Inc.	50,000	2.80%	1/3/2031	42,126	0.00%
Kentucky Power Co.	125,000	7.00%	15/11/2033	134,314	0.01%
Kentucky Utilities Co.	80,000	5.45%	15/4/2033	83,201	0.00%
Kentucky Utilities Co.	210,000	5.13%	1/11/2040	204,952	0.01%
Kentucky Utilities Co.	120,000	4.38%	1/10/2045	103,845	0.00%
Kentucky Utilities Co.	201,000	3.30%	1/6/2050	146,991	0.01%
Kenvue, Inc.	255,000	5.50%	22/3/2025	257,144	0.01%
Kenvue, Inc.	282,000	5.35%	22/3/2026	286,828	0.01%
Kenvue, Inc.	380,000	5.05%	22/3/2028	389,350	0.02%
Kenvue, Inc.	250,000	5.00%	22/3/2030	258,577	0.01%
Kenvue, Inc.	420,000	4.90%	22/3/2033	432,554	0.02%
Kenvue, Inc.	230,000	5.10%	22/3/2043	239,240	0.01%
Kenvue, Inc.	435,000	5.05%	22/3/2053	450,065	0.02%
Kenvue, Inc.	180,000	5.20%	22/3/2063	188,358	0.01%
Keurig Dr Pepper, Inc.	172,000	4.42%	25/5/2025	170,278	0.01%
Keurig Dr Pepper, Inc.	205,000	3.40%	15/11/2025	199,322	0.01%
Keurig Dr Pepper, Inc.	190,000	2.55%	15/9/2026	179,511	0.01%
Keurig Dr Pepper, Inc.	75,000	3.43%	15/6/2027	72,293	0.00%
Keurig Dr Pepper, Inc.	330,000	4.60%	25/5/2028	330,568	0.01%
Keurig Dr Pepper, Inc.	225,000	3.95%	15/4/2029	219,274	0.01%
Keurig Dr Pepper, Inc.	170,000	3.20%	1/5/2030	156,272	0.01%
Keurig Dr Pepper, Inc.	150,000	2.25%	15/3/2031	128,158	0.01%
Keurig Dr Pepper, Inc.	225,000	4.05%	15/4/2032	216,569	0.01%
Keurig Dr Pepper, Inc.	120,000	4.50%	15/11/2045	108,803	0.00%
Keurig Dr Pepper, Inc.	110,000	4.42%	15/12/2046	97,634	0.00%
Keurig Dr Pepper, Inc.	35,000	5.09%	25/5/2048	34,438	0.00%
Keurig Dr Pepper, Inc.	265,000	3.80%	1/5/2050	215,012	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Keurig Dr Pepper, Inc.	150,000	3.35%	15/3/2051	111,792	0.00%
Keurig Dr Pepper, Inc.	385,000	4.50%	15/4/2052	352,220	0.02%
KeyBank NA	255,000	3.30%	1/6/2025	245,350	0.01%
KeyBank NA	344,000	4.15%	8/8/2025	333,807	0.01%
KeyBank NA	55,000	4.70%	26/1/2026	53,664	0.00%
KeyBank NA	204,000	3.40%	20/5/2026	191,853	0.01%
KeyBank NA	275,000	5.85%	15/11/2027	274,937	0.01%
KeyBank NA	63,000	4.39%	14/12/2027	59,169	0.00%
KeyBank NA	125,000	3.90%	13/4/2029	109,561	0.00%
KeyBank NA	180,000	4.90%	8/8/2032	158,631	0.01%
KeyBank NA	365,000	5.00%	26/1/2033	341,050	0.01%
KeyCorp	50,000	4.15%	29/10/2025	48,784	0.00%
KeyCorp	225,000	2.25%	6/4/2027	202,578	0.01%
KeyCorp	150,000	4.10%	30/4/2028	141,135	0.01%
KeyCorp	250,000	2.55%	1/10/2029	212,250	0.01%
KeyCorp	255,000	4.79%	1/6/2033	234,373	0.01%
Keysight Technologies, Inc.	315,000	4.60%	6/4/2027	314,112	0.01%
Keysight Technologies, Inc.	175,000	3.00%	30/10/2029	159,154	0.01%
KeySpan Gas East Corp.	175,000	2.74%	15/8/2026	163,043	0.01%
KeySpan Gas East Corp.	210,000	5.99%	6/3/2033	213,890	0.01%
KeySpan Gas East Corp.	130,000	5.82%	1/4/2041	126,345	0.01%
KeySpan Gas East Corp.	165,000	3.59%	18/1/2052	113,511	0.00%
Kilroy Realty LP	110,000	3.45%	15/12/2024	107,311	0.00%
Kilroy Realty LP	40,000	4.75%	15/12/2028	38,107	0.00%
Kilroy Realty LP	75,000	4.25%	15/8/2029	69,074	0.00%
Kilroy Realty LP	215,000	3.05%	15/2/2030	182,910	0.01%
Kilroy Realty LP	150,000	2.50%	15/11/2032	113,792	0.00%
Kilroy Realty LP	175,000	2.65%	15/11/2033	132,803	0.01%
Kimberly-Clark Corp.	130,000	3.05%	15/8/2025	126,689	0.01%
Kimberly-Clark Corp.	100,000	2.75%	15/2/2026	96,660	0.00%
Kimberly-Clark Corp.	150,000	1.05%	15/9/2027	133,875	0.01%
Kimberly-Clark Corp.	125,000	3.95%	1/11/2028	123,271	0.01%
Kimberly-Clark Corp.	125,000	3.20%	25/4/2029	118,502	0.01%
Kimberly-Clark Corp.	250,000	3.10%	26/3/2030	233,261	0.01%
Kimberly-Clark Corp.	105,000	2.00%	2/11/2031	88,818	0.00%
Kimberly-Clark Corp.	75,000	4.50%	16/2/2033	75,431	0.00%
Kimberly-Clark Corp.	150,000	6.63%	1/8/2037	178,643	0.01%
Kimberly-Clark Corp.	170,000	5.30%	1/3/2041	177,280	0.01%
Kimberly-Clark Corp.	150,000	3.20%	30/7/2046	114,858	0.00%
Kimberly-Clark Corp.	285,000	3.90%	4/5/2047	242,126	0.01%
Kimberly-Clark Corp.	105,000	2.88%	7/2/2050	75,617	0.00%
Kimco Realty OP LLC	98,000	3.30%	1/2/2025	95,761	0.00%
Kimco Realty OP LLC	73,000	2.80%	1/10/2026	68,814	0.00%
Kimco Realty OP LLC	175,000	3.80%	1/4/2027	168,101	0.01%
Kimco Realty OP LLC	100,000	1.90%	1/3/2028	88,205	0.00%
Kimco Realty OP LLC	135,000	2.70%	1/10/2030	117,071	0.01%
Kimco Realty OP LLC	250,000	2.25%	1/12/2031	204,076	0.01%
Kimco Realty OP LLC	175,000	3.20%	1/4/2032	152,463	0.01%
Kimco Realty OP LLC	190,000	4.60%	1/2/2033	183,317	0.01%
Kimco Realty OP LLC	200,000	6.40%	1/3/2034	219,584	0.01%
Kimco Realty OP LLC	150,000	4.25%	1/4/2045	121,852	0.01%
Kimco Realty OP LLC	30,000	4.13%	1/12/2046	23,476	0.00%
Kimco Realty OP LLC	150,000	4.45%	1/9/2047	124,750	0.01%
Kimco Realty OP LLC	60,000	3.70%	1/10/2049	45,065	0.00%
Kinder Morgan Energy Partners LP	75,000	7.40%	15/3/2031	83,917	0.00%
Kinder Morgan Energy Partners LP	100,000	7.75%	15/3/2032	113,691	0.00%
Kinder Morgan Energy Partners LP	150,000	7.30%	15/8/2033	170,408	0.01%
Kinder Morgan Energy Partners LP	100,000	5.80%	15/3/2035	101,946	0.00%
Kinder Morgan Energy Partners LP	110,000	6.50%	1/2/2037	115,882	0.01%
Kinder Morgan Energy Partners LP	295,000	6.95%	15/1/2038	324,254	0.01%
Kinder Morgan Energy Partners LP	175,000	6.50%	1/9/2039	184,279	0.01%
Kinder Morgan Energy Partners LP	100,000	6.55%	15/9/2040	105,611	0.00%
Kinder Morgan Energy Partners LP	90,000	7.50%	15/11/2040	101,588	0.00%
Kinder Morgan Energy Partners LP	175,000	6.38%	1/3/2041	179,721	0.01%
Kinder Morgan Energy Partners LP	90,000	5.63%	1/9/2041	86,080	0.00%
Kinder Morgan Energy Partners LP	150,000	5.00%	15/8/2042	135,150	0.01%
Kinder Morgan Energy Partners LP	125,000	4.70%	1/11/2042	107,372	0.00%
Kinder Morgan Energy Partners LP	275,000	5.00%	1/3/2043	246,221	0.01%
Kinder Morgan Energy Partners LP	305,000	5.50%	1/3/2044	290,123	0.01%
Kinder Morgan Energy Partners LP	155,000	5.40%	1/9/2044	145,431	0.01%
Kinder Morgan, Inc.	345,000	4.30%	1/6/2025	340,958	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Kinder Morgan, Inc.	150,000	1.75%	15/11/2026	138,013	0.01%
Kinder Morgan, Inc.	270,000	4.30%	1/3/2028	266,792	0.01%
Kinder Morgan, Inc.	250,000	2.00%	15/2/2031	207,726	0.01%
Kinder Morgan, Inc.	180,000	7.80%	1/8/2031	206,005	0.01%
Kinder Morgan, Inc.	225,000	7.75%	15/1/2032	257,190	0.01%
Kinder Morgan, Inc.	280,000	4.80%	1/2/2033	270,158	0.01%
Kinder Morgan, Inc.	315,000	5.20%	1/6/2033	313,302	0.01%
Kinder Morgan, Inc.	205,000	5.30%	1/12/2034	204,088	0.01%
Kinder Morgan, Inc.	455,000	5.55%	1/6/2045	439,334	0.02%
Kinder Morgan, Inc.	260,000	5.05%	15/2/2046	232,694	0.01%
Kinder Morgan, Inc.	160,000	5.20%	1/3/2048	146,744	0.01%
Kinder Morgan, Inc.	330,000	3.25%	1/8/2050	221,334	0.01%
Kinder Morgan, Inc.	280,000	3.60%	15/2/2051	200,821	0.01%
Kinder Morgan, Inc.	275,000	5.45%	1/8/2052	264,126	0.01%
Kirby Corp.	130,000	4.20%	1/3/2028	125,403	0.01%
Kite Realty Group LP	100,000	4.00%	1/10/2026	94,577	0.00%
Kite Realty Group Trust	100,000	4.75%	15/9/2030	94,143	0.00%
KKR Group Finance Co. II LLC	170,000	5.50%	1/2/2043	162,461	0.01%
KKR Group Finance Co. III LLC	245,000	5.13%	1/6/2044	224,465	0.01%
KKR Group Finance Co. VI LLC	245,000	3.75%	1/7/2029	229,680	0.01%
KKR Group Finance Co. VII LLC	125,000	3.63%	25/2/2050	89,645	0.00%
KKR Group Finance Co. VIII LLC	225,000	3.50%	25/8/2050	158,936	0.01%
KKR Group Finance Co. X LLC	175,000	3.25%	15/12/2051	120,410	0.01%
KKR Group Finance Co. XII LLC	175,000	4.85%	17/5/2032	171,071	0.01%
KLA Corp.	310,000	4.10%	15/3/2029	308,561	0.01%
KLA Corp.	180,000	4.65%	15/7/2032	184,022	0.01%
KLA Corp.	75,000	5.00%	15/3/2049	74,567	0.00%
KLA Corp.	242,000	3.30%	1/3/2050	184,964	0.01%
KLA Corp.	320,000	4.95%	15/7/2052	323,466	0.01%
KLA Corp.	220,000	5.25%	15/7/2062	228,417	0.01%
Kraft Heinz Foods Co.	640,000	3.00%	1/6/2026	615,187	0.03%
Kraft Heinz Foods Co.	335,000	3.88%	15/5/2027	328,623	0.01%
Kraft Heinz Foods Co.	425,000	4.63%	30/1/2029	428,162	0.02%
Kraft Heinz Foods Co.	245,000	3.75%	1/4/2030	234,020	0.01%
Kraft Heinz Foods Co.	167,000	4.25%	1/3/2031	163,638	0.01%
Kraft Heinz Foods Co.	250,000	6.75%	15/3/2032	281,880	0.01%
Kraft Heinz Foods Co.	377,000	5.00%	15/7/2035	379,536	0.02%
Kraft Heinz Foods Co.	167,000	6.88%	26/1/2039	193,452	0.01%
Kraft Heinz Foods Co.	195,000	7.13%	1/8/2039	231,648	0.01%
Kraft Heinz Foods Co.	75,000	4.63%	1/10/2039	69,994	0.00%
Kraft Heinz Foods Co.	115,000	6.50%	9/2/2040	129,137	0.01%
Kraft Heinz Foods Co.	360,000	5.00%	4/6/2042	347,972	0.02%
Kraft Heinz Foods Co.	440,000	5.20%	15/7/2045	431,280	0.02%
Kraft Heinz Foods Co.	800,000	4.38%	1/6/2046	700,206	0.03%
Kraft Heinz Foods Co.	375,000	4.88%	1/10/2049	355,854	0.02%
Kraft Heinz Foods Co.	200,000	5.50%	1/6/2050	206,495	0.01%
Kroger Co.	115,000	3.50%	1/2/2026	112,005	0.00%
Kroger Co.	635,000	2.65%	15/10/2026	600,475	0.03%
Kroger Co.	205,000	3.70%	1/8/2027	198,603	0.01%
Kroger Co.	485,000	4.50%	15/1/2029	482,103	0.02%
Kroger Co.	100,000	2.20%	1/5/2030	85,629	0.00%
Kroger Co.	240,000	1.70%	15/1/2031	194,267	0.01%
Kroger Co.	115,000	7.50%	1/4/2031	132,017	0.01%
Kroger Co.	150,000	6.90%	15/4/2038	170,593	0.01%
Kroger Co.	75,000	5.40%	15/7/2040	73,819	0.00%
Kroger Co.	60,000	5.00%	15/4/2042	56,285	0.00%
Kroger Co.	145,000	5.15%	1/8/2043	139,452	0.01%
Kroger Co.	145,000	3.88%	15/10/2046	114,186	0.00%
Kroger Co.	250,000	4.45%	1/2/2047	221,576	0.01%
Kroger Co.	75,000	4.65%	15/1/2048	67,317	0.00%
Kroger Co.	150,000	5.40%	15/1/2049	150,546	0.01%
Kroger Co.	175,000	3.95%	15/1/2050	143,122	0.01%
Kyndryl Holdings, Inc.	185,000	2.05%	15/10/2026	168,536	0.01%
Kyndryl Holdings, Inc.	195,000	2.70%	15/10/2028	171,955	0.01%
Kyndryl Holdings, Inc.	160,000	3.15%	15/10/2031	134,239	0.01%
Kyndryl Holdings, Inc.	135,000	4.10%	15/10/2041	101,900	0.00%
L3Harris Technologies, Inc.	125,000	3.83%	27/4/2025	122,819	0.01%
L3Harris Technologies, Inc.	190,000	3.85%	15/12/2026	186,323	0.01%
L3Harris Technologies, Inc.	445,000	5.40%	15/1/2027	454,365	0.02%
L3Harris Technologies, Inc.	460,000	4.40%	15/6/2028	454,524	0.02%
L3Harris Technologies, Inc.	200,000	2.90%	15/12/2029	180,928	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
L3Harris Technologies, Inc.	175,000	1.80%	15/1/2031	143,985	0.01%
L3Harris Technologies, Inc.	370,000	5.40%	31/7/2033	384,950	0.02%
L3Harris Technologies, Inc.	110,000	4.85%	27/4/2035	108,890	0.00%
L3Harris Technologies, Inc.	160,000	5.05%	27/4/2045	158,172	0.01%
L3Harris Technologies, Inc.	155,000	5.60%	31/7/2053	165,552	0.01%
Laboratory Corp. of America Holdings	190,000	2.30%	1/12/2024	184,789	0.01%
Laboratory Corp. of America Holdings	308,000	3.60%	1/2/2025	302,778	0.01%
Laboratory Corp. of America Holdings	105,000	1.55%	1/6/2026	96,998	0.00%
Laboratory Corp. of America Holdings	125,000	3.60%	1/9/2027	120,664	0.01%
Laboratory Corp. of America Holdings	140,000	2.95%	1/12/2029	126,131	0.01%
Laboratory Corp. of America Holdings	100,000	2.70%	1/6/2031	86,325	0.00%
Laboratory Corp. of America Holdings	355,000	4.70%	1/2/2045	327,351	0.01%
Lam Research Corp.	215,000	3.80%	15/3/2025	212,307	0.01%
Lam Research Corp.	243,000	3.75%	15/3/2026	238,686	0.01%
Lam Research Corp.	270,000	4.00%	15/3/2029	266,467	0.01%
Lam Research Corp.	215,000	1.90%	15/6/2030	184,950	0.01%
Lam Research Corp.	180,000	4.88%	15/3/2049	179,681	0.01%
Lam Research Corp.	275,000	2.88%	15/6/2050	196,271	0.01%
Lam Research Corp.	160,000	3.13%	15/6/2060	111,189	0.00%
Lazard Group LLC	25,000	3.75%	13/2/2025	24,472	0.00%
Lazard Group LLC	119,000	3.63%	1/3/2027	112,205	0.00%
Lazard Group LLC	50,000	4.50%	19/9/2028	48,618	0.00%
Lazard Group LLC	105,000	4.38%	11/3/2029	102,146	0.00%
LBJ Infrastructure Group LLC	135,000	3.80%	31/12/2057	92,762	0.00%
Lear Corp.	100,000	3.80%	15/9/2027	96,415	0.00%
Lear Corp.	100,000	4.25%	15/5/2029	96,195	0.00%
Lear Corp.	150,000	3.50%	30/5/2030	134,253	0.01%
Lear Corp.	60,000	2.60%	15/1/2032	49,009	0.00%
Lear Corp.	180,000	5.25%	15/5/2049	166,392	0.01%
Lear Corp.	135,000	3.55%	15/1/2052	94,377	0.00%
Legg Mason, Inc.	92,000	4.75%	15/3/2026	91,682	0.00%
Legg Mason, Inc.	170,000	5.63%	15/1/2044	174,201	0.01%
Leggett & Platt, Inc.	140,000	3.50%	15/11/2027	132,203	0.01%
Leggett & Platt, Inc.	245,000	4.40%	15/3/2029	237,444	0.01%
Leggett & Platt, Inc.	110,000	3.50%	15/11/2051	79,272	0.00%
Leidos, Inc.	209,000	3.63%	15/5/2025	203,857	0.01%
Leidos, Inc.	195,000	4.38%	15/5/2030	186,569	0.01%
Leidos, Inc.	225,000	2.30%	15/2/2031	188,191	0.01%
Leidos, Inc.	200,000	5.75%	15/3/2033	208,165	0.01%
Leland Stanford Junior University	150,000	1.29%	1/6/2027	135,501	0.01%
Leland Stanford Junior University	160,000	3.65%	1/5/2048	137,942	0.01%
Leland Stanford Junior University	100,000	2.41%	1/6/2050	66,980	0.00%
Lennar Corp.	235,000	4.75%	30/5/2025	233,631	0.01%
Lennar Corp.	170,000	5.25%	1/6/2026	170,690	0.01%
Lennar Corp.	335,000	4.75%	29/11/2027	335,031	0.01%
Lennox International, Inc.	150,000	1.70%	1/8/2027	134,761	0.01%
Lennox International, Inc.	120,000	5.50%	15/9/2028	123,353	0.01%
Liberty Mutual Group, Inc.	432,000	4.57%	1/2/2029	422,811	0.02%
Liberty Mutual Group, Inc.	150,000	4.85%	1/8/2044	131,326	0.01%
Liberty Mutual Group, Inc.	290,000	3.95%	15/10/2050	220,182	0.01%
Liberty Mutual Group, Inc.	320,000	5.50%	15/6/2052	316,046	0.01%
Liberty Mutual Group, Inc.	200,000	3.95%	15/5/2060	144,569	0.01%
Lincoln National Corp.	185,000	3.35%	9/3/2025	180,307	0.01%
Lincoln National Corp.	110,000	3.63%	12/12/2026	106,859	0.00%
Lincoln National Corp.	150,000	3.80%	1/3/2028	144,044	0.01%
Lincoln National Corp.	260,000	3.05%	15/1/2030	229,758	0.01%
Lincoln National Corp.	125,000	3.40%	15/1/2031	111,981	0.00%
Lincoln National Corp.	60,000	3.40%	1/3/2032	51,367	0.00%
Lincoln National Corp.	50,000	6.30%	9/10/2037	52,883	0.00%
Lincoln National Corp.	125,000	7.00%	15/6/2040	140,620	0.01%
Lincoln National Corp.	195,000	4.35%	1/3/2048	155,792	0.01%
Lincoln National Corp.	50,000	4.38%	15/6/2050	39,878	0.00%
Linde, Inc.	215,000	2.65%	5/2/2025	209,751	0.01%
Linde, Inc.	120,000	4.70%	5/12/2025	120,211	0.01%
Linde, Inc.	250,000	3.20%	30/1/2026	242,978	0.01%
Linde, Inc.	250,000	1.10%	10/8/2030	207,364	0.01%
Linde, Inc.	185,000	3.55%	7/11/2042	153,977	0.01%
Linde, Inc.	50,000	2.00%	10/8/2050	29,476	0.00%
LKQ Corp.	200,000	5.75%	15/6/2028	205,415	0.01%
LKQ Corp.	175,000	6.25%	15/6/2033	182,880	0.01%
Lockheed Martin Corp.	200,000	4.95%	15/10/2025	201,812	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Lockheed Martin Corp.	315,000	3.55%	15/1/2026	309,518	0.01%
Lockheed Martin Corp.	315,000	5.10%	15/11/2027	325,197	0.01%
Lockheed Martin Corp.	150,000	4.45%	15/5/2028	150,921	0.01%
Lockheed Martin Corp.	145,000	1.85%	15/6/2030	124,549	0.01%
Lockheed Martin Corp.	200,000	3.90%	15/6/2032	192,886	0.01%
Lockheed Martin Corp.	215,000	5.25%	15/1/2033	228,179	0.01%
Lockheed Martin Corp.	295,000	4.75%	15/2/2034	300,298	0.01%
Lockheed Martin Corp.	180,000	3.60%	1/3/2035	164,745	0.01%
Lockheed Martin Corp.	205,000	4.50%	15/5/2036	203,014	0.01%
Lockheed Martin Corp.	165,000	6.15%	1/9/2036	186,934	0.01%
Lockheed Martin Corp.	180,000	5.72%	1/6/2040	196,199	0.01%
Lockheed Martin Corp.	315,000	4.07%	15/12/2042	284,769	0.01%
Lockheed Martin Corp.	165,000	3.80%	1/3/2045	142,182	0.01%
Lockheed Martin Corp.	305,000	4.70%	15/5/2046	298,911	0.01%
Lockheed Martin Corp.	150,000	2.80%	15/6/2050	107,217	0.00%
Lockheed Martin Corp.	410,000	4.09%	15/9/2052	364,330	0.02%
Lockheed Martin Corp.	330,000	4.15%	15/6/2053	295,782	0.01%
Lockheed Martin Corp.	270,000	5.70%	15/11/2054	304,382	0.01%
Lockheed Martin Corp.	200,000	5.20%	15/2/2055	210,498	0.01%
Lockheed Martin Corp.	200,000	4.30%	15/6/2062	179,930	0.01%
Lockheed Martin Corp.	240,000	5.90%	15/11/2063	280,375	0.01%
Loews Corp.	219,000	3.75%	1/4/2026	213,474	0.01%
Loews Corp.	105,000	3.20%	15/5/2030	96,190	0.00%
Loews Corp.	50,000	6.00%	1/2/2035	54,491	0.00%
Loews Corp.	165,000	4.13%	15/5/2043	146,180	0.01%
Louisville Gas & Electric Co.	70,000	5.45%	15/4/2033	72,992	0.00%
Louisville Gas & Electric Co.	150,000	4.25%	1/4/2049	127,501	0.01%
Lowe's Cos, Inc.	185,000	4.00%	15/4/2025	182,580	0.01%
Lowe's Cos, Inc.	250,000	4.40%	8/9/2025	248,372	0.01%
Lowe's Cos, Inc.	156,000	3.38%	15/9/2025	152,263	0.01%
Lowe's Cos, Inc.	180,000	4.80%	1/4/2026	180,141	0.01%
Lowe's Cos, Inc.	340,000	2.50%	15/4/2026	323,924	0.01%
Lowe's Cos, Inc.	175,000	3.35%	1/4/2027	168,679	0.01%
Lowe's Cos, Inc.	325,000	3.10%	3/5/2027	311,520	0.01%
Lowe's Cos, Inc.	225,000	1.30%	15/4/2028	197,695	0.01%
Lowe's Cos, Inc.	235,000	1.70%	15/9/2028	207,928	0.01%
Lowe's Cos, Inc.	260,000	6.50%	15/3/2029	282,157	0.01%
Lowe's Cos, Inc.	385,000	3.65%	5/4/2029	371,148	0.02%
Lowe's Cos, Inc.	290,000	4.50%	15/4/2030	288,585	0.01%
Lowe's Cos, Inc.	240,000	1.70%	15/10/2030	199,550	0.01%
Lowe's Cos, Inc.	510,000	2.63%	1/4/2031	446,965	0.02%
Lowe's Cos, Inc.	410,000	3.75%	1/4/2032	383,451	0.02%
Lowe's Cos, Inc.	325,000	5.00%	15/4/2033	331,963	0.01%
Lowe's Cos, Inc.	255,000	5.15%	1/7/2033	262,128	0.01%
Lowe's Cos, Inc.	50,000	5.50%	15/10/2035	52,643	0.00%
Lowe's Cos, Inc.	100,000	5.00%	15/4/2040	97,705	0.00%
Lowe's Cos, Inc.	410,000	2.80%	15/9/2041	299,239	0.01%
Lowe's Cos, Inc.	70,000	4.65%	15/4/2042	65,227	0.00%
Lowe's Cos, Inc.	125,000	4.38%	15/9/2045	110,099	0.00%
Lowe's Cos, Inc.	535,000	3.70%	15/4/2046	423,060	0.02%
Lowe's Cos, Inc.	450,000	4.05%	3/5/2047	371,173	0.02%
Lowe's Cos, Inc.	195,000	4.55%	5/4/2049	172,258	0.01%
Lowe's Cos, Inc.	150,000	5.13%	15/4/2050	144,687	0.01%
Lowe's Cos, Inc.	475,000	3.00%	15/10/2050	323,505	0.01%
Lowe's Cos, Inc.	185,000	3.50%	1/4/2051	138,111	0.01%
Lowe's Cos, Inc.	375,000	4.25%	1/4/2052	317,882	0.01%
Lowe's Cos, Inc.	460,000	5.63%	15/4/2053	484,928	0.02%
Lowe's Cos, Inc.	180,000	5.75%	1/7/2053	191,214	0.01%
Lowe's Cos, Inc.	310,000	4.45%	1/4/2062	262,730	0.01%
Lowe's Cos, Inc.	290,000	5.80%	15/9/2062	306,491	0.01%
Lowe's Cos, Inc.	130,000	5.85%	1/4/2063	136,700	0.01%
LPL Holdings, Inc.	100,000	4.63%	15/11/2027	96,428	0.00%
LPL Holdings, Inc.	200,000	6.75%	17/11/2028	212,985	0.01%
LPL Holdings, Inc.	250,000	4.00%	15/3/2029	229,988	0.01%
LPL Holdings, Inc.	150,000	4.38%	15/5/2031	135,586	0.01%
Lubrizol Corp.	80,000	6.50%	1/10/2034	93,785	0.00%
LXP Industrial Trust	130,000	6.75%	15/11/2028	136,581	0.01%
LXP Industrial Trust	100,000	2.70%	15/9/2030	83,066	0.00%
LXP Industrial Trust	150,000	2.38%	1/10/2031	120,891	0.01%
LYB International Finance BV	150,000	5.25%	15/7/2043	143,531	0.01%
LYB International Finance BV	350,000	4.88%	15/3/2044	323,689	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
LYB International Finance II BV	222,000	3.50%	2/3/2027	214,265	0.01%
LYB International Finance III LLC	175,000	1.25%	1/10/2025	163,512	0.01%
LYB International Finance III LLC	175,000	2.25%	1/10/2030	150,106	0.01%
LYB International Finance III LLC	400,000	5.63%	15/5/2033	418,484	0.02%
LYB International Finance III LLC	255,000	3.38%	1/10/2040	195,950	0.01%
LYB International Finance III LLC	225,000	4.20%	15/10/2049	179,508	0.01%
LYB International Finance III LLC	250,000	4.20%	1/5/2050	199,815	0.01%
LYB International Finance III LLC	325,000	3.63%	1/4/2051	237,272	0.01%
LYB International Finance III LLC	80,000	3.80%	1/10/2060	56,961	0.00%
LyondellBasell Industries NV	260,000	4.63%	26/2/2055	226,364	0.01%
M&T Bank Corp.	130,000	4.55%	16/8/2028	125,387	0.01%
M&T Bank Corp.	350,000	7.41%	30/10/2029	376,953	0.02%
M&T Bank Corp.	285,000	5.05%	27/1/2034	270,003	0.01%
Macquarie Group Ltd.	295,000	4.44%	21/6/2033	271,089	0.01%
Magellan Midstream Partners LP	205,000	5.00%	1/3/2026	204,551	0.01%
Magellan Midstream Partners LP	110,000	3.25%	1/6/2030	99,834	0.00%
Magellan Midstream Partners LP	160,000	5.15%	15/10/2043	149,865	0.01%
Magellan Midstream Partners LP	140,000	4.25%	15/9/2046	112,922	0.00%
Magellan Midstream Partners LP	135,000	4.20%	3/10/2047	107,234	0.00%
Magellan Midstream Partners LP	150,000	4.85%	1/2/2049	132,932	0.01%
Magellan Midstream Partners LP	175,000	3.95%	1/3/2050	133,981	0.01%
Main Street Capital Corp.	90,000	3.00%	14/7/2026	82,112	0.00%
Manufacturers & Traders Trust Co.	210,000	2.90%	6/2/2025	203,362	0.01%
Manufacturers & Traders Trust Co.	323,000	4.65%	27/1/2026	316,146	0.01%
Manufacturers & Traders Trust Co.	122,000	3.40%	17/8/2027	112,968	0.00%
Manufacturers & Traders Trust Co.	325,000	4.70%	27/1/2028	315,956	0.01%
Marathon Oil Corp.	300,000	4.40%	15/7/2027	292,844	0.01%
Marathon Oil Corp.	210,000	6.80%	15/3/2032	227,399	0.01%
Marathon Oil Corp.	190,000	6.60%	1/10/2037	201,125	0.01%
Marathon Oil Corp.	165,000	5.20%	1/6/2045	146,363	0.01%
Marathon Petroleum Corp.	404,000	4.70%	1/5/2025	401,254	0.02%
Marathon Petroleum Corp.	217,000	5.13%	15/12/2026	219,490	0.01%
Marathon Petroleum Corp.	170,000	3.80%	1/4/2028	162,522	0.01%
Marathon Petroleum Corp.	310,000	6.50%	1/3/2041	333,826	0.01%
Marathon Petroleum Corp.	215,000	4.75%	15/9/2044	192,543	0.01%
Marathon Petroleum Corp.	145,000	4.50%	1/4/2048	121,660	0.01%
Marathon Petroleum Corp.	85,000	5.00%	15/9/2054	74,754	0.00%
Markel Group, Inc.	230,000	3.50%	1/11/2027	218,982	0.01%
Markel Group, Inc.	125,000	3.35%	17/9/2029	114,570	0.00%
Markel Group, Inc.	185,000	5.00%	5/4/2046	167,954	0.01%
Markel Group, Inc.	35,000	4.30%	1/11/2047	28,552	0.00%
Markel Group, Inc.	135,000	5.00%	20/5/2049	125,166	0.01%
Markel Group, Inc.	120,000	4.15%	17/9/2050	97,558	0.00%
Markel Group, Inc.	200,000	3.45%	7/5/2052	142,944	0.01%
Marriott International, Inc.	175,000	3.75%	15/3/2025	171,995	0.01%
Marriott International, Inc.	210,000	5.75%	1/5/2025	211,317	0.01%
Marriott International, Inc.	125,000	3.75%	1/10/2025	122,051	0.01%
Marriott International, Inc.	185,000	3.13%	15/6/2026	177,650	0.01%
Marriott International, Inc.	100,000	5.45%	15/9/2026	101,746	0.00%
Marriott International, Inc.	185,000	5.00%	15/10/2027	187,313	0.01%
Marriott International, Inc.	175,000	4.00%	15/4/2028	169,439	0.01%
Marriott International, Inc.	200,000	5.55%	15/10/2028	206,266	0.01%
Marriott International, Inc.	50,000	4.65%	1/12/2028	49,779	0.00%
Marriott International, Inc.	200,000	4.90%	15/4/2029	201,286	0.01%
Marriott International, Inc.	280,000	4.63%	15/6/2030	275,305	0.01%
Marriott International, Inc.	250,000	2.85%	15/4/2031	216,834	0.01%
Marriott International, Inc.	225,000	3.50%	15/10/2032	200,623	0.01%
Marriott International, Inc.	215,000	2.75%	15/10/2033	177,447	0.01%
Mars, Inc.	175,000	2.70%	1/4/2025	170,323	0.01%
Mars, Inc.	195,000	0.88%	16/7/2026	177,860	0.01%
Mars, Inc.	340,000	4.55%	20/4/2028	341,751	0.01%
Mars, Inc.	240,000	3.20%	1/4/2030	221,677	0.01%
Mars, Inc.	190,000	4.65%	20/4/2031	190,584	0.01%
Mars, Inc.	100,000	1.63%	16/7/2032	79,383	0.00%
Mars, Inc.	260,000	4.75%	20/4/2033	262,087	0.01%
Mars, Inc.	225,000	3.60%	1/4/2034	204,706	0.01%
Mars, Inc.	145,000	3.88%	1/4/2039	127,193	0.01%
Mars, Inc.	220,000	2.38%	16/7/2040	157,413	0.01%
Mars, Inc.	107,000	3.95%	1/4/2044	91,009	0.00%
Mars, Inc.	311,000	3.95%	1/4/2049	262,328	0.01%
Mars, Inc.	128,000	2.45%	16/7/2050	79,883	0.00%

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Mars, Inc.	150,000	4.13%	1/4/2054	128,262	0.01%
Mars, Inc.	145,000	4.20%	1/4/2059	124,574	0.01%
Marsh & McLennan Cos, Inc.	245,000	3.75%	14/3/2026	240,328	0.01%
Marsh & McLennan Cos, Inc.	355,000	4.38%	15/3/2029	353,540	0.02%
Marsh & McLennan Cos, Inc.	230,000	2.25%	15/11/2030	198,700	0.01%
Marsh & McLennan Cos, Inc.	100,000	2.38%	15/12/2031	85,199	0.00%
Marsh & McLennan Cos, Inc.	90,000	5.75%	1/11/2032	96,960	0.00%
Marsh & McLennan Cos, Inc.	100,000	5.88%	1/8/2033	109,193	0.00%
Marsh & McLennan Cos, Inc.	150,000	5.40%	15/9/2033	158,332	0.01%
Marsh & McLennan Cos, Inc.	100,000	4.75%	15/3/2039	97,337	0.00%
Marsh & McLennan Cos, Inc.	170,000	4.35%	30/1/2047	152,577	0.01%
Marsh & McLennan Cos, Inc.	155,000	4.20%	1/3/2048	135,417	0.01%
Marsh & McLennan Cos, Inc.	385,000	4.90%	15/3/2049	372,372	0.02%
Marsh & McLennan Cos, Inc.	175,000	2.90%	15/12/2051	117,725	0.01%
Marsh & McLennan Cos, Inc.	245,000	6.25%	1/11/2052	283,092	0.01%
Marsh & McLennan Cos, Inc.	150,000	5.45%	15/3/2053	157,067	0.01%
Marsh & McLennan Cos, Inc.	325,000	5.70%	15/9/2053	353,178	0.02%
Martin Marietta Materials, Inc.	50,000	3.45%	1/6/2027	47,867	0.00%
Martin Marietta Materials, Inc.	150,000	3.50%	15/12/2027	143,926	0.01%
Martin Marietta Materials, Inc.	200,000	2.50%	15/3/2030	176,308	0.01%
Martin Marietta Materials, Inc.	273,000	2.40%	15/7/2031	232,545	0.01%
Martin Marietta Materials, Inc.	165,000	4.25%	15/12/2047	145,514	0.01%
Martin Marietta Materials, Inc.	180,000	3.20%	15/7/2051	133,745	0.01%
Marvell Technology, Inc.	225,000	2.45%	15/4/2028	203,541	0.01%
Marvell Technology, Inc.	105,000	4.88%	22/6/2028	104,576	0.00%
Marvell Technology, Inc.	175,000	5.75%	15/2/2029	181,062	0.01%
Marvell Technology, Inc.	196,000	2.95%	15/4/2031	171,280	0.01%
Marvell Technology, Inc.	175,000	5.95%	15/9/2033	185,759	0.01%
Masco Corp.	200,000	3.50%	15/11/2027	189,899	0.01%
Masco Corp.	125,000	1.50%	15/2/2028	109,450	0.00%
Masco Corp.	175,000	4.50%	15/5/2047	150,561	0.01%
Masco Corp.	125,000	3.13%	15/2/2051	87,584	0.00%
Mass General Brigham, Inc.	75,000	3.19%	1/7/2049	55,193	0.00%
Mass General Brigham, Inc.	111,000	4.12%	1/7/2055	94,628	0.00%
Mass General Brigham, Inc.	210,000	3.34%	1/7/2060	150,147	0.01%
Massachusetts Electric Co.	130,000	1.73%	24/11/2030	103,042	0.00%
Massachusetts Electric Co.	225,000	5.90%	15/11/2039	229,193	0.01%
Massachusetts Electric Co.	100,000	4.00%	15/8/2046	77,649	0.00%
Massachusetts Institute of Technology	140,000	2.99%	1/7/2050	104,934	0.00%
Massachusetts Institute of Technology	195,000	2.29%	1/7/2051	123,981	0.01%
Massachusetts Institute of Technology	150,000	3.07%	1/4/2052	113,301	0.00%
Massachusetts Institute of Technology	200,000	5.60%	1/7/2111	230,676	0.01%
Massachusetts Institute of Technology	190,000	4.68%	1/7/2114	183,903	0.01%
Massachusetts Institute of Technology	100,000	3.89%	1/7/2116	79,349	0.00%
Massachusetts Mutual Life Insurance Co.	180,000	3.38%	15/4/2050	131,489	0.01%
Massachusetts Mutual Life Insurance Co.	150,000	5.67%	1/12/2052	155,224	0.01%
Massachusetts Mutual Life Insurance Co.	75,000	3.20%	1/12/2061	48,599	0.00%
Massachusetts Mutual Life Insurance Co.	186,000	5.08%	15/2/2069	167,704	0.01%
Massachusetts Mutual Life Insurance Co.	229,000	3.73%	15/10/2070	156,986	0.01%
Massachusetts Mutual Life Insurance Co.	195,000	4.90%	1/4/2077	167,455	0.01%
MassMutual Global Funding II	205,000	3.40%	8/3/2026	199,575	0.01%
MassMutual Global Funding II	275,000	4.50%	10/4/2026	274,242	0.01%
MassMutual Global Funding II	205,000	1.20%	16/7/2026	187,252	0.01%
MassMutual Global Funding II	200,000	2.35%	14/1/2027	186,632	0.01%
MassMutual Global Funding II	275,000	5.05%	7/12/2027	279,030	0.01%
MassMutual Global Funding II	225,000	5.05%	14/6/2028	228,177	0.01%
MassMutual Global Funding II	200,000	1.55%	9/10/2030	161,860	0.01%
MassMutual Global Funding II	225,000	2.15%	9/3/2031	186,673	0.01%
MasTec, Inc.	150,000	4.50%	15/8/2028	140,985	0.01%
Mastercard, Inc.	254,000	2.00%	3/3/2025	246,231	0.01%
Mastercard, Inc.	240,000	2.95%	21/11/2026	231,373	0.01%
Mastercard, Inc.	340,000	3.30%	26/3/2027	329,780	0.01%
Mastercard, Inc.	66,000	3.50%	26/2/2028	64,486	0.00%
Mastercard, Inc.	215,000	4.88%	9/3/2028	221,868	0.01%
Mastercard, Inc.	365,000	2.95%	1/6/2029	343,640	0.01%
Mastercard, Inc.	345,000	3.35%	26/3/2030	328,909	0.01%
Mastercard, Inc.	185,000	1.90%	15/3/2031	158,121	0.01%
Mastercard, Inc.	155,000	2.00%	18/11/2031	130,946	0.01%
Mastercard, Inc.	175,000	4.85%	9/3/2033	180,926	0.01%
Mastercard, Inc.	185,000	3.80%	21/11/2046	162,156	0.01%
Mastercard, Inc.	175,000	3.95%	26/2/2048	156,907	0.01%

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Mastercard, Inc.	343,000	3.65%	1/6/2049	290,171	0.01%
Mastercard, Inc.	455,000	3.85%	26/3/2050	398,596	0.02%
Mastercard, Inc.	250,000	2.95%	15/3/2051	185,595	0.01%
Mattel, Inc.	100,000	3.38%	1/4/2026	95,225	0.00%
Mattel, Inc.	100,000	5.88%	15/12/2027	99,916	0.00%
Mattel, Inc.	125,000	3.75%	1/4/2029	114,273	0.00%
Mattel, Inc.	100,000	5.45%	1/11/2041	89,555	0.00%
Mayo Clinic	75,000	3.77%	15/11/2043	64,374	0.00%
Mayo Clinic	25,000	4.00%	15/11/2047	21,692	0.00%
Mayo Clinic	130,000	4.13%	15/11/2052	115,788	0.01%
Mayo Clinic	190,000	3.20%	15/11/2061	133,431	0.01%
McCormick & Co., Inc.	175,000	0.90%	15/2/2026	161,197	0.01%
McCormick & Co., Inc.	275,000	3.40%	15/8/2027	262,727	0.01%
McCormick & Co., Inc.	145,000	2.50%	15/4/2030	127,001	0.01%
McCormick & Co., Inc.	125,000	4.95%	15/4/2033	125,485	0.01%
McCormick & Co., Inc.	100,000	4.20%	15/8/2047	86,245	0.00%
McDonald's Corp.	100,000	3.38%	26/5/2025	98,056	0.00%
McDonald's Corp.	201,000	3.30%	1/7/2025	196,522	0.01%
McDonald's Corp.	150,000	1.45%	1/9/2025	142,064	0.01%
McDonald's Corp.	310,000	3.70%	30/1/2026	304,876	0.01%
McDonald's Corp.	235,000	3.50%	1/3/2027	228,801	0.01%
McDonald's Corp.	270,000	3.50%	1/7/2027	262,449	0.01%
McDonald's Corp.	525,000	3.80%	1/4/2028	512,151	0.02%
McDonald's Corp.	180,000	4.80%	14/8/2028	183,366	0.01%
McDonald's Corp.	275,000	2.63%	1/9/2029	251,716	0.01%
McDonald's Corp.	125,000	2.13%	1/3/2030	109,246	0.00%
McDonald's Corp.	335,000	3.60%	1/7/2030	317,940	0.01%
McDonald's Corp.	225,000	4.60%	9/9/2032	227,936	0.01%
McDonald's Corp.	150,000	4.95%	14/8/2033	154,188	0.01%
McDonald's Corp.	300,000	4.70%	9/12/2035	296,157	0.01%
McDonald's Corp.	175,000	6.30%	15/10/2037	198,351	0.01%
McDonald's Corp.	245,000	6.30%	1/3/2038	278,614	0.01%
McDonald's Corp.	145,000	5.70%	1/2/2039	155,865	0.01%
McDonald's Corp.	50,000	4.88%	15/7/2040	48,885	0.00%
McDonald's Corp.	144,000	3.70%	15/2/2042	121,754	0.01%
McDonald's Corp.	121,000	3.63%	1/5/2043	100,494	0.00%
McDonald's Corp.	195,000	4.60%	26/5/2045	184,063	0.01%
McDonald's Corp.	625,000	4.88%	9/12/2045	616,115	0.03%
McDonald's Corp.	271,000	4.45%	1/3/2047	248,848	0.01%
McDonald's Corp.	145,000	4.45%	1/9/2048	134,414	0.01%
McDonald's Corp.	360,000	3.63%	1/9/2049	289,325	0.01%
McDonald's Corp.	220,000	4.20%	1/4/2050	195,485	0.01%
McDonald's Corp.	240,000	5.15%	9/9/2052	244,203	0.01%
McDonald's Corp.	225,000	5.45%	14/8/2053	239,669	0.01%
McKesson Corp.	150,000	0.90%	3/12/2025	139,166	0.01%
McKesson Corp.	80,000	5.25%	15/2/2026	80,017	0.00%
McKesson Corp.	215,000	1.30%	15/8/2026	197,858	0.01%
McKesson Corp.	50,000	3.95%	16/2/2028	49,269	0.00%
McKesson Corp.	75,000	4.90%	15/7/2028	76,319	0.00%
McKesson Corp.	160,000	5.10%	15/7/2033	164,521	0.01%
McLaren Health Care Corp.	75,000	4.39%	15/5/2048	64,798	0.00%
MDC Holdings, Inc.	125,000	3.85%	15/1/2030	114,633	0.00%
MDC Holdings, Inc.	135,000	2.50%	15/1/2031	110,729	0.00%
MDC Holdings, Inc.	185,000	6.00%	15/1/2043	172,625	0.01%
MedStar Health, Inc.	150,000	3.63%	15/8/2049	114,177	0.00%
Medtronic Global Holdings SCA	300,000	4.25%	30/3/2028	298,916	0.01%
Medtronic Global Holdings SCA	320,000	4.50%	30/3/2033	320,018	0.01%
Medtronic, Inc.	541,000	4.38%	15/3/2035	528,361	0.02%
Medtronic, Inc.	499,000	4.63%	15/3/2045	486,004	0.02%
Memorial Health Services	250,000	3.45%	1/11/2049	189,437	0.01%
Memorial Sloan-Kettering Cancer Center	125,000	5.00%	1/7/2042	124,384	0.01%
Memorial Sloan-Kettering Cancer Center	125,000	2.96%	1/1/2050	88,549	0.00%
Memorial Sloan-Kettering Cancer Center	75,000	4.13%	1/7/2052	65,690	0.00%
Memorial Sloan-Kettering Cancer Center	185,000	4.20%	1/7/2055	162,542	0.01%
Merck & Co., Inc.	560,000	2.75%	10/2/2025	547,602	0.02%
Merck & Co., Inc.	825,000	0.75%	24/2/2026	764,924	0.03%
Merck & Co., Inc.	440,000	1.70%	10/6/2027	403,786	0.02%
Merck & Co., Inc.	140,000	4.05%	17/5/2028	139,570	0.01%
Merck & Co., Inc.	325,000	1.90%	10/12/2028	292,661	0.01%
Merck & Co., Inc.	520,000	3.40%	7/3/2029	499,337	0.02%
Merck & Co., Inc.	200,000	4.30%	17/5/2030	199,971	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Merck & Co., Inc.	450,000	1.45%	24/6/2030	376,460	0.02%
Merck & Co., Inc.	530,000	2.15%	10/12/2031	452,888	0.02%
Merck & Co., Inc.	405,000	4.50%	17/5/2033	407,888	0.02%
Merck & Co., Inc.	180,000	6.50%	1/12/2033	211,555	0.01%
Merck & Co., Inc.	175,000	6.55%	15/9/2037	204,606	0.01%
Merck & Co., Inc.	325,000	3.90%	7/3/2039	295,684	0.01%
Merck & Co., Inc.	275,000	2.35%	24/6/2040	199,844	0.01%
Merck & Co., Inc.	210,000	3.60%	15/9/2042	178,289	0.01%
Merck & Co., Inc.	310,000	4.15%	18/5/2043	285,229	0.01%
Merck & Co., Inc.	275,000	4.90%	17/5/2044	278,341	0.01%
Merck & Co., Inc.	630,000	3.70%	10/2/2045	535,987	0.02%
Merck & Co., Inc.	343,000	4.00%	7/3/2049	303,038	0.01%
Merck & Co., Inc.	300,000	2.45%	24/6/2050	198,097	0.01%
Merck & Co., Inc.	490,000	2.75%	10/12/2051	337,547	0.01%
Merck & Co., Inc.	400,000	5.00%	17/5/2053	411,836	0.02%
Merck & Co., Inc.	425,000	2.90%	10/12/2061	284,730	0.01%
Merck & Co., Inc.	250,000	5.15%	17/5/2063	261,486	0.01%
Merck Sharp & Dohme Corp.	160,000	5.95%	1/12/2028	171,623	0.01%
Merck Sharp & Dohme Corp.	75,000	5.75%	15/11/2036	81,710	0.00%
Mercury General Corp.	155,000	4.40%	15/3/2027	148,344	0.01%
Meritage Homes Corp.	75,000	5.13%	6/6/2027	74,280	0.00%
Meritage Homes Corp.	100,000	3.88%	15/4/2029	91,927	0.00%
Met Tower Global Funding	150,000	3.70%	13/6/2025	147,352	0.01%
Met Tower Global Funding	150,000	5.40%	20/6/2026	152,423	0.01%
Met Tower Global Funding	175,000	1.25%	14/9/2026	159,185	0.01%
Meta Platforms, Inc.	660,000	3.50%	15/8/2027	642,394	0.03%
Meta Platforms, Inc.	405,000	4.60%	15/5/2028	411,255	0.02%
Meta Platforms, Inc.	325,000	4.80%	15/5/2030	333,015	0.01%
Meta Platforms, Inc.	800,000	3.85%	15/8/2032	760,792	0.03%
Meta Platforms, Inc.	420,000	4.95%	15/5/2033	433,376	0.02%
Meta Platforms, Inc.	765,000	4.45%	15/8/2052	703,945	0.03%
Meta Platforms, Inc.	735,000	5.60%	15/5/2053	797,976	0.03%
Meta Platforms, Inc.	400,000	4.65%	15/8/2062	373,310	0.02%
Meta Platforms, Inc.	530,000	5.75%	15/5/2063	580,986	0.03%
Methodist Hospital	210,000	2.71%	1/12/2050	140,215	0.01%
MetLife Capital Trust IV	290,000	7.88%	15/12/2037	313,009	0.01%
MetLife, Inc.	173,000	3.00%	1/3/2025	169,188	0.01%
MetLife, Inc.	150,000	3.60%	13/11/2025	147,576	0.01%
MetLife, Inc.	300,000	4.55%	23/3/2030	302,019	0.01%
MetLife, Inc.	221,000	6.50%	15/12/2032	250,962	0.01%
MetLife, Inc.	315,000	5.38%	15/7/2033	328,603	0.01%
MetLife, Inc.	275,000	6.38%	15/6/2034	308,740	0.01%
MetLife, Inc.	350,000	5.70%	15/6/2035	376,365	0.02%
MetLife, Inc.	230,000	6.40%	15/12/2036	237,211	0.01%
MetLife, Inc.	285,000	9.25%	8/4/2038	322,236	0.01%
MetLife, Inc.	120,000	10.75%	1/8/2039	162,205	0.01%
MetLife, Inc.	140,000	5.88%	6/2/2041	152,996	0.01%
MetLife, Inc.	290,000	4.13%	13/8/2042	257,462	0.01%
MetLife, Inc.	185,000	4.88%	13/11/2043	180,475	0.01%
MetLife, Inc.	100,000	4.72%	15/12/2044	94,002	0.00%
MetLife, Inc.	300,000	4.05%	1/3/2045	261,020	0.01%
MetLife, Inc.	125,000	4.60%	13/5/2046	119,070	0.01%
MetLife, Inc.	325,000	5.00%	15/7/2052	323,085	0.01%
MetLife, Inc.	275,000	5.25%	15/1/2054	283,033	0.01%
Metropolitan Edison Co.	80,000	5.20%	1/4/2028	80,592	0.00%
Metropolitan Edison Co.	50,000	4.30%	15/1/2029	48,415	0.00%
Metropolitan Life Global Funding I	150,000	2.80%	21/3/2025	145,966	0.01%
Metropolitan Life Global Funding I	225,000	0.95%	2/7/2025	212,163	0.01%
Metropolitan Life Global Funding I	150,000	4.05%	25/8/2025	147,997	0.01%
Metropolitan Life Global Funding I	150,000	5.00%	6/1/2026	150,540	0.01%
Metropolitan Life Global Funding I	310,000	3.45%	18/12/2026	298,850	0.01%
Metropolitan Life Global Funding I	275,000	1.88%	11/1/2027	251,409	0.01%
Metropolitan Life Global Funding I	40,000	4.40%	30/6/2027	39,326	0.00%
Metropolitan Life Global Funding I	300,000	3.00%	19/9/2027	281,275	0.01%
Metropolitan Life Global Funding I	215,000	5.05%	6/1/2028	217,157	0.01%
Metropolitan Life Global Funding I	150,000	5.40%	12/9/2028	154,441	0.01%
Metropolitan Life Global Funding I	100,000	3.30%	21/3/2029	92,859	0.00%
Metropolitan Life Global Funding I	175,000	3.05%	17/6/2029	159,482	0.01%
Metropolitan Life Global Funding I	110,000	4.30%	25/8/2029	106,902	0.00%
Metropolitan Life Global Funding I	250,000	2.95%	9/4/2030	222,361	0.01%
Metropolitan Life Global Funding I	290,000	1.55%	7/1/2031	232,370	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Metropolitan Life Global Funding I	200,000	2.40%	11/1/2032	165,912	0.01%
Metropolitan Life Global Funding I	265,000	5.15%	28/3/2033	269,669	0.01%
Michigan Finance Authority	50,000	3.08%	1/12/2034	43,630	0.00%
Microchip Technology, Inc.	295,000	4.25%	1/9/2025	290,447	0.01%
Micron Technology, Inc.	175,000	4.98%	6/2/2026	175,130	0.01%
Micron Technology, Inc.	365,000	4.19%	15/2/2027	358,022	0.02%
Micron Technology, Inc.	185,000	5.38%	15/4/2028	188,341	0.01%
Micron Technology, Inc.	185,000	5.33%	6/2/2029	188,650	0.01%
Micron Technology, Inc.	365,000	6.75%	1/11/2029	394,463	0.02%
Micron Technology, Inc.	230,000	4.66%	15/2/2030	225,358	0.01%
Micron Technology, Inc.	220,000	2.70%	15/4/2032	184,665	0.01%
Micron Technology, Inc.	275,000	5.88%	9/2/2033	286,965	0.01%
Micron Technology, Inc.	210,000	5.88%	15/9/2033	218,503	0.01%
Micron Technology, Inc.	100,000	3.37%	1/11/2041	75,117	0.00%
Micron Technology, Inc.	196,000	3.48%	1/11/2051	142,985	0.01%
Microsoft Corp.	580,000	2.70%	12/2/2025	567,534	0.02%
Microsoft Corp.	764,000	3.13%	3/11/2025	746,329	0.03%
Microsoft Corp.	970,000	2.40%	8/8/2026	925,699	0.04%
Microsoft Corp.	290,000	3.40%	15/9/2026	282,639	0.01%
Microsoft Corp.	950,000	3.30%	6/2/2027	925,908	0.04%
Microsoft Corp.	105,000	3.40%	15/6/2027	102,025	0.00%
Microsoft Corp.	195,000	1.35%	15/9/2030	162,304	0.01%
Microsoft Corp.	575,000	3.50%	12/2/2035	545,150	0.02%
Microsoft Corp.	225,000	4.20%	3/11/2035	225,533	0.01%
Microsoft Corp.	515,000	3.45%	8/8/2036	473,606	0.02%
Microsoft Corp.	227,000	4.10%	6/2/2037	222,950	0.01%
Microsoft Corp.	225,000	5.20%	1/6/2039	248,190	0.01%
Microsoft Corp.	200,000	4.50%	1/10/2040	204,511	0.01%
Microsoft Corp.	190,000	5.30%	8/2/2041	214,297	0.01%
Microsoft Corp.	170,000	3.50%	15/11/2042	148,685	0.01%
Microsoft Corp.	170,000	3.75%	12/2/2045	152,221	0.01%
Microsoft Corp.	450,000	4.45%	3/11/2045	443,551	0.02%
Microsoft Corp.	432,000	3.70%	8/8/2046	379,034	0.02%
Microsoft Corp.	400,000	4.25%	6/2/2047	387,228	0.02%
Microsoft Corp.	80,000	4.50%	15/6/2047	78,465	0.00%
Microsoft Corp.	1,725,000	2.53%	1/6/2050	1,179,997	0.05%
Microsoft Corp.	456,000	2.50%	15/9/2050	308,514	0.01%
Microsoft Corp.	1,625,000	2.92%	17/3/2052	1,197,085	0.05%
Microsoft Corp.	200,000	4.00%	12/2/2055	179,737	0.01%
Microsoft Corp.	70,000	3.95%	8/8/2056	62,183	0.00%
Microsoft Corp.	285,000	4.50%	6/2/2057	280,078	0.01%
Microsoft Corp.	917,000	2.68%	1/6/2060	615,476	0.03%
Microsoft Corp.	505,000	3.04%	17/3/2062	365,250	0.02%
Mid-America Apartments LP	110,000	4.00%	15/11/2025	108,024	0.00%
Mid-America Apartments LP	155,000	3.60%	1/6/2027	149,673	0.01%
Mid-America Apartments LP	155,000	4.20%	15/6/2028	151,703	0.01%
Mid-America Apartments LP	125,000	3.95%	15/3/2029	121,621	0.01%
Mid-America Apartments LP	120,000	2.75%	15/3/2030	105,197	0.00%
Mid-America Apartments LP	225,000	1.70%	15/2/2031	183,083	0.01%
Mid-America Apartments LP	50,000	2.88%	15/9/2051	32,787	0.00%
MidAmerican Energy Co.	50,000	3.10%	1/5/2027	47,845	0.00%
MidAmerican Energy Co.	175,000	3.65%	15/4/2029	167,291	0.01%
MidAmerican Energy Co.	60,000	6.75%	30/12/2031	68,316	0.00%
MidAmerican Energy Co.	75,000	5.35%	15/1/2034	78,968	0.00%
MidAmerican Energy Co.	75,000	5.75%	1/11/2035	79,861	0.00%
MidAmerican Energy Co.	110,000	5.80%	15/10/2036	117,881	0.01%
MidAmerican Energy Co.	50,000	4.80%	15/9/2043	47,145	0.00%
MidAmerican Energy Co.	190,000	4.40%	15/10/2044	170,013	0.01%
MidAmerican Energy Co.	80,000	4.25%	1/5/2046	69,807	0.00%
MidAmerican Energy Co.	155,000	3.95%	1/8/2047	129,452	0.01%
MidAmerican Energy Co.	275,000	3.65%	1/8/2048	218,950	0.01%
MidAmerican Energy Co.	205,000	4.25%	15/7/2049	179,426	0.01%
MidAmerican Energy Co.	255,000	3.15%	15/4/2050	183,340	0.01%
MidAmerican Energy Co.	175,000	2.70%	1/8/2052	113,138	0.00%
MidAmerican Energy Co.	275,000	5.85%	15/9/2054	304,642	0.01%
Mid-Atlantic Interstate Transmission LLC	350,000	4.10%	15/5/2028	338,449	0.01%
Midwest Connector Capital Co. LLC	235,000	4.63%	1/4/2029	226,032	0.01%
Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	647,500	6.50%	20/6/2027	649,351	0.03%
Mississippi Power Co.	125,000	3.95%	30/3/2028	121,222	0.01%
Mississippi Power Co.	170,000	4.25%	15/3/2042	145,263	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mississippi Power Co.	100,000	3.10%	30/7/2051	67,769	0.00%
Mitsubishi HC Finance America LLC	225,000	5.81%	12/9/2028	232,329	0.01%
Mohawk Industries, Inc.	210,000	5.85%	18/9/2028	217,676	0.01%
Mohawk Industries, Inc.	155,000	3.63%	15/5/2030	143,393	0.01%
Molson Coors Beverage Co.	499,000	3.00%	15/7/2026	477,804	0.02%
Molson Coors Beverage Co.	350,000	5.00%	1/5/2042	338,408	0.01%
Molson Coors Beverage Co.	490,000	4.20%	15/7/2046	418,166	0.02%
Mondelez International Holdings Netherlands BV	275,000	4.25%	15/9/2025	271,535	0.01%
Mondelez International, Inc.	255,000	1.50%	4/5/2025	243,206	0.01%
Mondelez International, Inc.	270,000	2.63%	17/3/2027	254,589	0.01%
Mondelez International, Inc.	150,000	4.13%	7/5/2028	148,372	0.01%
Mondelez International, Inc.	205,000	2.75%	13/4/2030	185,214	0.01%
Mondelez International, Inc.	150,000	1.50%	4/2/2031	122,252	0.01%
Mondelez International, Inc.	115,000	3.00%	17/3/2032	102,047	0.00%
Mondelez International, Inc.	225,000	1.88%	15/10/2032	183,373	0.01%
Mondelez International, Inc.	375,000	2.63%	4/9/2050	251,745	0.01%
Monongahela Power Co.	201,000	3.55%	15/5/2027	191,649	0.01%
Monongahela Power Co.	150,000	5.85%	15/2/2034	157,521	0.01%
Monongahela Power Co.	207,000	5.40%	15/12/2043	202,611	0.01%
Montefiore Obligated Group	100,000	5.25%	1/11/2048	72,552	0.00%
Montefiore Obligated Group	165,000	4.29%	1/9/2050	101,710	0.00%
Moody's Corp.	300,000	3.75%	24/3/2025	295,344	0.01%
Moody's Corp.	70,000	3.25%	15/1/2028	66,781	0.00%
Moody's Corp.	110,000	4.25%	1/2/2029	108,990	0.00%
Moody's Corp.	225,000	2.00%	19/8/2031	186,999	0.01%
Moody's Corp.	220,000	4.25%	8/8/2032	214,257	0.01%
Moody's Corp.	175,000	2.75%	19/8/2041	127,596	0.01%
Moody's Corp.	125,000	5.25%	15/7/2044	127,354	0.01%
Moody's Corp.	185,000	4.88%	17/12/2048	174,893	0.01%
Moody's Corp.	75,000	3.25%	20/5/2050	55,421	0.00%
Moody's Corp.	100,000	3.75%	25/2/2052	81,994	0.00%
Moody's Corp.	100,000	3.10%	29/11/2061	67,896	0.00%
Morgan Stanley	815,000	4.00%	23/7/2025	803,436	0.03%
Morgan Stanley	644,000	5.00%	24/11/2025	643,144	0.03%
Morgan Stanley	824,000	3.88%	27/1/2026	807,279	0.04%
Morgan Stanley	500,000	2.63%	18/2/2026	483,951	0.02%
Morgan Stanley	750,000	2.19%	28/4/2026	720,311	0.03%
Morgan Stanley	600,000	4.68%	17/7/2026	594,453	0.03%
Morgan Stanley	820,000	3.13%	27/7/2026	784,976	0.03%
Morgan Stanley	200,000	6.25%	9/8/2026	206,209	0.01%
Morgan Stanley	650,000	4.35%	8/9/2026	638,305	0.03%
Morgan Stanley	295,000	6.14%	16/10/2026	300,386	0.01%
Morgan Stanley	835,000	0.99%	10/12/2026	768,484	0.03%
Morgan Stanley	715,000	3.63%	20/1/2027	693,547	0.03%
Morgan Stanley	435,000	5.05%	28/1/2027	435,368	0.02%
Morgan Stanley	625,000	3.95%	23/4/2027	606,615	0.03%
Morgan Stanley	1,226,000	1.59%	4/5/2027	1,129,323	0.05%
Morgan Stanley	775,000	1.51%	20/7/2027	708,154	0.03%
Morgan Stanley	675,000	2.48%	21/1/2028	626,469	0.03%
Morgan Stanley	665,000	4.21%	20/4/2028	649,708	0.03%
Morgan Stanley	954,000	3.59%	22/7/2028	910,496	0.04%
Morgan Stanley	580,000	6.30%	18/10/2028	608,103	0.03%
Morgan Stanley	730,000	3.77%	24/1/2029	696,066	0.03%
Morgan Stanley	670,000	5.12%	1/2/2029	672,682	0.03%
Morgan Stanley	735,000	5.16%	20/4/2029	738,431	0.03%
Morgan Stanley	625,000	5.45%	20/7/2029	636,827	0.03%
Morgan Stanley	555,000	6.41%	1/11/2029	588,596	0.03%
Morgan Stanley	750,000	4.43%	23/1/2030	730,591	0.03%
Morgan Stanley	995,000	2.70%	22/1/2031	871,590	0.04%
Morgan Stanley	815,000	3.62%	1/4/2031	751,010	0.03%
Morgan Stanley	1,080,000	1.79%	13/2/2032	861,745	0.04%
Morgan Stanley	300,000	7.25%	1/4/2032	353,707	0.02%
Morgan Stanley	675,000	1.93%	28/4/2032	542,357	0.02%
Morgan Stanley	930,000	2.24%	21/7/2032	759,924	0.03%
Morgan Stanley	600,000	2.51%	20/10/2032	497,626	0.02%
Morgan Stanley	615,000	2.94%	21/1/2033	522,720	0.02%
Morgan Stanley	550,000	4.89%	20/7/2033	536,400	0.02%
Morgan Stanley	915,000	6.34%	18/10/2033	985,611	0.04%
Morgan Stanley	923,000	5.25%	21/4/2034	922,047	0.04%
Morgan Stanley	710,000	5.42%	21/7/2034	719,930	0.03%
Morgan Stanley	530,000	6.63%	1/11/2034	587,208	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Morgan Stanley	830,000	2.48%	16/9/2036	658,830	0.03%
Morgan Stanley	535,000	5.30%	20/4/2037	520,156	0.02%
Morgan Stanley	745,000	5.95%	19/1/2038	754,372	0.03%
Morgan Stanley	665,000	3.97%	22/7/2038	583,030	0.03%
Morgan Stanley	334,000	4.46%	22/4/2039	307,938	0.01%
Morgan Stanley	610,000	3.22%	22/4/2042	471,053	0.02%
Morgan Stanley	475,000	6.38%	24/7/2042	550,147	0.02%
Morgan Stanley	690,000	4.30%	27/1/2045	623,159	0.03%
Morgan Stanley	705,000	4.38%	22/1/2047	635,450	0.03%
Morgan Stanley	510,000	5.60%	24/3/2051	550,873	0.02%
Morgan Stanley	550,000	2.80%	25/1/2052	366,907	0.02%
Morgan Stanley Bank NA	400,000	5.48%	16/7/2025	403,587	0.02%
Morgan Stanley Bank NA	575,000	4.75%	21/4/2026	574,678	0.02%
Morgan Stanley Bank NA	465,000	5.88%	30/10/2026	478,869	0.02%
Morgan Stanley Direct Lending Fund	75,000	4.50%	11/2/2027	72,327	0.00%
Mosaic Co.	202,000	4.05%	15/11/2027	197,090	0.01%
Mosaic Co.	100,000	5.38%	15/11/2028	102,166	0.00%
Mosaic Co.	150,000	5.45%	15/11/2033	153,055	0.01%
Mosaic Co.	90,000	4.88%	15/11/2041	80,688	0.00%
Mosaic Co.	150,000	5.63%	15/11/2043	147,982	0.01%
Motorola Solutions, Inc.	175,000	4.60%	23/2/2028	174,079	0.01%
Motorola Solutions, Inc.	220,000	4.60%	23/5/2029	218,603	0.01%
Motorola Solutions, Inc.	175,000	2.30%	15/11/2030	147,795	0.01%
Motorola Solutions, Inc.	240,000	2.75%	24/5/2031	204,950	0.01%
Motorola Solutions, Inc.	175,000	5.60%	1/6/2032	180,810	0.01%
Motorola Solutions, Inc.	115,000	5.50%	1/9/2044	114,339	0.00%
Mount Nittany Medical Center Obligated Group	160,000	3.80%	15/11/2052	126,401	0.01%
Mount Sinai Hospital	300,000	3.74%	1/7/2049	231,073	0.01%
Mount Sinai Hospital	158,000	3.39%	1/7/2050	110,830	0.00%
MPLX LP	94,000	4.00%	15/2/2025	92,609	0.00%
MPLX LP	375,000	4.88%	1/6/2025	372,727	0.02%
MPLX LP	325,000	1.75%	1/3/2026	304,057	0.01%
MPLX LP	680,000	4.13%	1/3/2027	665,879	0.03%
MPLX LP	205,000	4.25%	1/12/2027	200,297	0.01%
MPLX LP	425,000	4.00%	15/3/2028	410,182	0.02%
MPLX LP	230,000	4.80%	15/2/2029	228,549	0.01%
MPLX LP	345,000	2.65%	15/8/2030	298,024	0.01%
MPLX LP	300,000	4.95%	1/9/2032	293,908	0.01%
MPLX LP	355,000	5.00%	1/3/2033	348,142	0.02%
MPLX LP	460,000	4.50%	15/4/2038	409,578	0.02%
MPLX LP	250,000	5.20%	1/3/2047	232,474	0.01%
MPLX LP	189,000	5.20%	1/12/2047	172,743	0.01%
MPLX LP	375,000	4.70%	15/4/2048	323,976	0.01%
MPLX LP	415,000	5.50%	15/2/2049	402,016	0.02%
MPLX LP	510,000	4.95%	14/3/2052	455,396	0.02%
MPLX LP	100,000	5.65%	1/3/2053	98,811	0.00%
MPLX LP	100,000	4.90%	15/4/2058	85,113	0.00%
MSCI, Inc.	325,000	4.00%	15/11/2029	305,533	0.01%
MSCI, Inc.	260,000	3.63%	1/9/2030	235,301	0.01%
MSCI, Inc.	300,000	3.88%	15/2/2031	273,642	0.01%
MSCI, Inc.	200,000	3.63%	1/11/2031	176,330	0.01%
MSCI, Inc.	250,000	3.25%	15/8/2033	209,208	0.01%
MultiCare Health System	60,000	2.80%	15/8/2050	36,887	0.00%
Mutual of Omaha Cos Global Funding	150,000	5.80%	27/7/2026	153,025	0.01%
Mutual of Omaha Insurance Co.	45,000	4.30%	15/7/2054	44,299	0.00%
Mylan, Inc.	240,000	4.55%	15/4/2028	233,228	0.01%
Mylan, Inc.	170,000	5.40%	29/11/2043	147,631	0.01%
Mylan, Inc.	260,000	5.20%	15/4/2048	215,510	0.01%
MyMichigan Health	125,000	3.41%	1/6/2050	90,157	0.00%
Narragansett Electric Co.	175,000	3.40%	9/4/2030	159,647	0.01%
Nasdaq, Inc.	230,000	5.65%	28/6/2025	232,210	0.01%
Nasdaq, Inc.	174,000	3.85%	30/6/2026	169,737	0.01%
Nasdaq, Inc.	290,000	5.35%	28/6/2028	298,624	0.01%
Nasdaq, Inc.	125,000	1.65%	15/1/2031	101,488	0.00%
Nasdaq, Inc.	355,000	5.55%	15/2/2034	369,455	0.02%
Nasdaq, Inc.	195,000	2.50%	21/12/2040	135,522	0.01%
Nasdaq, Inc.	220,000	3.25%	28/4/2050	155,654	0.01%
Nasdaq, Inc.	160,000	3.95%	7/3/2052	126,908	0.01%
Nasdaq, Inc.	155,000	5.95%	15/8/2053	166,901	0.01%
Nasdaq, Inc.	225,000	6.10%	28/6/2063	244,233	0.01%
National Fuel Gas Co.	135,000	5.20%	15/7/2025	134,334	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
National Fuel Gas Co.	125,000	5.50%	15/1/2026	125,072	0.01%
National Fuel Gas Co.	60,000	5.50%	1/10/2026	60,244	0.00%
National Fuel Gas Co.	98,000	3.95%	15/9/2027	93,287	0.00%
National Fuel Gas Co.	75,000	4.75%	1/9/2028	72,706	0.00%
National Fuel Gas Co.	85,000	2.95%	1/3/2031	71,294	0.00%
National Grid USA	150,000	5.80%	1/4/2035	152,388	0.01%
National Health Investors, Inc.	115,000	3.00%	1/2/2031	92,370	0.00%
National Life Insurance Co.	125,000	5.25%	19/7/2068	110,058	0.00%
National Rural Utilities Cooperative Finance Corp.	169,000	2.85%	27/1/2025	164,632	0.01%
National Rural Utilities Cooperative Finance Corp.	125,000	3.45%	15/6/2025	122,431	0.01%
National Rural Utilities Cooperative Finance Corp.	200,000	5.45%	30/10/2025	201,975	0.01%
National Rural Utilities Cooperative Finance Corp.	90,000	3.25%	1/11/2025	87,440	0.00%
National Rural Utilities Cooperative Finance Corp.	197,000	4.45%	13/3/2026	196,630	0.01%
National Rural Utilities Cooperative Finance Corp.	189,000	1.00%	15/6/2026	173,584	0.01%
National Rural Utilities Cooperative Finance Corp.	100,000	5.60%	13/11/2026	102,589	0.00%
National Rural Utilities Cooperative Finance Corp.	151,000	3.05%	25/4/2027	143,314	0.01%
National Rural Utilities Cooperative Finance Corp.	125,000	3.40%	7/2/2028	119,794	0.01%
National Rural Utilities Cooperative Finance Corp.	230,000	4.80%	15/3/2028	232,825	0.01%
National Rural Utilities Cooperative Finance Corp.	105,000	5.05%	15/9/2028	107,299	0.00%
National Rural Utilities Cooperative Finance Corp.	50,000	3.90%	1/11/2028	48,406	0.00%
National Rural Utilities Cooperative Finance Corp.	145,000	3.70%	15/3/2029	137,785	0.01%
National Rural Utilities Cooperative Finance Corp.	205,000	2.40%	15/3/2030	177,734	0.01%
National Rural Utilities Cooperative Finance Corp.	75,000	1.35%	15/3/2031	58,953	0.00%
National Rural Utilities Cooperative Finance Corp.	205,000	1.65%	15/6/2031	163,435	0.01%
National Rural Utilities Cooperative Finance Corp.	83,000	8.00%	1/3/2032	99,395	0.00%
National Rural Utilities Cooperative Finance Corp.	125,000	2.75%	15/4/2032	106,179	0.00%
National Rural Utilities Cooperative Finance Corp.	100,000	4.02%	1/11/2032	93,786	0.00%
National Rural Utilities Cooperative Finance Corp.	125,000	4.15%	15/12/2032	118,577	0.01%
National Rural Utilities Cooperative Finance Corp.	185,000	5.80%	15/1/2033	196,136	0.01%
National Rural Utilities Cooperative Finance Corp.	100,000	5.25%	20/4/2046	95,701	0.00%
National Rural Utilities Cooperative Finance Corp.	70,000	4.40%	1/11/2048	61,250	0.00%
National Rural Utilities Cooperative Finance Corp.	145,000	4.30%	15/3/2049	126,431	0.01%
National Rural Utilities Cooperative Finance Corp.	75,000	7.13%	15/9/2053	77,689	0.00%
National Securities Clearing Corp.	375,000	1.50%	23/4/2025	359,096	0.02%
National Securities Clearing Corp.	190,000	0.75%	7/12/2025	175,815	0.01%
National Securities Clearing Corp.	225,000	5.10%	21/11/2027	229,436	0.01%
National Securities Clearing Corp.	205,000	5.00%	30/5/2028	209,038	0.01%
Nationwide Children's Hospital, Inc.	70,000	4.56%	1/11/2052	65,684	0.00%
Nationwide Financial Services, Inc.	198,000	6.75%	15/5/2037	193,083	0.01%
Nationwide Financial Services, Inc.	150,000	5.30%	18/11/2044	137,080	0.01%
Nationwide Financial Services, Inc.	115,000	3.90%	30/11/2049	91,134	0.00%
Nationwide Mutual Insurance Co.	110,000	8.25%	1/12/2031	125,473	0.01%
Nationwide Mutual Insurance Co.	190,000	9.38%	15/8/2039	251,542	0.01%
Nationwide Mutual Insurance Co.	155,000	4.95%	22/4/2044	133,620	0.01%
Nationwide Mutual Insurance Co.	470,000	4.35%	30/4/2050	378,122	0.02%
Nature Conservancy	85,000	3.96%	1/3/2052	74,773	0.00%
NBCUniversal Media LLC	75,000	6.40%	30/4/2040	84,152	0.00%
NBCUniversal Media LLC	125,000	5.95%	1/4/2041	135,817	0.01%
NBCUniversal Media LLC	275,000	4.45%	15/1/2043	251,763	0.01%
Nestle Holdings, Inc.	200,000	4.00%	12/9/2025	198,333	0.01%
Nestle Holdings, Inc.	265,000	0.63%	15/1/2026	245,041	0.01%
Nestle Holdings, Inc.	275,000	5.25%	13/3/2026	279,485	0.01%
Nestle Holdings, Inc.	268,000	1.15%	14/1/2027	243,687	0.01%
Nestle Holdings, Inc.	365,000	1.00%	15/9/2027	325,108	0.01%
Nestle Holdings, Inc.	150,000	4.13%	1/10/2027	149,172	0.01%
Nestle Holdings, Inc.	260,000	5.00%	14/3/2028	267,329	0.01%
Nestle Holdings, Inc.	200,000	5.00%	12/9/2028	206,700	0.01%
Nestle Holdings, Inc.	380,000	1.50%	14/9/2028	335,286	0.01%
Nestle Holdings, Inc.	355,000	3.63%	24/9/2028	345,378	0.02%
Nestle Holdings, Inc.	185,000	4.25%	1/10/2029	184,638	0.01%
Nestle Holdings, Inc.	100,000	4.95%	14/3/2030	103,170	0.00%
Nestle Holdings, Inc.	250,000	5.00%	12/9/2030	259,999	0.01%
Nestle Holdings, Inc.	340,000	1.25%	15/9/2030	281,310	0.01%
Nestle Holdings, Inc.	132,000	1.88%	14/9/2031	110,702	0.00%
Nestle Holdings, Inc.	350,000	4.30%	1/10/2032	351,326	0.02%
Nestle Holdings, Inc.	225,000	4.85%	14/3/2033	230,785	0.01%
Nestle Holdings, Inc.	150,000	5.00%	12/9/2033	157,431	0.01%
Nestle Holdings, Inc.	280,000	3.90%	24/9/2038	256,790	0.01%
Nestle Holdings, Inc.	100,000	2.50%	14/9/2041	74,439	0.00%
Nestle Holdings, Inc.	605,000	4.00%	24/9/2048	540,987	0.02%
Nestle Holdings, Inc.	140,000	2.63%	14/9/2051	96,005	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nestle Holdings, Inc.	200,000	4.70%	15/1/2053	200,523	0.01%
NetApp, Inc.	280,000	1.88%	22/6/2025	266,367	0.01%
NetApp, Inc.	75,000	2.38%	22/6/2027	69,621	0.00%
NetApp, Inc.	150,000	2.70%	22/6/2030	132,613	0.01%
Netflix, Inc.	275,000	5.88%	15/2/2025	277,152	0.01%
Netflix, Inc.	190,000	3.63%	15/6/2025	186,621	0.01%
Netflix, Inc.	175,000	4.38%	15/11/2026	174,168	0.01%
Netflix, Inc.	500,000	4.88%	15/4/2028	506,104	0.02%
Netflix, Inc.	585,000	5.88%	15/11/2028	617,973	0.03%
Netflix, Inc.	260,000	6.38%	15/5/2029	282,985	0.01%
Netflix, Inc.	250,000	5.38%	15/11/2029	258,202	0.01%
Netflix, Inc.	335,000	4.88%	15/6/2030	338,769	0.01%
Neuberger Berman Group LLC/Neuberger Berman Finance Corp.	125,000	4.50%	15/3/2027	119,851	0.01%
Neuberger Berman Group LLC/Neuberger Berman Finance Corp.	40,000	4.88%	15/4/2045	32,984	0.00%
Nevada Power Co.	105,000	3.70%	1/5/2029	100,821	0.00%
Nevada Power Co.	72,000	2.40%	1/5/2030	62,507	0.00%
Nevada Power Co.	200,000	6.65%	1/4/2036	220,034	0.01%
Nevada Power Co.	120,000	6.75%	1/7/2037	136,357	0.01%
Nevada Power Co.	100,000	3.13%	1/8/2050	69,305	0.00%
Nevada Power Co.	105,000	5.90%	1/5/2053	112,875	0.00%
Nevada Power Co.	155,000	6.00%	15/3/2054	170,083	0.01%
New England Power Co.	75,000	5.94%	25/11/2052	79,067	0.00%
New York & Presbyterian Hospital	305,000	2.26%	1/8/2040	210,473	0.01%
New York & Presbyterian Hospital	230,000	4.02%	1/8/2045	198,243	0.01%
New York & Presbyterian Hospital	122,000	4.06%	1/8/2056	103,153	0.00%
New York & Presbyterian Hospital	50,000	2.61%	1/8/2060	29,742	0.00%
New York & Presbyterian Hospital	85,000	3.95%	1/8/2119	62,741	0.00%
New York Life Global Funding	310,000	1.45%	14/1/2025	298,585	0.01%
New York Life Global Funding	279,000	2.00%	22/1/2025	270,376	0.01%
New York Life Global Funding	230,000	0.85%	15/1/2026	212,523	0.01%
New York Life Global Funding	120,000	4.70%	2/4/2026	120,118	0.01%
New York Life Global Funding	270,000	1.15%	9/6/2026	247,421	0.01%
New York Life Global Funding	100,000	2.35%	14/7/2026	94,340	0.00%
New York Life Global Funding	250,000	5.45%	18/9/2026	255,738	0.01%
New York Life Global Funding	100,000	3.25%	7/4/2027	95,859	0.00%
New York Life Global Funding	281,000	4.85%	9/1/2028	283,203	0.01%
New York Life Global Funding	255,000	3.00%	10/1/2028	239,491	0.01%
New York Life Global Funding	280,000	4.90%	13/6/2028	282,683	0.01%
New York Life Global Funding	170,000	1.20%	7/8/2030	136,381	0.01%
New York Life Global Funding	165,000	1.85%	1/8/2031	133,005	0.01%
New York Life Global Funding	200,000	4.55%	28/1/2033	197,039	0.01%
New York Life Insurance Co.	355,000	5.88%	15/5/2033	376,615	0.02%
New York Life Insurance Co.	335,000	6.75%	15/11/2039	387,161	0.02%
New York Life Insurance Co.	335,000	3.75%	15/5/2050	269,778	0.01%
New York Life Insurance Co.	250,000	4.45%	15/5/2069	214,905	0.01%
New York State Electric & Gas Corp.	100,000	5.65%	15/8/2028	102,869	0.00%
New York State Electric & Gas Corp.	235,000	2.15%	1/10/2031	187,487	0.01%
New York State Electric & Gas Corp.	100,000	5.85%	15/8/2033	104,785	0.00%
New York State Electric & Gas Corp.	90,000	3.30%	15/9/2049	61,144	0.00%
NewMarket Corp.	170,000	2.70%	18/3/2031	142,972	0.01%
Newmont Corp.	75,000	2.80%	1/10/2029	68,539	0.00%
Newmont Corp.	333,000	2.25%	1/10/2030	287,790	0.01%
Newmont Corp.	560,000	2.60%	15/7/2032	478,853	0.02%
Newmont Corp.	150,000	5.88%	1/4/2035	161,356	0.01%
Newmont Corp.	225,000	6.25%	1/10/2039	249,736	0.01%
Newmont Corp.	295,000	4.88%	15/3/2042	287,457	0.01%
Newmont Corp.	100,000	5.45%	9/6/2044	101,704	0.00%
NextEra Energy Capital Holdings, Inc.	580,000	6.05%	1/3/2025	585,227	0.03%
NextEra Energy Capital Holdings, Inc.	250,000	4.45%	20/6/2025	247,799	0.01%
NextEra Energy Capital Holdings, Inc.	515,000	5.75%	1/9/2025	520,402	0.02%
NextEra Energy Capital Holdings, Inc.	300,000	1.88%	15/1/2027	275,939	0.01%
NextEra Energy Capital Holdings, Inc.	465,000	3.55%	1/5/2027	448,176	0.02%
NextEra Energy Capital Holdings, Inc.	400,000	4.63%	15/7/2027	399,473	0.02%
NextEra Energy Capital Holdings, Inc.	250,000	4.90%	28/2/2028	252,230	0.01%
NextEra Energy Capital Holdings, Inc.	430,000	1.90%	15/6/2028	381,620	0.02%
NextEra Energy Capital Holdings, Inc.	214,000	3.50%	1/4/2029	202,466	0.01%
NextEra Energy Capital Holdings, Inc.	420,000	2.75%	1/11/2029	377,243	0.02%
NextEra Energy Capital Holdings, Inc.	180,000	5.00%	28/2/2030	182,008	0.01%
NextEra Energy Capital Holdings, Inc.	715,000	2.25%	1/6/2030	611,672	0.03%
NextEra Energy Capital Holdings, Inc.	350,000	2.44%	15/1/2032	293,497	0.01%
NextEra Energy Capital Holdings, Inc.	325,000	5.00%	15/7/2032	327,631	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
NextEra Energy Capital Holdings, Inc.	275,000	5.05%	28/2/2033	276,190	0.01%
NextEra Energy Capital Holdings, Inc.	135,000	3.00%	15/1/2052	90,632	0.00%
NextEra Energy Capital Holdings, Inc.	275,000	5.25%	28/2/2053	269,598	0.01%
NextEra Energy Capital Holdings, Inc.	85,000	5.11%	29/9/2057	83,499	0.00%
NextEra Energy Capital Holdings, Inc.	110,000	4.80%	1/12/2077	95,380	0.00%
NextEra Energy Capital Holdings, Inc.	315,000	5.65%	1/5/2079	295,070	0.01%
NextEra Energy Capital Holdings, Inc.	135,000	3.80%	15/3/2082	115,040	0.00%
NGPL PipeCo LLC	250,000	4.88%	15/8/2027	244,660	0.01%
NGPL PipeCo LLC	125,000	3.25%	15/7/2031	108,427	0.00%
NGPL PipeCo LLC	210,000	7.77%	15/12/2037	233,541	0.01%
Niagara Mohawk Power Corp.	162,000	4.28%	15/12/2028	155,077	0.01%
Niagara Mohawk Power Corp.	300,000	1.96%	27/6/2030	249,285	0.01%
Niagara Mohawk Power Corp.	129,000	2.76%	10/1/2032	108,080	0.00%
Niagara Mohawk Power Corp.	75,000	4.28%	1/10/2034	68,413	0.00%
Niagara Mohawk Power Corp.	50,000	3.03%	27/6/2050	32,649	0.00%
Niagara Mohawk Power Corp.	210,000	5.78%	16/9/2052	217,429	0.01%
NIKE, Inc.	365,000	2.40%	27/3/2025	354,876	0.02%
NIKE, Inc.	360,000	2.38%	1/11/2026	341,793	0.01%
NIKE, Inc.	300,000	2.75%	27/3/2027	286,060	0.01%
NIKE, Inc.	430,000	2.85%	27/3/2030	395,439	0.02%
NIKE, Inc.	295,000	3.25%	27/3/2040	247,951	0.01%
NIKE, Inc.	135,000	3.63%	1/5/2043	116,569	0.01%
NIKE, Inc.	395,000	3.88%	1/11/2045	347,871	0.02%
NIKE, Inc.	80,000	3.38%	1/11/2046	64,565	0.00%
NIKE, Inc.	350,000	3.38%	27/3/2050	286,849	0.01%
NiSource, Inc.	370,000	0.95%	15/8/2025	345,877	0.02%
NiSource, Inc.	175,000	3.49%	15/5/2027	168,569	0.01%
NiSource, Inc.	220,000	5.25%	30/3/2028	224,679	0.01%
NiSource, Inc.	200,000	2.95%	1/9/2029	182,781	0.01%
NiSource, Inc.	293,000	3.60%	1/5/2030	273,366	0.01%
NiSource, Inc.	225,000	1.70%	15/2/2031	183,023	0.01%
NiSource, Inc.	100,000	5.40%	30/6/2033	103,174	0.00%
NiSource, Inc.	80,000	5.95%	15/6/2041	83,450	0.00%
NiSource, Inc.	125,000	5.25%	15/2/2043	121,539	0.01%
NiSource, Inc.	246,000	4.80%	15/2/2044	226,174	0.01%
NiSource, Inc.	90,000	5.65%	1/2/2045	90,611	0.00%
NiSource, Inc.	370,000	4.38%	15/5/2047	319,383	0.01%
NiSource, Inc.	180,000	3.95%	30/3/2048	145,767	0.01%
NiSource, Inc.	170,000	5.00%	15/6/2052	159,126	0.01%
Nissan Motor Acceptance Co. LLC	265,000	2.00%	9/3/2026	243,709	0.01%
Nissan Motor Acceptance Co. LLC	75,000	6.95%	15/9/2026	77,535	0.00%
Nissan Motor Acceptance Co. LLC	234,000	2.75%	9/3/2028	206,404	0.01%
Nissan Motor Acceptance Co. LLC	250,000	7.05%	15/9/2028	263,565	0.01%
NNN, Inc.	100,000	4.00%	15/11/2025	97,950	0.00%
NNN, Inc.	100,000	3.60%	15/12/2026	95,589	0.00%
NNN, Inc.	75,000	3.50%	15/10/2027	70,837	0.00%
NNN, Inc.	75,000	4.30%	15/10/2028	72,641	0.00%
NNN, Inc.	200,000	2.50%	15/4/2030	172,468	0.01%
NNN, Inc.	195,000	5.60%	15/10/2033	201,605	0.01%
NNN, Inc.	105,000	4.80%	15/10/2048	92,500	0.00%
NNN, Inc.	75,000	3.10%	15/4/2050	49,710	0.00%
NNN, Inc.	140,000	3.50%	15/4/2051	102,586	0.00%
NNN, Inc.	120,000	3.00%	15/4/2052	78,552	0.00%
Nordson Corp.	70,000	5.60%	15/9/2028	72,705	0.00%
Nordson Corp.	145,000	5.80%	15/9/2033	154,091	0.01%
Norfolk Southern Corp.	115,000	3.65%	1/8/2025	112,639	0.00%
Norfolk Southern Corp.	165,000	2.90%	15/6/2026	158,305	0.01%
Norfolk Southern Corp.	96,000	7.80%	15/5/2027	105,416	0.00%
Norfolk Southern Corp.	125,000	3.15%	1/6/2027	119,488	0.01%
Norfolk Southern Corp.	235,000	3.80%	1/8/2028	228,865	0.01%
Norfolk Southern Corp.	170,000	2.55%	1/11/2029	152,761	0.01%
Norfolk Southern Corp.	150,000	5.05%	1/8/2030	153,845	0.01%
Norfolk Southern Corp.	125,000	2.30%	15/5/2031	107,823	0.00%
Norfolk Southern Corp.	75,000	3.00%	15/3/2032	66,704	0.00%
Norfolk Southern Corp.	125,000	4.45%	1/3/2033	123,422	0.01%
Norfolk Southern Corp.	125,000	5.55%	15/3/2034	132,228	0.01%
Norfolk Southern Corp.	175,000	4.84%	1/10/2041	169,161	0.01%
Norfolk Southern Corp.	125,000	3.95%	1/10/2042	106,733	0.00%
Norfolk Southern Corp.	146,000	4.45%	15/6/2045	130,890	0.01%
Norfolk Southern Corp.	175,000	4.65%	15/1/2046	161,417	0.01%
Norfolk Southern Corp.	225,000	3.94%	1/11/2047	187,790	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Norfolk Southern Corp.	345,000	4.15%	28/2/2048	297,589	0.01%
Norfolk Southern Corp.	100,000	4.10%	15/5/2049	85,135	0.00%
Norfolk Southern Corp.	160,000	3.40%	1/11/2049	120,976	0.01%
Norfolk Southern Corp.	205,000	3.05%	15/5/2050	145,883	0.01%
Norfolk Southern Corp.	180,000	2.90%	25/8/2051	122,644	0.01%
Norfolk Southern Corp.	325,000	4.05%	15/8/2052	274,522	0.01%
Norfolk Southern Corp.	125,000	3.70%	15/3/2053	99,030	0.00%
Norfolk Southern Corp.	250,000	4.55%	1/6/2053	228,718	0.01%
Norfolk Southern Corp.	250,000	5.35%	1/8/2054	260,219	0.01%
Norfolk Southern Corp.	160,000	3.16%	15/5/2055	112,566	0.00%
Norfolk Southern Corp.	175,000	5.95%	15/3/2064	195,016	0.01%
Norfolk Southern Corp.	75,000	5.10%	1/8/2118	67,659	0.00%
Norfolk Southern Corp.	150,000	4.10%	15/5/2121	113,665	0.00%
Northeastern University	25,000	2.89%	1/10/2050	17,529	0.00%
Northern Natural Gas Co.	175,000	4.30%	15/1/2049	146,191	0.01%
Northern Natural Gas Co.	100,000	3.40%	16/10/2051	70,378	0.00%
Northern States Power Co.	115,000	6.20%	1/7/2037	126,416	0.01%
Northern States Power Co.	85,000	5.35%	1/11/2039	87,186	0.00%
Northern States Power Co.	110,000	3.40%	15/8/2042	87,555	0.00%
Northern States Power Co.	155,000	4.13%	15/5/2044	134,475	0.01%
Northern States Power Co.	75,000	4.00%	15/8/2045	62,408	0.00%
Northern States Power Co.	50,000	3.60%	15/5/2046	39,379	0.00%
Northern States Power Co.	361,000	3.60%	15/9/2047	284,557	0.01%
Northern States Power Co.	149,000	2.90%	1/3/2050	104,447	0.00%
Northern States Power Co.	100,000	2.25%	1/4/2031	85,835	0.00%
Northern States Power Co.	75,000	6.25%	1/6/2036	82,942	0.00%
Northern States Power Co.	153,000	2.60%	1/6/2051	100,151	0.00%
Northern States Power Co.	100,000	3.20%	1/4/2052	73,882	0.00%
Northern States Power Co.	125,000	4.50%	1/6/2052	115,323	0.01%
Northern States Power Co.	175,000	5.10%	15/5/2053	177,333	0.01%
Northern Trust Corp.	164,000	3.95%	30/10/2025	161,371	0.01%
Northern Trust Corp.	230,000	4.00%	10/5/2027	226,834	0.01%
Northern Trust Corp.	115,000	3.65%	3/8/2028	111,472	0.00%
Northern Trust Corp.	150,000	3.15%	3/5/2029	141,416	0.01%
Northern Trust Corp.	315,000	1.95%	1/5/2030	271,404	0.01%
Northern Trust Corp.	85,000	3.38%	8/5/2032	78,617	0.00%
Northern Trust Corp.	320,000	6.13%	2/11/2032	343,627	0.01%
Northrop Grumman Corp.	380,000	2.93%	15/1/2025	371,404	0.02%
Northrop Grumman Corp.	129,000	3.20%	1/2/2027	124,104	0.01%
Northrop Grumman Corp.	605,000	3.25%	15/1/2028	578,499	0.03%
Northrop Grumman Corp.	210,000	4.40%	1/5/2030	208,842	0.01%
Northrop Grumman Corp.	295,000	4.70%	15/3/2033	297,541	0.01%
Northrop Grumman Corp.	140,000	5.15%	1/5/2040	142,106	0.01%
Northrop Grumman Corp.	122,000	5.05%	15/11/2040	121,767	0.01%
Northrop Grumman Corp.	280,000	4.75%	1/6/2043	268,090	0.01%
Northrop Grumman Corp.	125,000	3.85%	15/4/2045	104,864	0.00%
Northrop Grumman Corp.	650,000	4.03%	15/10/2047	558,513	0.02%
Northrop Grumman Corp.	355,000	5.25%	1/5/2050	365,678	0.02%
Northrop Grumman Corp.	285,000	4.95%	15/3/2053	282,743	0.01%
Northwell Healthcare, Inc.	110,000	3.98%	1/11/2046	88,587	0.00%
Northwell Healthcare, Inc.	231,000	4.26%	1/11/2047	195,705	0.01%
Northwell Healthcare, Inc.	125,000	3.81%	1/11/2049	95,094	0.00%
Northwest Pipeline LLC	100,000	4.00%	1/4/2027	98,820	0.00%
NorthWestern Corp.	150,000	4.18%	15/11/2044	124,223	0.01%
Northwestern Memorial Healthcare Obligated Group	185,000	2.63%	15/7/2051	123,541	0.01%
Northwestern Mutual Global Funding	150,000	4.00%	1/7/2025	148,206	0.01%
Northwestern Mutual Global Funding	210,000	0.80%	14/1/2026	194,289	0.01%
Northwestern Mutual Global Funding	80,000	4.70%	6/4/2026	79,724	0.00%
Northwestern Mutual Global Funding	195,000	1.75%	11/1/2027	178,299	0.01%
Northwestern Mutual Global Funding	266,000	4.35%	15/9/2027	262,158	0.01%
Northwestern Mutual Global Funding	150,000	1.70%	1/6/2028	131,893	0.01%
Northwestern Mutual Global Funding	170,000	4.90%	12/6/2028	170,663	0.01%
Northwestern Mutual Life Insurance Co.	325,000	6.06%	30/3/2040	347,982	0.02%
Northwestern Mutual Life Insurance Co.	310,000	3.85%	30/9/2047	250,117	0.01%
Northwestern Mutual Life Insurance Co.	275,000	3.45%	30/3/2051	205,903	0.01%
Northwestern Mutual Life Insurance Co.	503,000	3.63%	30/9/2059	375,931	0.02%
Northwestern University	155,000	4.64%	1/12/2044	148,474	0.01%
Northwestern University	145,000	2.64%	1/12/2050	100,641	0.00%
Northwestern University	85,000	3.66%	1/12/2057	69,043	0.00%
NOV, Inc.	125,000	3.60%	1/12/2029	115,583	0.01%
NOV, Inc.	275,000	3.95%	1/12/2042	211,842	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Novant Health, Inc.	100,000	2.64%	1/11/2036	77,082	0.00%
Novant Health, Inc.	190,000	3.17%	1/11/2051	133,143	0.01%
Novant Health, Inc.	70,000	3.32%	1/11/2061	47,136	0.00%
NRG Energy, Inc.	120,000	2.00%	2/12/2025	112,264	0.00%
NRG Energy, Inc.	240,000	2.45%	2/12/2027	215,977	0.01%
NRG Energy, Inc.	195,000	4.45%	15/6/2029	184,161	0.01%
NRG Energy, Inc.	202,000	7.00%	15/3/2033	213,452	0.01%
NSTAR Electric Co.	175,000	3.20%	15/5/2027	169,026	0.01%
NSTAR Electric Co.	115,000	3.25%	15/5/2029	108,170	0.00%
NSTAR Electric Co.	145,000	3.95%	1/4/2030	138,599	0.01%
NSTAR Electric Co.	100,000	1.95%	15/8/2031	81,953	0.00%
NSTAR Electric Co.	85,000	5.50%	15/3/2040	86,315	0.00%
NSTAR Electric Co.	84,000	4.40%	1/3/2044	76,106	0.00%
NSTAR Electric Co.	130,000	3.10%	1/6/2051	92,024	0.00%
NSTAR Electric Co.	175,000	4.55%	1/6/2052	159,756	0.01%
NSTAR Electric Co.	60,000	4.95%	15/9/2052	58,619	0.00%
Nucor Corp.	190,000	3.95%	23/5/2025	186,962	0.01%
Nucor Corp.	170,000	2.00%	1/6/2025	163,282	0.01%
Nucor Corp.	115,000	4.30%	23/5/2027	113,809	0.00%
Nucor Corp.	160,000	3.95%	1/5/2028	156,264	0.01%
Nucor Corp.	94,000	2.70%	1/6/2030	85,135	0.00%
Nucor Corp.	100,000	3.13%	1/4/2032	89,913	0.00%
Nucor Corp.	150,000	6.40%	1/12/2037	170,659	0.01%
Nucor Corp.	70,000	5.20%	1/8/2043	70,804	0.00%
Nucor Corp.	50,000	4.40%	1/5/2048	45,643	0.00%
Nucor Corp.	145,000	3.85%	1/4/2052	120,920	0.01%
Nucor Corp.	165,000	2.98%	15/12/2055	112,079	0.00%
Nuveen LLC	175,000	4.00%	1/11/2028	170,680	0.01%
NVIDIA Corp.	360,000	3.20%	16/9/2026	350,394	0.02%
NVIDIA Corp.	340,000	1.55%	15/6/2028	304,539	0.01%
NVIDIA Corp.	465,000	2.85%	1/4/2030	430,128	0.02%
NVIDIA Corp.	325,000	2.00%	15/6/2031	278,551	0.01%
NVIDIA Corp.	405,000	3.50%	1/4/2040	351,596	0.02%
NVIDIA Corp.	510,000	3.50%	1/4/2050	426,136	0.02%
NVIDIA Corp.	175,000	3.70%	1/4/2060	146,943	0.01%
NVR, Inc.	255,000	3.00%	15/5/2030	227,220	0.01%
NY Society for Relief of Ruptured & Crippled Maintaining Hosp Special Surgery	40,000	2.67%	1/10/2050	24,959	0.00%
NYU Langone Hospitals	100,000	5.75%	1/7/2043	105,862	0.00%
NYU Langone Hospitals	170,000	4.78%	1/7/2044	159,887	0.01%
NYU Langone Hospitals	130,000	4.37%	1/7/2047	116,133	0.01%
NYU Langone Hospitals	190,000	3.38%	1/7/2055	134,579	0.01%
Oaktree Specialty Lending Corp.	95,000	3.50%	25/2/2025	91,583	0.00%
Oaktree Specialty Lending Corp.	100,000	2.70%	15/1/2027	89,467	0.00%
Oaktree Specialty Lending Corp.	75,000	7.10%	15/2/2029	77,282	0.00%
Oaktree Strategic Credit Fund	80,000	8.40%	14/11/2028	84,460	0.00%
Occidental Petroleum Corp.	150,000	5.88%	1/9/2025	151,072	0.01%
Occidental Petroleum Corp.	100,000	5.50%	1/12/2025	100,238	0.00%
Occidental Petroleum Corp.	250,000	5.55%	15/3/2026	252,051	0.01%
Occidental Petroleum Corp.	175,000	8.50%	15/7/2027	190,953	0.01%
Occidental Petroleum Corp.	100,000	6.38%	1/9/2028	105,441	0.00%
Occidental Petroleum Corp.	280,000	8.88%	15/7/2030	327,512	0.01%
Occidental Petroleum Corp.	360,000	6.63%	1/9/2030	383,223	0.02%
Occidental Petroleum Corp.	285,000	6.13%	1/1/2031	296,444	0.01%
Occidental Petroleum Corp.	285,000	7.50%	1/5/2031	319,711	0.01%
Occidental Petroleum Corp.	150,000	7.88%	15/9/2031	170,424	0.01%
Occidental Petroleum Corp.	425,000	6.45%	15/9/2036	450,791	0.02%
Occidental Petroleum Corp.	190,000	7.95%	15/6/2039	221,575	0.01%
Occidental Petroleum Corp.	150,000	6.20%	15/3/2040	154,637	0.01%
Occidental Petroleum Corp.	290,000	6.60%	15/3/2046	313,427	0.01%
Occidental Petroleum Corp.	125,000	4.40%	15/4/2046	102,378	0.00%
Occidental Petroleum Corp.	125,000	4.20%	15/3/2048	98,240	0.00%
Ochsner LSU Health System of North Louisiana	145,000	2.51%	15/5/2031	98,003	0.00%
Oglethorpe Power Corp.	100,000	5.95%	1/11/2039	102,311	0.00%
Oglethorpe Power Corp.	130,000	5.38%	1/11/2040	125,148	0.01%
Oglethorpe Power Corp.	185,000	4.50%	1/4/2047	157,100	0.01%
Oglethorpe Power Corp.	160,000	5.05%	1/10/2048	147,373	0.01%
Oglethorpe Power Corp.	125,000	3.75%	1/8/2050	94,057	0.00%
Oglethorpe Power Corp.	65,000	5.25%	1/9/2050	61,583	0.00%
Oglethorpe Power Corp.	155,000	6.20%	1/12/2053	166,790	0.01%
Ohio Edison Co.	50,000	5.50%	15/1/2033	50,652	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ohio Edison Co.	100,000	6.88%	15/7/2036	112,422	0.00%
Ohio Power Co.	130,000	2.60%	1/4/2030	113,937	0.00%
Ohio Power Co.	75,000	1.63%	15/1/2031	60,666	0.00%
Ohio Power Co.	105,000	5.00%	1/6/2033	105,710	0.00%
Ohio Power Co.	100,000	4.15%	1/4/2048	83,714	0.00%
Ohio Power Co.	88,000	4.00%	1/6/2049	71,864	0.00%
Ohio Power Co.	175,000	2.90%	1/10/2051	118,851	0.01%
OhioHealth Corp.	125,000	2.30%	15/11/2031	104,627	0.00%
OhioHealth Corp.	110,000	2.83%	15/11/2041	81,461	0.00%
OhioHealth Corp.	90,000	3.04%	15/11/2050	66,322	0.00%
Oklahoma Gas & Electric Co.	110,000	3.80%	15/8/2028	106,474	0.00%
Oklahoma Gas & Electric Co.	150,000	3.30%	15/3/2030	137,317	0.01%
Oklahoma Gas & Electric Co.	111,000	3.25%	1/4/2030	101,354	0.00%
Oklahoma Gas & Electric Co.	117,000	5.40%	15/1/2033	122,191	0.01%
Oklahoma Gas & Electric Co.	75,000	4.15%	1/4/2047	62,864	0.00%
Oklahoma Gas & Electric Co.	60,000	3.85%	15/8/2047	47,447	0.00%
Oklahoma Gas & Electric Co.	125,000	5.60%	1/4/2053	131,163	0.01%
Old Republic International Corp.	233,000	3.88%	26/8/2026	224,478	0.01%
Old Republic International Corp.	190,000	3.85%	11/6/2051	139,411	0.01%
Omega Healthcare Investors, Inc.	200,000	4.50%	15/1/2025	196,717	0.01%
Omega Healthcare Investors, Inc.	125,000	5.25%	15/1/2026	124,274	0.01%
Omega Healthcare Investors, Inc.	185,000	4.50%	1/4/2027	177,587	0.01%
Omega Healthcare Investors, Inc.	155,000	4.75%	15/1/2028	149,575	0.01%
Omega Healthcare Investors, Inc.	105,000	3.63%	1/10/2029	92,941	0.00%
Omega Healthcare Investors, Inc.	175,000	3.38%	1/2/2031	148,488	0.01%
Omega Healthcare Investors, Inc.	255,000	3.25%	15/4/2033	205,809	0.01%
Omnicom Group, Inc.	155,000	2.45%	30/4/2030	134,777	0.01%
Omnicom Group, Inc.	225,000	4.20%	1/6/2030	218,004	0.01%
Omnicom Group, Inc.	220,000	2.60%	1/8/2031	189,045	0.01%
Omnicom Group, Inc./Omnicom Capital, Inc.	480,000	3.60%	15/4/2026	467,884	0.02%
Oncor Electric Delivery Co. LLC	190,000	2.95%	1/4/2025	185,355	0.01%
Oncor Electric Delivery Co. LLC	130,000	0.55%	1/10/2025	120,980	0.01%
Oncor Electric Delivery Co. LLC	175,000	4.30%	15/5/2028	172,827	0.01%
Oncor Electric Delivery Co. LLC	232,000	3.70%	15/11/2028	224,144	0.01%
Oncor Electric Delivery Co. LLC	102,000	5.75%	15/3/2029	107,628	0.00%
Oncor Electric Delivery Co. LLC	245,000	2.75%	15/5/2030	219,905	0.01%
Oncor Electric Delivery Co. LLC	143,000	7.00%	1/5/2032	163,444	0.01%
Oncor Electric Delivery Co. LLC	50,000	4.15%	1/6/2032	48,205	0.00%
Oncor Electric Delivery Co. LLC	195,000	4.55%	15/9/2032	193,215	0.01%
Oncor Electric Delivery Co. LLC	80,000	7.25%	15/1/2033	93,247	0.00%
Oncor Electric Delivery Co. LLC	190,000	5.65%	15/11/2033	202,674	0.01%
Oncor Electric Delivery Co. LLC	100,000	7.50%	1/9/2038	122,625	0.01%
Oncor Electric Delivery Co. LLC	75,000	5.25%	30/9/2040	76,600	0.00%
Oncor Electric Delivery Co. LLC	90,000	4.55%	1/12/2041	84,376	0.00%
Oncor Electric Delivery Co. LLC	110,000	5.30%	1/6/2042	117,613	0.01%
Oncor Electric Delivery Co. LLC	185,000	3.75%	1/4/2045	153,233	0.01%
Oncor Electric Delivery Co. LLC	105,000	3.80%	30/9/2047	84,753	0.00%
Oncor Electric Delivery Co. LLC	100,000	4.10%	15/11/2048	86,817	0.00%
Oncor Electric Delivery Co. LLC	156,000	3.80%	1/6/2049	128,095	0.01%
Oncor Electric Delivery Co. LLC	211,000	3.10%	15/9/2049	151,519	0.01%
Oncor Electric Delivery Co. LLC	150,000	3.70%	15/5/2050	121,549	0.01%
Oncor Electric Delivery Co. LLC	175,000	2.70%	15/11/2051	115,570	0.01%
Oncor Electric Delivery Co. LLC	105,000	4.60%	1/6/2052	97,773	0.00%
Oncor Electric Delivery Co. LLC	210,000	4.95%	15/9/2052	206,236	0.01%
Oncor Electric Delivery Co. LLC	105,000	5.35%	1/10/2052	109,001	0.00%
ONE Gas, Inc.	80,000	5.10%	1/4/2029	81,598	0.00%
ONE Gas, Inc.	110,000	2.00%	15/5/2030	93,534	0.00%
ONE Gas, Inc.	145,000	4.25%	1/9/2032	138,518	0.01%
ONE Gas, Inc.	115,000	4.66%	1/2/2044	104,223	0.00%
ONE Gas, Inc.	69,000	4.50%	1/11/2048	60,913	0.00%
OneAmerica Financial Partners, Inc.	80,000	4.25%	15/10/2050	57,643	0.00%
ONEOK Partners LP	140,000	4.90%	15/3/2025	139,341	0.01%
ONEOK Partners LP	150,000	6.65%	1/10/2036	163,363	0.01%
ONEOK Partners LP	160,000	6.85%	15/10/2037	176,465	0.01%
ONEOK Partners LP	150,000	6.13%	1/2/2041	156,591	0.01%
ONEOK Partners LP	85,000	6.20%	15/9/2043	89,346	0.00%
ONEOK, Inc.	100,000	2.20%	15/9/2025	95,124	0.00%
ONEOK, Inc.	260,000	5.85%	15/1/2026	264,093	0.01%
ONEOK, Inc.	225,000	5.55%	1/11/2026	228,938	0.01%
ONEOK, Inc.	115,000	4.00%	13/7/2027	111,679	0.00%
ONEOK, Inc.	195,000	4.55%	15/7/2028	192,555	0.01%

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ONEOK, Inc.	200,000	5.65%	1/11/2028	206,707	0.01%
ONEOK, Inc.	125,000	4.35%	15/3/2029	121,458	0.01%
ONEOK, Inc.	260,000	3.40%	1/9/2029	239,541	0.01%
ONEOK, Inc.	250,000	3.10%	15/3/2030	224,602	0.01%
ONEOK, Inc.	150,000	5.80%	1/11/2030	156,085	0.01%
ONEOK, Inc.	175,000	6.35%	15/1/2031	186,852	0.01%
ONEOK, Inc.	200,000	6.10%	15/11/2032	212,523	0.01%
ONEOK, Inc.	400,000	6.05%	1/9/2033	423,368	0.02%
ONEOK, Inc.	200,000	6.00%	15/6/2035	205,913	0.01%
ONEOK, Inc.	225,000	4.95%	13/7/2047	201,612	0.01%
ONEOK, Inc.	325,000	5.20%	15/7/2048	304,976	0.01%
ONEOK, Inc.	190,000	4.45%	1/9/2049	159,448	0.01%
ONEOK, Inc.	110,000	4.50%	15/3/2050	92,209	0.00%
ONEOK, Inc.	65,000	7.15%	15/1/2051	74,608	0.00%
ONEOK, Inc.	475,000	6.63%	1/9/2053	532,567	0.02%
Oracle Corp.	865,000	2.50%	1/4/2025	837,841	0.04%
Oracle Corp.	635,000	2.95%	15/5/2025	616,805	0.03%
Oracle Corp.	170,000	5.80%	10/11/2025	172,784	0.01%
Oracle Corp.	665,000	1.65%	25/3/2026	620,064	0.03%
Oracle Corp.	880,000	2.65%	15/7/2026	834,761	0.04%
Oracle Corp.	580,000	2.80%	1/4/2027	547,168	0.02%
Oracle Corp.	675,000	3.25%	15/11/2027	641,224	0.03%
Oracle Corp.	475,000	2.30%	25/3/2028	432,622	0.02%
Oracle Corp.	200,000	4.50%	6/5/2028	200,057	0.01%
Oracle Corp.	345,000	6.15%	9/11/2029	370,852	0.02%
Oracle Corp.	820,000	2.95%	1/4/2030	740,089	0.03%
Oracle Corp.	160,000	4.65%	6/5/2030	159,209	0.01%
Oracle Corp.	140,000	3.25%	15/5/2030	128,417	0.01%
Oracle Corp.	960,000	2.88%	25/3/2031	850,154	0.04%
Oracle Corp.	570,000	6.25%	9/11/2032	619,836	0.03%
Oracle Corp.	425,000	4.90%	6/2/2033	422,991	0.02%
Oracle Corp.	645,000	4.30%	8/7/2034	602,289	0.03%
Oracle Corp.	345,000	3.90%	15/5/2035	307,169	0.01%
Oracle Corp.	421,000	3.85%	15/7/2036	367,021	0.02%
Oracle Corp.	483,000	3.80%	15/11/2037	411,009	0.02%
Oracle Corp.	405,000	6.50%	15/4/2038	448,030	0.02%
Oracle Corp.	281,000	6.13%	8/7/2039	299,383	0.01%
Oracle Corp.	865,000	3.60%	1/4/2040	691,762	0.03%
Oracle Corp.	591,000	5.38%	15/7/2040	581,662	0.03%
Oracle Corp.	750,000	3.65%	25/3/2041	596,314	0.03%
Oracle Corp.	340,000	4.50%	8/7/2044	296,862	0.01%
Oracle Corp.	500,000	4.13%	15/5/2045	409,554	0.02%
Oracle Corp.	865,000	4.00%	15/7/2046	693,812	0.03%
Oracle Corp.	635,000	4.00%	15/11/2047	504,711	0.02%
Oracle Corp.	1,275,000	3.60%	1/4/2050	944,287	0.04%
Oracle Corp.	890,000	3.95%	25/3/2051	699,564	0.03%
Oracle Corp.	755,000	6.90%	9/11/2052	884,922	0.04%
Oracle Corp.	595,000	5.55%	6/2/2053	595,948	0.03%
Oracle Corp.	400,000	4.38%	15/5/2055	332,230	0.01%
Oracle Corp.	1,040,000	3.85%	1/4/2060	756,802	0.03%
Oracle Corp.	455,000	4.10%	25/3/2061	347,679	0.02%
O'Reilly Automotive, Inc.	155,000	3.55%	15/3/2026	150,582	0.01%
O'Reilly Automotive, Inc.	200,000	5.75%	20/11/2026	204,782	0.01%
O'Reilly Automotive, Inc.	140,000	3.60%	1/9/2027	135,027	0.01%
O'Reilly Automotive, Inc.	85,000	4.35%	1/6/2028	84,434	0.00%
O'Reilly Automotive, Inc.	136,000	3.90%	1/6/2029	131,338	0.01%
O'Reilly Automotive, Inc.	205,000	4.20%	1/4/2030	197,811	0.01%
O'Reilly Automotive, Inc.	100,000	1.75%	15/3/2031	81,494	0.00%
O'Reilly Automotive, Inc.	230,000	4.70%	15/6/2032	227,603	0.01%
Orlando Health Obligated Group	80,000	4.09%	1/10/2048	67,326	0.00%
Orlando Health Obligated Group	50,000	3.33%	1/10/2050	37,124	0.00%
Oshkosh Corp.	350,000	4.60%	15/5/2028	345,064	0.02%
Oshkosh Corp.	45,000	3.10%	1/3/2030	40,519	0.00%
Otis Worldwide Corp.	480,000	2.06%	5/4/2025	461,849	0.02%
Otis Worldwide Corp.	150,000	2.29%	5/4/2027	139,780	0.01%
Otis Worldwide Corp.	200,000	5.25%	16/8/2028	205,910	0.01%
Otis Worldwide Corp.	455,000	2.57%	15/2/2030	405,106	0.02%
Otis Worldwide Corp.	196,000	3.11%	15/2/2040	157,100	0.01%
Otis Worldwide Corp.	199,000	3.36%	15/2/2050	154,324	0.01%
Ovintiv, Inc.	220,000	5.65%	15/5/2025	220,852	0.01%
Ovintiv, Inc.	175,000	5.38%	1/1/2026	175,074	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ovintiv, Inc.	175,000	5.65%	15/5/2028	178,708	0.01%
Ovintiv, Inc.	100,000	8.13%	15/9/2030	112,863	0.00%
Ovintiv, Inc.	125,000	7.38%	1/11/2031	137,739	0.01%
Ovintiv, Inc.	87,000	7.20%	1/11/2031	94,540	0.00%
Ovintiv, Inc.	125,000	6.25%	15/7/2033	129,336	0.01%
Ovintiv, Inc.	165,000	6.50%	15/8/2034	175,650	0.01%
Ovintiv, Inc.	130,000	6.63%	15/8/2037	134,632	0.01%
Ovintiv, Inc.	110,000	6.50%	1/2/2038	113,556	0.00%
Ovintiv, Inc.	125,000	7.10%	15/7/2053	137,535	0.01%
Owens Corning	140,000	3.40%	15/8/2026	134,976	0.01%
Owens Corning	160,000	3.95%	15/8/2029	152,584	0.01%
Owens Corning	160,000	3.88%	1/6/2030	150,355	0.01%
Owens Corning	79,000	7.00%	1/12/2036	90,739	0.00%
Owens Corning	260,000	4.30%	15/7/2047	229,449	0.01%
Owens Corning	60,000	4.40%	30/1/2048	52,244	0.00%
PACCAR Financial Corp.	130,000	1.80%	6/2/2025	125,811	0.01%
PACCAR Financial Corp.	75,000	2.85%	7/4/2025	73,294	0.00%
PACCAR Financial Corp.	221,000	3.55%	11/8/2025	217,579	0.01%
PACCAR Financial Corp.	75,000	4.95%	3/10/2025	75,386	0.00%
PACCAR Financial Corp.	100,000	4.45%	30/3/2026	99,952	0.00%
PACCAR Financial Corp.	75,000	1.10%	11/5/2026	69,357	0.00%
PACCAR Financial Corp.	118,000	5.05%	10/8/2026	119,674	0.01%
PACCAR Financial Corp.	125,000	5.20%	9/11/2026	127,759	0.01%
PACCAR Financial Corp.	64,000	4.60%	10/1/2028	64,629	0.00%
PACCAR Financial Corp.	20,000	4.95%	10/8/2028	20,645	0.00%
Pacific Gas & Electric Co.	50,000	4.95%	8/6/2025	49,663	0.00%
Pacific Gas & Electric Co.	200,000	3.50%	15/6/2025	194,051	0.01%
Pacific Gas & Electric Co.	200,000	3.45%	1/7/2025	193,770	0.01%
Pacific Gas & Electric Co.	410,000	3.15%	1/1/2026	392,769	0.02%
Pacific Gas & Electric Co.	179,000	2.95%	1/3/2026	169,595	0.01%
Pacific Gas & Electric Co.	150,000	3.30%	15/3/2027	140,109	0.01%
Pacific Gas & Electric Co.	75,000	5.45%	15/6/2027	75,532	0.00%
Pacific Gas & Electric Co.	185,000	2.10%	1/8/2027	166,838	0.01%
Pacific Gas & Electric Co.	220,000	3.30%	1/12/2027	205,478	0.01%
Pacific Gas & Electric Co.	175,000	3.00%	15/6/2028	159,503	0.01%
Pacific Gas & Electric Co.	430,000	3.75%	1/7/2028	402,775	0.02%
Pacific Gas & Electric Co.	105,000	4.65%	1/8/2028	100,710	0.00%
Pacific Gas & Electric Co.	125,000	6.10%	15/1/2029	129,279	0.01%
Pacific Gas & Electric Co.	75,000	4.20%	1/3/2029	70,991	0.00%
Pacific Gas & Electric Co.	815,000	4.55%	1/7/2030	776,446	0.03%
Pacific Gas & Electric Co.	505,000	2.50%	1/2/2031	417,116	0.02%
Pacific Gas & Electric Co.	180,000	3.25%	1/6/2031	156,007	0.01%
Pacific Gas & Electric Co.	125,000	4.40%	1/3/2032	115,633	0.01%
Pacific Gas & Electric Co.	215,000	5.90%	15/6/2032	218,750	0.01%
Pacific Gas & Electric Co.	250,000	6.15%	15/1/2033	259,179	0.01%
Pacific Gas & Electric Co.	300,000	6.40%	15/6/2033	315,888	0.01%
Pacific Gas & Electric Co.	225,000	6.95%	15/3/2034	247,715	0.01%
Pacific Gas & Electric Co.	545,000	4.50%	1/7/2040	460,387	0.02%
Pacific Gas & Electric Co.	330,000	3.30%	1/8/2040	241,878	0.01%
Pacific Gas & Electric Co.	180,000	4.20%	1/6/2041	144,161	0.01%
Pacific Gas & Electric Co.	150,000	4.45%	15/4/2042	120,364	0.01%
Pacific Gas & Electric Co.	35,000	3.75%	15/8/2042	25,794	0.00%
Pacific Gas & Electric Co.	145,000	4.60%	15/6/2043	119,327	0.01%
Pacific Gas & Electric Co.	230,000	4.75%	15/2/2044	192,207	0.01%
Pacific Gas & Electric Co.	225,000	4.30%	15/3/2045	175,944	0.01%
Pacific Gas & Electric Co.	115,000	4.25%	15/3/2046	88,609	0.00%
Pacific Gas & Electric Co.	185,000	4.00%	1/12/2046	135,464	0.01%
Pacific Gas & Electric Co.	231,000	3.95%	1/12/2047	169,807	0.01%
Pacific Gas & Electric Co.	820,000	4.95%	1/7/2050	703,206	0.03%
Pacific Gas & Electric Co.	625,000	3.50%	1/8/2050	433,057	0.02%
Pacific Gas & Electric Co.	165,000	5.25%	1/3/2052	147,150	0.01%
Pacific Gas & Electric Co.	440,000	6.75%	15/1/2053	479,866	0.02%
Pacific Gas & Electric Co.	170,000	6.70%	1/4/2053	185,047	0.01%
Pacific Life Global Funding II	205,000	1.20%	24/6/2025	194,416	0.01%
Pacific Life Global Funding II	175,000	1.38%	14/4/2026	161,689	0.01%
Pacific Life Global Funding II	225,000	5.50%	28/8/2026	229,340	0.01%
Pacific Life Global Funding II	75,000	1.45%	20/1/2028	65,190	0.00%
Pacific Life Global Funding II	165,000	4.90%	4/4/2028	164,682	0.01%
Pacific Life Global Funding II	155,000	5.50%	18/7/2028	158,821	0.01%
Pacific Life Global Funding II	175,000	1.60%	21/9/2028	150,452	0.01%
Pacific Life Global Funding II	100,000	2.45%	11/1/2032	81,491	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pacific Life Insurance Co.	105,000	9.25%	15/6/2039	136,031	0.01%
Pacific Life Insurance Co.	252,000	4.30%	24/10/2067	200,362	0.01%
Pacific LifeCorp	125,000	6.60%	15/9/2033	136,532	0.01%
Pacific LifeCorp	130,000	5.13%	30/1/2043	124,271	0.01%
Pacific LifeCorp	150,000	3.35%	15/9/2050	108,030	0.00%
Pacific LifeCorp	135,000	5.40%	15/9/2052	135,046	0.01%
PacifiCorp	75,000	3.50%	15/6/2029	70,330	0.00%
PacifiCorp	50,000	2.70%	15/9/2030	43,246	0.00%
PacifiCorp	75,000	7.70%	15/11/2031	87,584	0.00%
PacifiCorp	185,000	5.25%	15/6/2035	185,315	0.01%
PacifiCorp	50,000	6.10%	1/8/2036	53,480	0.00%
PacifiCorp	200,000	5.75%	1/4/2037	205,356	0.01%
PacifiCorp	225,000	6.25%	15/10/2037	241,316	0.01%
PacifiCorp	75,000	6.35%	15/7/2038	80,951	0.00%
PacifiCorp	175,000	6.00%	15/1/2039	183,527	0.01%
PacifiCorp	70,000	4.10%	1/2/2042	58,166	0.00%
PacifiCorp	110,000	4.13%	15/1/2049	89,301	0.00%
PacifiCorp	130,000	4.15%	15/2/2050	105,537	0.00%
PacifiCorp	240,000	3.30%	15/3/2051	166,761	0.01%
PacifiCorp	275,000	2.90%	15/6/2052	177,063	0.01%
PacifiCorp	325,000	5.35%	1/12/2053	312,539	0.01%
PacifiCorp	325,000	5.50%	15/5/2054	319,266	0.01%
Packaging Corp. of America	125,000	3.40%	15/12/2027	119,162	0.01%
Packaging Corp. of America	140,000	3.00%	15/12/2029	126,780	0.01%
Packaging Corp. of America	150,000	5.70%	1/12/2033	157,932	0.01%
Packaging Corp. of America	155,000	4.05%	15/12/2049	128,001	0.01%
Packaging Corp. of America	190,000	3.05%	1/10/2051	132,864	0.01%
Palomino Funding Trust I	100,000	7.23%	17/5/2028	105,216	0.00%
Paramount Global	172,000	2.90%	15/1/2027	159,331	0.01%
Paramount Global	105,000	3.38%	15/2/2028	95,968	0.00%
Paramount Global	300,000	3.70%	1/6/2028	277,096	0.01%
Paramount Global	170,000	4.20%	1/6/2029	159,049	0.01%
Paramount Global	215,000	7.88%	30/7/2030	233,025	0.01%
Paramount Global	300,000	4.95%	15/1/2031	284,847	0.01%
Paramount Global	348,000	4.20%	19/5/2032	311,158	0.01%
Paramount Global	150,000	5.50%	15/5/2033	142,165	0.01%
Paramount Global	280,000	6.88%	30/4/2036	284,280	0.01%
Paramount Global	105,000	5.90%	15/10/2040	95,204	0.00%
Paramount Global	160,000	4.85%	1/7/2042	128,221	0.01%
Paramount Global	375,000	4.38%	15/3/2043	278,478	0.01%
Paramount Global	295,000	5.85%	1/9/2043	266,103	0.01%
Paramount Global	165,000	5.25%	1/4/2044	135,025	0.01%
Paramount Global	165,000	4.90%	15/8/2044	131,087	0.01%
Paramount Global	135,000	4.60%	15/1/2045	102,855	0.00%
Paramount Global	285,000	4.95%	19/5/2050	231,262	0.01%
Parker-Hannifin Corp.	150,000	3.25%	1/3/2027	143,959	0.01%
Parker-Hannifin Corp.	340,000	4.25%	15/9/2027	337,049	0.01%
Parker-Hannifin Corp.	435,000	3.25%	14/6/2029	409,450	0.02%
Parker-Hannifin Corp.	310,000	4.50%	15/9/2029	311,051	0.01%
Parker-Hannifin Corp.	115,000	4.20%	21/11/2034	110,326	0.00%
Parker-Hannifin Corp.	55,000	6.25%	15/5/2038	61,120	0.00%
Parker-Hannifin Corp.	165,000	4.45%	21/11/2044	150,226	0.01%
Parker-Hannifin Corp.	85,000	4.10%	1/3/2047	73,731	0.00%
Parker-Hannifin Corp.	280,000	4.00%	14/6/2049	244,129	0.01%
PartnerRe Finance B LLC	185,000	3.70%	2/7/2029	175,026	0.01%
PartnerRe Finance B LLC	100,000	4.50%	1/10/2050	86,079	0.00%
Patterson-UTI Energy, Inc.	130,000	3.95%	1/2/2028	121,544	0.01%
Patterson-UTI Energy, Inc.	100,000	5.15%	15/11/2029	95,592	0.00%
Patterson-UTI Energy, Inc.	175,000	7.15%	1/10/2033	185,525	0.01%
PayPal Holdings, Inc.	350,000	1.65%	1/6/2025	334,155	0.01%
PayPal Holdings, Inc.	405,000	2.65%	1/10/2026	384,791	0.02%
PayPal Holdings, Inc.	206,000	3.90%	1/6/2027	202,869	0.01%
PayPal Holdings, Inc.	370,000	2.85%	1/10/2029	338,874	0.01%
PayPal Holdings, Inc.	301,000	2.30%	1/6/2030	263,387	0.01%
PayPal Holdings, Inc.	315,000	4.40%	1/6/2032	313,074	0.01%
PayPal Holdings, Inc.	250,000	3.25%	1/6/2050	187,525	0.01%
PayPal Holdings, Inc.	265,000	5.05%	1/6/2052	268,003	0.01%
PayPal Holdings, Inc.	205,000	5.25%	1/6/2062	204,218	0.01%
PeaceHealth Obligated Group	125,000	4.79%	15/11/2048	109,251	0.00%
PeaceHealth Obligated Group	171,000	3.22%	15/11/2050	111,022	0.00%
PECO Energy Co.	100,000	3.15%	15/10/2025	97,428	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PECO Energy Co.	145,000	4.90%	15/6/2033	147,467	0.01%
PECO Energy Co.	100,000	5.95%	1/10/2036	108,794	0.00%
PECO Energy Co.	70,000	4.15%	1/10/2044	61,061	0.00%
PECO Energy Co.	125,000	3.70%	15/9/2047	101,227	0.00%
PECO Energy Co.	160,000	3.90%	1/3/2048	135,300	0.01%
PECO Energy Co.	190,000	3.00%	15/9/2049	135,778	0.01%
PECO Energy Co.	45,000	2.80%	15/6/2050	30,718	0.00%
PECO Energy Co.	105,000	3.05%	15/3/2051	74,495	0.00%
PECO Energy Co.	125,000	2.85%	15/9/2051	83,763	0.00%
PECO Energy Co.	90,000	4.60%	15/5/2052	84,683	0.00%
PECO Energy Co.	75,000	4.38%	15/8/2052	67,578	0.00%
Penn Mutual Life Insurance Co.	105,000	3.80%	29/4/2061	70,517	0.00%
Pennsylvania Electric Co.	100,000	5.15%	30/3/2026	99,810	0.00%
Pennsylvania Electric Co.	185,000	3.25%	15/3/2028	172,242	0.01%
Pennsylvania Electric Co.	60,000	3.60%	1/6/2029	55,714	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	170,000	3.95%	10/3/2025	166,883	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	110,000	4.00%	15/7/2025	107,578	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	175,000	1.20%	15/11/2025	162,252	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	80,000	4.45%	29/1/2026	78,201	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	115,000	5.75%	24/5/2026	115,871	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	265,000	1.70%	15/6/2026	243,612	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	175,000	3.40%	15/11/2026	165,942	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	125,000	4.20%	1/4/2027	120,879	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	164,000	4.40%	1/7/2027	159,864	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	113,000	5.88%	15/11/2027	115,541	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	255,000	5.70%	1/2/2028	260,269	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	240,000	5.55%	1/5/2028	243,801	0.01%
Penske Truck Leasing Co. LP/PTL Finance Corp.	480,000	6.05%	1/8/2028	497,439	0.02%
Penske Truck Leasing Co. LP/PTL Finance Corp.	94,000	3.35%	1/11/2029	84,032	0.00%
Penske Truck Leasing Co. LP/PTL Finance Corp.	125,000	6.20%	15/6/2030	131,131	0.01%
Pentair Finance Sarl	195,000	4.50%	1/7/2029	187,838	0.01%
Pentair Finance Sarl	85,000	5.90%	15/7/2032	88,270	0.00%
PepsiCo, Inc.	410,000	2.25%	19/3/2025	398,477	0.02%
PepsiCo, Inc.	210,000	2.75%	30/4/2025	204,656	0.01%
PepsiCo, Inc.	120,000	3.50%	17/7/2025	118,065	0.01%
PepsiCo, Inc.	205,000	5.25%	10/11/2025	208,224	0.01%
PepsiCo, Inc.	255,000	4.55%	13/2/2026	256,221	0.01%
PepsiCo, Inc.	164,000	2.85%	24/2/2026	158,590	0.01%
PepsiCo, Inc.	341,000	2.38%	6/10/2026	324,098	0.01%
PepsiCo, Inc.	180,000	5.13%	10/11/2026	183,855	0.01%
PepsiCo, Inc.	150,000	2.63%	19/3/2027	142,379	0.01%
PepsiCo, Inc.	360,000	3.00%	15/10/2027	346,072	0.02%
PepsiCo, Inc.	150,000	3.60%	18/2/2028	146,844	0.01%
PepsiCo, Inc.	100,000	4.45%	15/5/2028	101,895	0.00%
PepsiCo, Inc.	340,000	7.00%	1/3/2029	381,634	0.02%
PepsiCo, Inc.	285,000	2.63%	29/7/2029	262,739	0.01%
PepsiCo, Inc.	350,000	2.75%	19/3/2030	321,453	0.01%
PepsiCo, Inc.	340,000	1.63%	1/5/2030	289,743	0.01%
PepsiCo, Inc.	245,000	1.40%	25/2/2031	202,497	0.01%
PepsiCo, Inc.	375,000	1.95%	21/10/2031	318,301	0.01%
PepsiCo, Inc.	365,000	3.90%	18/7/2032	357,549	0.02%
PepsiCo, Inc.	495,000	4.45%	15/2/2033	507,499	0.02%
PepsiCo, Inc.	100,000	5.50%	15/1/2040	108,354	0.00%
PepsiCo, Inc.	150,000	3.50%	19/3/2040	128,079	0.01%
PepsiCo, Inc.	125,000	4.88%	1/11/2040	128,055	0.01%
PepsiCo, Inc.	255,000	2.63%	21/10/2041	192,223	0.01%
PepsiCo, Inc.	134,000	4.00%	5/3/2042	121,609	0.01%
PepsiCo, Inc.	42,000	3.60%	13/8/2042	35,542	0.00%
PepsiCo, Inc.	80,000	4.25%	22/10/2044	73,149	0.00%
PepsiCo, Inc.	215,000	4.45%	14/4/2046	207,247	0.01%
PepsiCo, Inc.	270,000	3.45%	6/10/2046	223,538	0.01%
PepsiCo, Inc.	170,000	4.00%	2/5/2047	151,803	0.01%
PepsiCo, Inc.	135,000	3.38%	29/7/2049	107,727	0.00%
PepsiCo, Inc.	255,000	2.88%	15/10/2049	187,615	0.01%
PepsiCo, Inc.	220,000	3.63%	19/3/2050	185,019	0.01%
PepsiCo, Inc.	270,000	2.75%	21/10/2051	192,022	0.01%
PepsiCo, Inc.	110,000	4.20%	18/7/2052	102,089	0.00%
PepsiCo, Inc.	160,000	4.65%	15/2/2053	158,966	0.01%
PepsiCo, Inc.	150,000	3.88%	19/3/2060	129,987	0.01%
Pernod Ricard International Finance LLC	175,000	1.25%	1/4/2028	152,377	0.01%
Pernod Ricard International Finance LLC	275,000	1.63%	1/4/2031	221,908	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Pernod Ricard International Finance LLC	100,000	2.75%	1/10/2050	66,452	0.00%
Pfizer Investment Enterprises Pte Ltd.	810,000	4.65%	19/5/2025	808,156	0.04%
Pfizer Investment Enterprises Pte Ltd.	790,000	4.45%	19/5/2026	787,838	0.03%
Pfizer Investment Enterprises Pte Ltd.	1,015,000	4.45%	19/5/2028	1,015,176	0.04%
Pfizer Investment Enterprises Pte Ltd.	705,000	4.65%	19/5/2030	709,922	0.03%
Pfizer Investment Enterprises Pte Ltd.	1,325,000	4.75%	19/5/2033	1,327,397	0.06%
Pfizer Investment Enterprises Pte Ltd.	760,000	5.11%	19/5/2043	758,294	0.03%
Pfizer Investment Enterprises Pte Ltd.	1,650,000	5.30%	19/5/2053	1,687,495	0.07%
Pfizer Investment Enterprises Pte Ltd.	1,215,000	5.34%	19/5/2063	1,228,548	0.05%
Pfizer, Inc.	250,000	0.80%	28/5/2025	236,656	0.01%
Pfizer, Inc.	276,000	2.75%	3/6/2026	264,747	0.01%
Pfizer, Inc.	532,000	3.00%	15/12/2026	512,862	0.02%
Pfizer, Inc.	271,000	3.60%	15/9/2028	263,873	0.01%
Pfizer, Inc.	420,000	3.45%	15/3/2029	404,446	0.02%
Pfizer, Inc.	305,000	2.63%	1/4/2030	275,099	0.01%
Pfizer, Inc.	350,000	1.70%	28/5/2030	298,161	0.01%
Pfizer, Inc.	245,000	1.75%	18/8/2031	203,490	0.01%
Pfizer, Inc.	300,000	4.00%	15/12/2036	283,038	0.01%
Pfizer, Inc.	235,000	4.10%	15/9/2038	216,181	0.01%
Pfizer, Inc.	680,000	7.20%	15/3/2039	843,442	0.04%
Pfizer, Inc.	245,000	3.90%	15/3/2039	217,199	0.01%
Pfizer, Inc.	400,000	2.55%	28/5/2040	293,326	0.01%
Pfizer, Inc.	200,000	5.60%	15/9/2040	211,618	0.01%
Pfizer, Inc.	310,000	4.30%	15/6/2043	284,859	0.01%
Pfizer, Inc.	335,000	4.40%	15/5/2044	316,804	0.01%
Pfizer, Inc.	420,000	4.13%	15/12/2046	373,747	0.02%
Pfizer, Inc.	290,000	4.20%	15/9/2048	262,314	0.01%
Pfizer, Inc.	290,000	4.00%	15/3/2049	253,871	0.01%
Pfizer, Inc.	420,000	2.70%	28/5/2050	292,440	0.01%
PG&E Wildfire Recovery Funding LLC	65,862	3.59%	1/6/2030	63,464	0.00%
Pharmacia LLC	310,000	6.60%	1/12/2028	338,482	0.01%
Philip Morris International, Inc.	125,000	1.50%	1/5/2025	119,512	0.01%
Philip Morris International, Inc.	120,000	3.38%	11/8/2025	117,158	0.01%
Philip Morris International, Inc.	200,000	5.00%	17/11/2025	200,922	0.01%
Philip Morris International, Inc.	400,000	4.88%	13/2/2026	401,135	0.02%
Philip Morris International, Inc.	145,000	2.75%	25/2/2026	138,972	0.01%
Philip Morris International, Inc.	150,000	0.88%	1/5/2026	137,420	0.01%
Philip Morris International, Inc.	150,000	3.13%	17/8/2027	142,766	0.01%
Philip Morris International, Inc.	390,000	5.13%	17/11/2027	396,995	0.02%
Philip Morris International, Inc.	415,000	4.88%	15/2/2028	419,772	0.02%
Philip Morris International, Inc.	155,000	3.13%	2/3/2028	146,406	0.01%
Philip Morris International, Inc.	150,000	5.25%	7/9/2028	154,416	0.01%
Philip Morris International, Inc.	300,000	3.38%	15/8/2029	281,078	0.01%
Philip Morris International, Inc.	410,000	5.63%	17/11/2029	430,063	0.02%
Philip Morris International, Inc.	615,000	5.13%	15/2/2030	625,960	0.03%
Philip Morris International, Inc.	330,000	2.10%	1/5/2030	283,940	0.01%
Philip Morris International, Inc.	225,000	5.50%	7/9/2030	233,381	0.01%
Philip Morris International, Inc.	325,000	1.75%	1/11/2030	267,735	0.01%
Philip Morris International, Inc.	465,000	5.75%	17/11/2032	488,210	0.02%
Philip Morris International, Inc.	650,000	5.38%	15/2/2033	667,033	0.03%
Philip Morris International, Inc.	425,000	5.63%	7/9/2033	444,594	0.02%
Philip Morris International, Inc.	300,000	6.38%	16/5/2038	335,522	0.01%
Philip Morris International, Inc.	185,000	4.38%	15/11/2041	164,135	0.01%
Philip Morris International, Inc.	145,000	4.50%	20/3/2042	130,323	0.01%
Philip Morris International, Inc.	200,000	3.88%	21/8/2042	164,168	0.01%
Philip Morris International, Inc.	220,000	4.13%	4/3/2043	186,698	0.01%
Philip Morris International, Inc.	178,000	4.88%	15/11/2043	167,860	0.01%
Philip Morris International, Inc.	355,000	4.25%	10/11/2044	305,047	0.01%
Phillips 66	174,000	3.85%	9/4/2025	171,228	0.01%
Phillips 66	515,000	1.30%	15/2/2026	478,129	0.02%
Phillips 66	195,000	3.90%	15/3/2028	189,816	0.01%
Phillips 66	225,000	2.15%	15/12/2030	189,762	0.01%
Phillips 66	275,000	4.65%	15/11/2034	267,352	0.01%
Phillips 66	385,000	5.88%	1/5/2042	417,103	0.02%
Phillips 66	445,000	4.88%	15/11/2044	426,520	0.02%
Phillips 66	275,000	3.30%	15/3/2052	197,273	0.01%
Phillips 66 Co.	124,000	3.61%	15/2/2025	121,857	0.01%
Phillips 66 Co.	125,000	3.55%	1/10/2026	121,094	0.01%
Phillips 66 Co.	260,000	4.95%	1/12/2027	262,467	0.01%
Phillips 66 Co.	110,000	3.75%	1/3/2028	105,768	0.00%
Phillips 66 Co.	200,000	3.15%	15/12/2029	184,060	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Phillips 66 Co.	255,000	5.30%	30/6/2033	262,206	0.01%
Phillips 66 Co.	95,000	4.68%	15/2/2045	86,374	0.00%
Phillips 66 Co.	135,000	4.90%	1/10/2046	126,378	0.01%
Phillips Edison Grocery Center Operating Partnership I LP	105,000	2.63%	15/11/2031	85,726	0.00%
Physicians Realty LP	110,000	4.30%	15/3/2027	107,086	0.00%
Physicians Realty LP	75,000	3.95%	15/1/2028	71,323	0.00%
Physicians Realty LP	235,000	2.63%	1/11/2031	193,535	0.01%
Piedmont Healthcare, Inc.	100,000	2.72%	1/1/2042	71,329	0.00%
Piedmont Healthcare, Inc.	185,000	2.86%	1/1/2052	123,261	0.01%
Piedmont Natural Gas Co., Inc.	120,000	3.50%	1/6/2029	112,271	0.00%
Piedmont Natural Gas Co., Inc.	75,000	2.50%	15/3/2031	64,024	0.00%
Piedmont Natural Gas Co., Inc.	70,000	5.40%	15/6/2033	72,091	0.00%
Piedmont Natural Gas Co., Inc.	50,000	4.65%	1/8/2043	44,677	0.00%
Piedmont Natural Gas Co., Inc.	85,000	3.64%	1/11/2046	62,442	0.00%
Piedmont Natural Gas Co., Inc.	75,000	3.35%	1/6/2050	52,340	0.00%
Piedmont Natural Gas Co., Inc.	130,000	5.05%	15/5/2052	121,465	0.01%
Piedmont Operating Partnership LP	175,000	9.25%	20/7/2028	184,893	0.01%
Piedmont Operating Partnership LP	75,000	3.15%	15/8/2030	56,872	0.00%
Piedmont Operating Partnership LP	50,000	2.75%	1/4/2032	34,698	0.00%
Pilgrim's Pride Corp.	290,000	4.25%	15/4/2031	261,993	0.01%
Pilgrim's Pride Corp.	340,000	3.50%	1/3/2032	288,043	0.01%
Pilgrim's Pride Corp.	225,000	6.25%	1/7/2033	231,507	0.01%
Pilgrim's Pride Corp.	100,000	6.88%	15/5/2034	107,969	0.00%
Pine Street Trust I	150,000	4.57%	15/2/2029	143,107	0.01%
Pine Street Trust II	195,000	5.57%	15/2/2049	175,525	0.01%
Pinnacle West Capital Corp.	140,000	1.30%	15/6/2025	131,862	0.01%
Pioneer Natural Resources Co.	235,000	1.13%	15/1/2026	218,314	0.01%
Pioneer Natural Resources Co.	360,000	5.10%	29/3/2026	362,521	0.02%
Pioneer Natural Resources Co.	310,000	1.90%	15/8/2030	263,462	0.01%
Pioneer Natural Resources Co.	350,000	2.15%	15/1/2031	297,960	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	315,000	4.65%	15/10/2025	311,557	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	175,000	4.50%	15/12/2026	172,889	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	550,000	3.55%	15/12/2029	506,355	0.02%
Plains All American Pipeline LP/PAA Finance Corp.	205,000	3.80%	15/9/2030	188,825	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	150,000	6.65%	15/1/2037	160,813	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	165,000	5.15%	1/6/2042	149,351	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	75,000	4.30%	31/1/2043	60,027	0.00%
Plains All American Pipeline LP/PAA Finance Corp.	180,000	4.70%	15/6/2044	150,728	0.01%
Plains All American Pipeline LP/PAA Finance Corp.	175,000	4.90%	15/2/2045	151,257	0.01%
PNC Bank NA	287,000	2.95%	23/2/2025	279,393	0.01%
PNC Bank NA	250,000	3.88%	10/4/2025	244,851	0.01%
PNC Bank NA	275,000	3.25%	1/6/2025	267,795	0.01%
PNC Bank NA	150,000	4.20%	1/11/2025	147,077	0.01%
PNC Bank NA	285,000	3.10%	25/10/2027	267,470	0.01%
PNC Bank NA	215,000	3.25%	22/1/2028	202,276	0.01%
PNC Bank NA	320,000	4.05%	26/7/2028	308,268	0.01%
PNC Bank NA	200,000	2.70%	22/10/2029	175,688	0.01%
PNC Financial Services Group, Inc.	290,000	5.81%	12/6/2026	292,041	0.01%
PNC Financial Services Group, Inc.	285,000	2.60%	23/7/2026	270,122	0.01%
PNC Financial Services Group, Inc.	135,000	1.15%	13/8/2026	122,763	0.01%
PNC Financial Services Group, Inc.	355,000	4.76%	26/1/2027	352,184	0.02%
PNC Financial Services Group, Inc.	372,000	3.15%	19/5/2027	352,686	0.02%
PNC Financial Services Group, Inc.	335,000	6.62%	20/10/2027	347,656	0.02%
PNC Financial Services Group, Inc.	350,000	5.35%	2/12/2028	354,274	0.02%
PNC Financial Services Group, Inc.	400,000	3.45%	23/4/2029	379,032	0.02%
PNC Financial Services Group, Inc.	970,000	5.58%	12/6/2029	989,434	0.04%
PNC Financial Services Group, Inc.	495,000	2.55%	22/1/2030	433,125	0.02%
PNC Financial Services Group, Inc.	205,000	2.31%	23/4/2032	171,381	0.01%
PNC Financial Services Group, Inc.	225,000	4.63%	6/6/2033	211,359	0.01%
PNC Financial Services Group, Inc.	405,000	6.04%	28/10/2033	423,499	0.02%
PNC Financial Services Group, Inc.	460,000	5.07%	24/1/2034	449,858	0.02%
PNC Financial Services Group, Inc.	225,000	5.94%	18/8/2034	234,506	0.01%
PNC Financial Services Group, Inc.	620,000	6.88%	20/10/2034	688,521	0.03%
Polar Tankers, Inc.	149,566	5.95%	10/5/2037	154,565	0.01%
Polaris, Inc.	125,000	6.95%	15/3/2029	132,805	0.01%
Potomac Electric Power Co.	100,000	6.50%	15/11/2037	114,540	0.00%
Potomac Electric Power Co.	150,000	4.15%	15/3/2043	133,752	0.01%
PPG Industries, Inc.	125,000	1.20%	15/3/2026	115,585	0.01%
PPG Industries, Inc.	140,000	3.75%	15/3/2028	134,990	0.01%
PPG Industries, Inc.	75,000	2.80%	15/8/2029	68,183	0.00%
PPG Industries, Inc.	75,000	2.55%	15/6/2030	65,240	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
PPL Capital Funding, Inc.	169,000	3.10%	15/5/2026	162,063	0.01%
PPL Capital Funding, Inc.	100,000	4.13%	15/4/2030	94,927	0.00%
PPL Electric Utilities Corp.	220,000	5.00%	15/5/2033	225,141	0.01%
PPL Electric Utilities Corp.	94,000	6.25%	15/5/2039	105,523	0.00%
PPL Electric Utilities Corp.	80,000	4.75%	15/7/2043	75,407	0.00%
PPL Electric Utilities Corp.	97,000	4.13%	15/6/2044	84,810	0.00%
PPL Electric Utilities Corp.	100,000	4.15%	1/10/2045	86,734	0.00%
PPL Electric Utilities Corp.	110,000	3.95%	1/6/2047	93,310	0.00%
PPL Electric Utilities Corp.	95,000	4.15%	15/6/2048	83,742	0.00%
PPL Electric Utilities Corp.	100,000	3.00%	1/10/2049	72,119	0.00%
PPL Electric Utilities Corp.	235,000	5.25%	15/5/2053	242,669	0.01%
Precision Castparts Corp.	380,000	3.25%	15/6/2025	372,196	0.02%
Precision Castparts Corp.	180,000	3.90%	15/1/2043	156,552	0.01%
Precision Castparts Corp.	163,000	4.38%	15/6/2045	147,985	0.01%
Presbyterian Healthcare Services	50,000	4.88%	1/8/2052	49,418	0.00%
President & Fellows of Harvard College	150,000	6.50%	15/1/2039	174,429	0.01%
President & Fellows of Harvard College	100,000	4.88%	15/10/2040	101,529	0.00%
President & Fellows of Harvard College	125,000	3.15%	15/7/2046	97,738	0.00%
President & Fellows of Harvard College	125,000	2.52%	15/10/2050	84,783	0.00%
President & Fellows of Harvard College	125,000	3.75%	15/11/2052	108,457	0.00%
President & Fellows of Harvard College	150,000	3.30%	15/7/2056	114,360	0.00%
Pricoa Global Funding I	125,000	4.20%	28/8/2025	123,515	0.01%
Pricoa Global Funding I	140,000	0.80%	1/9/2025	130,768	0.01%
Pricoa Global Funding I	150,000	5.55%	28/8/2026	153,037	0.01%
Pricoa Global Funding I	275,000	1.20%	1/9/2026	250,215	0.01%
Pricoa Global Funding I	100,000	5.10%	30/5/2028	101,649	0.00%
Primerica, Inc.	270,000	2.80%	19/11/2031	228,431	0.01%
Principal Financial Group, Inc.	150,000	3.40%	15/5/2025	146,570	0.01%
Principal Financial Group, Inc.	175,000	3.10%	15/11/2026	166,889	0.01%
Principal Financial Group, Inc.	90,000	3.70%	15/5/2029	84,883	0.00%
Principal Financial Group, Inc.	125,000	2.13%	15/6/2030	105,606	0.00%
Principal Financial Group, Inc.	95,000	5.38%	15/3/2033	97,404	0.00%
Principal Financial Group, Inc.	150,000	6.05%	15/10/2036	161,135	0.01%
Principal Financial Group, Inc.	100,000	4.63%	15/9/2042	91,404	0.00%
Principal Financial Group, Inc.	97,000	4.35%	15/5/2043	85,739	0.00%
Principal Financial Group, Inc.	195,000	4.30%	15/11/2046	165,404	0.01%
Principal Financial Group, Inc.	50,000	5.50%	15/3/2053	50,465	0.00%
Principal Life Global Funding II	175,000	1.38%	10/1/2025	168,042	0.01%
Principal Life Global Funding II	175,000	1.25%	23/6/2025	165,663	0.01%
Principal Life Global Funding II	205,000	0.88%	12/1/2026	188,195	0.01%
Principal Life Global Funding II	262,000	3.00%	18/4/2026	249,466	0.01%
Principal Life Global Funding II	75,000	5.50%	28/6/2028	75,981	0.00%
Principal Life Global Funding II	85,000	2.50%	16/9/2029	74,454	0.00%
Principal Life Global Funding II	155,000	1.63%	19/11/2030	123,811	0.01%
Procter & Gamble Co.	300,000	0.55%	29/10/2025	280,350	0.01%
Procter & Gamble Co.	225,000	4.10%	26/1/2026	224,361	0.01%
Procter & Gamble Co.	170,000	2.70%	2/2/2026	164,329	0.01%
Procter & Gamble Co.	250,000	1.00%	23/4/2026	232,074	0.01%
Procter & Gamble Co.	250,000	2.45%	3/11/2026	238,810	0.01%
Procter & Gamble Co.	235,000	1.90%	1/2/2027	219,272	0.01%
Procter & Gamble Co.	205,000	2.80%	25/3/2027	196,365	0.01%
Procter & Gamble Co.	220,000	2.85%	11/8/2027	210,729	0.01%
Procter & Gamble Co.	169,000	3.95%	26/1/2028	168,769	0.01%
Procter & Gamble Co.	395,000	3.00%	25/3/2030	369,926	0.02%
Procter & Gamble Co.	275,000	1.20%	29/10/2030	227,634	0.01%
Procter & Gamble Co.	225,000	1.95%	23/4/2031	194,824	0.01%
Procter & Gamble Co.	125,000	2.30%	1/2/2032	110,413	0.00%
Procter & Gamble Co.	275,000	4.05%	26/1/2033	275,538	0.01%
Procter & Gamble Co.	100,000	5.80%	15/8/2034	116,236	0.01%
Procter & Gamble Co.	375,000	5.55%	5/3/2037	420,073	0.02%
Procter & Gamble Co.	113,000	3.55%	25/3/2040	100,991	0.00%
Procter & Gamble Co.	188,000	3.50%	25/10/2047	160,091	0.01%
Procter & Gamble Co.	94,000	3.60%	25/3/2050	82,740	0.00%
Progress Energy, Inc.	125,000	7.75%	1/3/2031	144,406	0.01%
Progress Energy, Inc.	135,000	7.00%	30/10/2031	152,512	0.01%
Progress Energy, Inc.	165,000	6.00%	1/12/2039	173,091	0.01%
Progressive Corp.	250,000	2.45%	15/1/2027	234,715	0.01%
Progressive Corp.	150,000	2.50%	15/3/2027	140,801	0.01%
Progressive Corp.	245,000	6.63%	1/3/2029	268,512	0.01%
Progressive Corp.	125,000	4.00%	1/3/2029	123,320	0.01%
Progressive Corp.	218,000	3.20%	26/3/2030	201,777	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Progressive Corp.	100,000	3.00%	15/3/2032	89,252	0.00%
Progressive Corp.	165,000	6.25%	1/12/2032	183,849	0.01%
Progressive Corp.	50,000	4.95%	15/6/2033	51,271	0.00%
Progressive Corp.	140,000	4.35%	25/4/2044	124,731	0.01%
Progressive Corp.	50,000	3.70%	26/1/2045	40,096	0.00%
Progressive Corp.	325,000	4.13%	15/4/2047	286,828	0.01%
Progressive Corp.	150,000	4.20%	15/3/2048	133,742	0.01%
Progressive Corp.	100,000	3.95%	26/3/2050	84,813	0.00%
Progressive Corp.	75,000	3.70%	15/3/2052	60,866	0.00%
Prologis LP	100,000	3.25%	30/6/2026	96,722	0.00%
Prologis LP	130,000	3.25%	1/10/2026	125,448	0.01%
Prologis LP	100,000	2.13%	15/4/2027	92,323	0.00%
Prologis LP	125,000	3.38%	15/12/2027	119,211	0.01%
Prologis LP	185,000	4.88%	15/6/2028	187,518	0.01%
Prologis LP	200,000	4.00%	15/9/2028	195,499	0.01%
Prologis LP	95,000	3.88%	15/9/2028	91,834	0.00%
Prologis LP	50,000	4.38%	1/2/2029	49,387	0.00%
Prologis LP	120,000	2.88%	15/11/2029	109,272	0.00%
Prologis LP	255,000	2.25%	15/4/2030	223,175	0.01%
Prologis LP	175,000	1.75%	1/7/2030	146,856	0.01%
Prologis LP	265,000	1.25%	15/10/2030	214,482	0.01%
Prologis LP	175,000	1.75%	1/2/2031	145,498	0.01%
Prologis LP	175,000	2.25%	15/1/2032	146,761	0.01%
Prologis LP	175,000	4.63%	15/1/2033	175,966	0.01%
Prologis LP	225,000	4.75%	15/6/2033	228,050	0.01%
Prologis LP	190,000	5.13%	15/1/2034	196,057	0.01%
Prologis LP	75,000	3.05%	1/3/2050	53,744	0.00%
Prologis LP	210,000	3.00%	15/4/2050	150,875	0.01%
Prologis LP	170,000	2.13%	15/10/2050	100,650	0.00%
Prologis LP	290,000	5.25%	15/6/2053	302,889	0.01%
Prospect Capital Corp.	174,000	3.71%	22/1/2026	163,225	0.01%
Prospect Capital Corp.	65,000	3.36%	15/11/2026	58,464	0.00%
Prospect Capital Corp.	75,000	3.44%	15/10/2028	63,026	0.00%
Protective Life Corp.	135,000	4.30%	30/9/2028	131,168	0.01%
Protective Life Corp.	200,000	3.40%	15/1/2030	177,143	0.01%
Protective Life Global Funding	204,000	1.65%	13/1/2025	196,533	0.01%
Protective Life Global Funding	200,000	3.22%	28/3/2025	195,015	0.01%
Protective Life Global Funding	150,000	1.17%	15/7/2025	141,433	0.01%
Protective Life Global Funding	150,000	5.37%	6/1/2026	151,134	0.01%
Protective Life Global Funding	205,000	1.62%	15/4/2026	189,179	0.01%
Protective Life Global Funding	200,000	1.30%	20/9/2026	181,354	0.01%
Protective Life Global Funding	130,000	4.71%	6/7/2027	129,345	0.01%
Protective Life Global Funding	150,000	1.90%	6/7/2028	132,881	0.01%
Protective Life Global Funding	150,000	5.47%	8/12/2028	154,098	0.01%
Protective Life Global Funding	175,000	1.74%	21/9/2030	141,524	0.01%
Providence St Joseph Health Obligated Group	75,000	2.75%	1/10/2026	70,515	0.00%
Providence St Joseph Health Obligated Group	150,000	2.53%	1/10/2029	131,026	0.01%
Providence St Joseph Health Obligated Group	135,000	5.40%	1/10/2033	137,537	0.01%
Providence St Joseph Health Obligated Group	85,000	3.74%	1/10/2047	65,297	0.00%
Providence St Joseph Health Obligated Group	195,000	3.93%	1/10/2048	150,878	0.01%
Providence St Joseph Health Obligated Group	275,000	2.70%	1/10/2051	168,336	0.01%
Prudential Financial, Inc.	150,000	1.50%	10/3/2026	139,912	0.01%
Prudential Financial, Inc.	72,000	3.88%	27/3/2028	70,216	0.00%
Prudential Financial, Inc.	150,000	2.10%	10/3/2030	131,375	0.01%
Prudential Financial, Inc.	75,000	5.75%	15/7/2033	81,883	0.00%
Prudential Financial, Inc.	275,000	5.70%	14/12/2036	297,555	0.01%
Prudential Financial, Inc.	100,000	6.63%	1/12/2037	115,275	0.01%
Prudential Financial, Inc.	125,000	3.00%	10/3/2040	97,230	0.00%
Prudential Financial, Inc.	50,000	6.63%	21/6/2040	56,922	0.00%
Prudential Financial, Inc.	250,000	4.60%	15/5/2044	233,048	0.01%
Prudential Financial, Inc.	345,000	5.38%	15/5/2045	340,890	0.01%
Prudential Financial, Inc.	150,000	4.50%	15/9/2047	140,137	0.01%
Prudential Financial, Inc.	265,000	3.91%	7/12/2047	217,251	0.01%
Prudential Financial, Inc.	133,000	4.42%	27/3/2048	117,177	0.01%
Prudential Financial, Inc.	203,000	5.70%	15/9/2048	197,444	0.01%
Prudential Financial, Inc.	275,000	3.94%	7/12/2049	226,847	0.01%
Prudential Financial, Inc.	230,000	4.35%	25/2/2050	204,127	0.01%
Prudential Financial, Inc.	400,000	3.70%	1/10/2050	346,496	0.02%
Prudential Financial, Inc.	465,000	3.70%	13/3/2051	368,920	0.02%
Prudential Financial, Inc.	245,000	5.13%	1/3/2052	230,161	0.01%
Prudential Financial, Inc.	305,000	6.00%	1/9/2052	304,129	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Prudential Financial, Inc.	150,000	6.75%	1/3/2053	156,625	0.01%
Prudential Insurance Co. of America	260,000	8.30%	1/7/2025	268,562	0.01%
Public Service Co. of Colorado	100,000	3.70%	15/6/2028	96,205	0.00%
Public Service Co. of Colorado	195,000	1.90%	15/1/2031	161,779	0.01%
Public Service Co. of Colorado	225,000	1.88%	15/6/2031	185,755	0.01%
Public Service Co. of Colorado	80,000	4.10%	1/6/2032	76,390	0.00%
Public Service Co. of Colorado	130,000	6.25%	1/9/2037	141,429	0.01%
Public Service Co. of Colorado	50,000	6.50%	1/8/2038	56,066	0.00%
Public Service Co. of Colorado	185,000	3.60%	15/9/2042	146,470	0.01%
Public Service Co. of Colorado	75,000	4.30%	15/3/2044	64,830	0.00%
Public Service Co. of Colorado	115,000	3.80%	15/6/2047	91,577	0.00%
Public Service Co. of Colorado	100,000	4.10%	15/6/2048	81,588	0.00%
Public Service Co. of Colorado	130,000	4.05%	15/9/2049	105,845	0.00%
Public Service Co. of Colorado	180,000	3.20%	1/3/2050	128,395	0.01%
Public Service Co. of Colorado	175,000	2.70%	15/1/2051	110,769	0.00%
Public Service Co. of Colorado	75,000	4.50%	1/6/2052	65,678	0.00%
Public Service Co. of Colorado	190,000	5.25%	1/4/2053	189,494	0.01%
Public Service Co. of New Hampshire	50,000	2.20%	15/6/2031	42,118	0.00%
Public Service Co. of New Hampshire	95,000	5.35%	1/10/2033	99,561	0.00%
Public Service Co. of New Hampshire	105,000	3.60%	1/7/2049	83,168	0.00%
Public Service Co. of New Hampshire	50,000	5.15%	15/1/2053	50,686	0.00%
Public Service Co. of Oklahoma	50,000	2.20%	15/8/2031	41,361	0.00%
Public Service Co. of Oklahoma	126,000	5.25%	15/1/2033	126,992	0.01%
Public Service Co. of Oklahoma	75,000	3.15%	15/8/2051	51,554	0.00%
Public Service Electric & Gas Co.	175,000	0.95%	15/3/2026	161,791	0.01%
Public Service Electric & Gas Co.	100,000	2.25%	15/9/2026	94,272	0.00%
Public Service Electric & Gas Co.	180,000	3.00%	15/5/2027	171,586	0.01%
Public Service Electric & Gas Co.	100,000	3.70%	1/5/2028	96,969	0.00%
Public Service Electric & Gas Co.	110,000	3.65%	1/9/2028	105,975	0.00%
Public Service Electric & Gas Co.	125,000	3.20%	15/5/2029	116,890	0.01%
Public Service Electric & Gas Co.	160,000	2.45%	15/1/2030	141,513	0.01%
Public Service Electric & Gas Co.	100,000	1.90%	15/8/2031	81,976	0.00%
Public Service Electric & Gas Co.	160,000	3.10%	15/3/2032	143,173	0.01%
Public Service Electric & Gas Co.	100,000	4.90%	15/12/2032	101,628	0.00%
Public Service Electric & Gas Co.	145,000	4.65%	15/3/2033	144,882	0.01%
Public Service Electric & Gas Co.	125,000	5.20%	1/8/2033	130,363	0.01%
Public Service Electric & Gas Co.	125,000	5.80%	1/5/2037	132,343	0.01%
Public Service Electric & Gas Co.	55,000	5.50%	1/3/2040	57,062	0.00%
Public Service Electric & Gas Co.	100,000	3.95%	1/5/2042	86,314	0.00%
Public Service Electric & Gas Co.	100,000	3.65%	1/9/2042	83,297	0.00%
Public Service Electric & Gas Co.	57,000	3.80%	1/1/2043	47,987	0.00%
Public Service Electric & Gas Co.	115,000	3.80%	1/3/2046	95,863	0.00%
Public Service Electric & Gas Co.	55,000	3.60%	1/12/2047	44,521	0.00%
Public Service Electric & Gas Co.	50,000	4.05%	1/5/2048	43,784	0.00%
Public Service Electric & Gas Co.	105,000	3.85%	1/5/2049	87,551	0.00%
Public Service Electric & Gas Co.	120,000	3.20%	1/8/2049	89,133	0.00%
Public Service Electric & Gas Co.	150,000	3.15%	1/1/2050	110,247	0.00%
Public Service Electric & Gas Co.	150,000	2.70%	1/5/2050	103,004	0.00%
Public Service Electric & Gas Co.	167,000	2.05%	1/8/2050	97,498	0.00%
Public Service Electric & Gas Co.	110,000	3.00%	1/3/2051	78,938	0.00%
Public Service Electric & Gas Co.	120,000	5.13%	15/3/2053	124,593	0.01%
Public Service Electric & Gas Co.	125,000	5.45%	1/8/2053	135,094	0.01%
Public Service Enterprise Group, Inc.	220,000	0.80%	15/8/2025	205,600	0.01%
Public Service Enterprise Group, Inc.	215,000	5.85%	15/11/2027	223,917	0.01%
Public Service Enterprise Group, Inc.	200,000	5.88%	15/10/2028	209,892	0.01%
Public Service Enterprise Group, Inc.	135,000	1.60%	15/8/2030	110,401	0.00%
Public Service Enterprise Group, Inc.	200,000	2.45%	15/11/2031	168,254	0.01%
Public Service Enterprise Group, Inc.	125,000	6.13%	15/10/2033	134,426	0.01%
Public Storage Operating Co.	75,000	0.88%	15/2/2026	69,373	0.00%
Public Storage Operating Co.	275,000	1.50%	9/11/2026	252,695	0.01%
Public Storage Operating Co.	100,000	3.09%	15/9/2027	95,277	0.00%
Public Storage Operating Co.	150,000	1.85%	1/5/2028	134,906	0.01%
Public Storage Operating Co.	150,000	1.95%	9/11/2028	133,890	0.01%
Public Storage Operating Co.	185,000	5.13%	15/1/2029	191,155	0.01%
Public Storage Operating Co.	190,000	3.39%	1/5/2029	181,515	0.01%
Public Storage Operating Co.	157,000	2.30%	1/5/2031	135,795	0.01%
Public Storage Operating Co.	175,000	2.25%	9/11/2031	149,560	0.01%
Public Storage Operating Co.	165,000	5.10%	1/8/2033	170,905	0.01%
Public Storage Operating Co.	185,000	5.35%	1/8/2053	193,796	0.01%
Puget Energy, Inc.	187,000	3.65%	15/5/2025	182,266	0.01%
Puget Energy, Inc.	115,000	2.38%	15/6/2028	102,660	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Puget Energy, Inc.	194,000	4.10%	15/6/2030	178,057	0.01%
Puget Energy, Inc.	50,000	4.22%	15/3/2032	45,237	0.00%
Puget Sound Energy, Inc.	90,000	6.27%	15/3/2037	97,388	0.00%
Puget Sound Energy, Inc.	50,000	5.76%	1/10/2039	51,648	0.00%
Puget Sound Energy, Inc.	50,000	5.80%	15/3/2040	51,769	0.00%
Puget Sound Energy, Inc.	75,000	5.64%	15/4/2041	76,724	0.00%
Puget Sound Energy, Inc.	185,000	4.30%	20/5/2045	158,237	0.01%
Puget Sound Energy, Inc.	200,000	4.22%	15/6/2048	170,028	0.01%
Puget Sound Energy, Inc.	174,000	3.25%	15/9/2049	123,689	0.01%
Puget Sound Energy, Inc.	175,000	2.89%	15/9/2051	117,254	0.01%
Puget Sound Energy, Inc.	100,000	5.45%	1/6/2053	103,922	0.00%
PulteGroup, Inc.	220,000	5.50%	1/3/2026	222,920	0.01%
PulteGroup, Inc.	250,000	5.00%	15/1/2027	251,400	0.01%
PulteGroup, Inc.	50,000	7.88%	15/6/2032	58,753	0.00%
PulteGroup, Inc.	65,000	6.38%	15/5/2033	71,078	0.00%
PulteGroup, Inc.	100,000	6.00%	15/2/2035	105,173	0.00%
PVH Corp.	285,000	4.63%	10/7/2025	280,376	0.01%
Qorvo, Inc.	225,000	4.38%	15/10/2029	214,495	0.01%
Qorvo, Inc.	275,000	3.38%	1/4/2031	236,207	0.01%
QUALCOMM, Inc.	390,000	3.45%	20/5/2025	383,214	0.02%
QUALCOMM, Inc.	612,000	3.25%	20/5/2027	592,523	0.03%
QUALCOMM, Inc.	274,000	1.30%	20/5/2028	242,663	0.01%
QUALCOMM, Inc.	325,000	2.15%	20/5/2030	286,830	0.01%
QUALCOMM, Inc.	341,000	1.65%	20/5/2032	277,924	0.01%
QUALCOMM, Inc.	150,000	4.25%	20/5/2032	149,026	0.01%
QUALCOMM, Inc.	165,000	5.40%	20/5/2033	178,236	0.01%
QUALCOMM, Inc.	295,000	4.65%	20/5/2035	302,083	0.01%
QUALCOMM, Inc.	460,000	4.80%	20/5/2045	457,048	0.02%
QUALCOMM, Inc.	390,000	4.30%	20/5/2047	357,741	0.02%
QUALCOMM, Inc.	175,000	3.25%	20/5/2050	136,673	0.01%
QUALCOMM, Inc.	300,000	4.50%	20/5/2052	280,354	0.01%
QUALCOMM, Inc.	300,000	6.00%	20/5/2053	346,400	0.02%
Quanta Services, Inc.	260,000	2.90%	1/10/2030	229,041	0.01%
Quanta Services, Inc.	185,000	2.35%	15/1/2032	153,384	0.01%
Quanta Services, Inc.	125,000	3.05%	1/10/2041	92,213	0.00%
Queen's Health Systems	65,000	4.81%	1/7/2052	62,025	0.00%
Quest Diagnostics, Inc.	125,000	3.50%	30/3/2025	122,348	0.01%
Quest Diagnostics, Inc.	225,000	3.45%	1/6/2026	218,781	0.01%
Quest Diagnostics, Inc.	225,000	4.20%	30/6/2029	220,744	0.01%
Quest Diagnostics, Inc.	200,000	2.95%	30/6/2030	179,016	0.01%
Quest Diagnostics, Inc.	100,000	2.80%	30/6/2031	87,323	0.00%
Quest Diagnostics, Inc.	275,000	6.40%	30/11/2033	305,472	0.01%
Quest Diagnostics, Inc.	85,000	4.70%	30/3/2045	77,455	0.00%
Radian Group, Inc.	225,000	6.63%	15/3/2025	225,239	0.01%
Radian Group, Inc.	245,000	4.88%	15/3/2027	238,174	0.01%
Rady Children's Hospital-San Diego	75,000	3.15%	15/8/2051	53,327	0.00%
Ralph Lauren Corp.	200,000	3.75%	15/9/2025	195,950	0.01%
Ralph Lauren Corp.	200,000	2.95%	15/6/2030	181,941	0.01%
Raymond James Financial, Inc.	105,000	4.65%	1/4/2030	105,714	0.00%
Raymond James Financial, Inc.	230,000	4.95%	15/7/2046	214,892	0.01%
Raymond James Financial, Inc.	294,000	3.75%	1/4/2051	221,934	0.01%
Rayonier LP	175,000	2.75%	17/5/2031	146,100	0.01%
Realty Income Corp.	75,000	3.88%	15/4/2025	73,737	0.00%
Realty Income Corp.	180,000	4.63%	1/11/2025	178,886	0.01%
Realty Income Corp.	159,000	4.88%	1/6/2026	159,083	0.01%
Realty Income Corp.	150,000	4.13%	15/10/2026	147,286	0.01%
Realty Income Corp.	135,000	3.00%	15/1/2027	128,142	0.01%
Realty Income Corp.	230,000	3.95%	15/8/2027	223,775	0.01%
Realty Income Corp.	180,000	3.40%	15/1/2028	171,289	0.01%
Realty Income Corp.	125,000	3.65%	15/1/2028	120,029	0.01%
Realty Income Corp.	180,000	2.20%	15/6/2028	161,424	0.01%
Realty Income Corp.	190,000	4.70%	15/12/2028	191,430	0.01%
Realty Income Corp.	75,000	3.25%	15/6/2029	70,092	0.00%
Realty Income Corp.	160,000	3.10%	15/12/2029	146,860	0.01%
Realty Income Corp.	180,000	4.85%	15/3/2030	181,121	0.01%
Realty Income Corp.	280,000	3.25%	15/1/2031	254,666	0.01%
Realty Income Corp.	145,000	5.63%	13/10/2032	152,711	0.01%
Realty Income Corp.	300,000	2.85%	15/12/2032	255,556	0.01%
Realty Income Corp.	115,000	1.80%	15/3/2033	89,361	0.00%
Realty Income Corp.	125,000	4.90%	15/7/2033	125,180	0.01%
Realty Income Corp.	260,000	4.65%	15/3/2047	242,995	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Regal Rexnord Corp.	410,000	6.05%	15/2/2026	414,375	0.02%
Regal Rexnord Corp.	335,000	6.05%	15/4/2028	339,491	0.01%
Regal Rexnord Corp.	385,000	6.30%	15/2/2030	396,318	0.02%
Regal Rexnord Corp.	260,000	6.40%	15/4/2033	271,520	0.01%
Regency Centers LP	140,000	3.60%	1/2/2027	134,687	0.01%
Regency Centers LP	75,000	4.13%	15/3/2028	71,929	0.00%
Regency Centers LP	125,000	2.95%	15/9/2029	112,043	0.00%
Regency Centers LP	100,000	3.70%	15/6/2030	93,007	0.00%
Regency Centers LP	100,000	4.40%	1/2/2047	83,104	0.00%
Regency Centers LP	115,000	4.65%	15/3/2049	98,678	0.00%
Regeneron Pharmaceuticals, Inc.	340,000	1.75%	15/9/2030	279,555	0.01%
Regeneron Pharmaceuticals, Inc.	250,000	2.80%	15/9/2050	165,280	0.01%
Regions Bank/Birmingham AL	75,000	6.45%	26/6/2037	76,286	0.00%
Regions Financial Corp.	300,000	2.25%	18/5/2025	286,001	0.01%
Regions Financial Corp.	180,000	1.80%	12/8/2028	154,201	0.01%
Regions Financial Corp.	100,000	7.38%	10/12/2037	113,580	0.00%
Reinsurance Group of America, Inc.	225,000	3.95%	15/9/2026	218,035	0.01%
Reinsurance Group of America, Inc.	181,000	3.90%	15/5/2029	172,474	0.01%
Reinsurance Group of America, Inc.	225,000	3.15%	15/6/2030	202,188	0.01%
Reinsurance Group of America, Inc.	135,000	6.00%	15/9/2033	141,585	0.01%
Reliance Standard Life Global Funding II	55,000	5.24%	2/2/2026	54,457	0.00%
Reliance Standard Life Global Funding II	350,000	1.51%	28/9/2026	313,081	0.01%
Reliance Standard Life Global Funding II	140,000	2.75%	21/1/2027	128,870	0.01%
Reliance Steel & Aluminum Co.	148,000	1.30%	15/8/2025	138,501	0.01%
Reliance Steel & Aluminum Co.	80,000	2.15%	15/8/2030	67,883	0.00%
RenaissanceRe Finance, Inc.	225,000	3.45%	1/7/2027	212,341	0.01%
RenaissanceRe Holdings Ltd.	105,000	3.60%	15/4/2029	97,469	0.00%
RenaissanceRe Holdings Ltd.	250,000	5.75%	5/6/2033	252,799	0.01%
Republic Services, Inc.	200,000	3.20%	15/3/2025	195,455	0.01%
Republic Services, Inc.	107,000	2.90%	1/7/2026	102,793	0.00%
Republic Services, Inc.	125,000	3.38%	15/11/2027	120,148	0.01%
Republic Services, Inc.	225,000	3.95%	15/5/2028	220,691	0.01%
Republic Services, Inc.	100,000	4.88%	1/4/2029	101,979	0.00%
Republic Services, Inc.	190,000	2.30%	1/3/2030	167,494	0.01%
Republic Services, Inc.	225,000	1.45%	15/2/2031	182,997	0.01%
Republic Services, Inc.	250,000	1.75%	15/2/2032	203,613	0.01%
Republic Services, Inc.	96,000	2.38%	15/3/2033	80,295	0.00%
Republic Services, Inc.	175,000	5.00%	15/12/2033	178,738	0.01%
Republic Services, Inc.	350,000	5.00%	1/4/2034	358,408	0.02%
Republic Services, Inc.	80,000	6.20%	1/3/2040	89,774	0.00%
Republic Services, Inc.	95,000	5.70%	15/5/2041	102,498	0.00%
Republic Services, Inc.	135,000	3.05%	1/3/2050	99,500	0.00%
Retail Opportunity Investments Partnership LP	100,000	6.75%	15/10/2028	105,153	0.00%
Revvity, Inc.	75,000	1.90%	15/9/2028	64,960	0.00%
Revvity, Inc.	285,000	3.30%	15/9/2029	258,598	0.01%
Revvity, Inc.	75,000	2.55%	15/3/2031	63,418	0.00%
Revvity, Inc.	85,000	2.25%	15/9/2031	69,912	0.00%
Revvity, Inc.	125,000	3.63%	15/3/2051	90,129	0.00%
Rexford Industrial Realty LP	100,000	5.00%	15/6/2028	100,486	0.00%
Rexford Industrial Realty LP	130,000	2.13%	1/12/2030	106,394	0.00%
Rexford Industrial Realty LP	175,000	2.15%	1/9/2031	140,381	0.01%
RGA Global Funding	100,000	6.00%	21/11/2028	103,612	0.00%
RGA Global Funding	100,000	2.70%	18/1/2029	88,884	0.00%
Roche Holdings, Inc.	320,000	2.13%	10/3/2025	310,272	0.01%
Roche Holdings, Inc.	300,000	5.27%	13/11/2026	307,680	0.01%
Roche Holdings, Inc.	405,000	2.31%	10/3/2027	380,824	0.02%
Roche Holdings, Inc.	350,000	5.34%	13/11/2028	363,331	0.02%
Roche Holdings, Inc.	350,000	5.49%	13/11/2030	369,331	0.02%
Roche Holdings, Inc.	425,000	5.59%	13/11/2033	457,821	0.02%
Rockefeller Foundation	330,000	2.49%	1/10/2050	218,585	0.01%
Rockwell Automation, Inc.	125,000	3.50%	1/3/2029	121,166	0.01%
Rockwell Automation, Inc.	125,000	1.75%	15/8/2031	103,265	0.00%
Rockwell Automation, Inc.	135,000	4.20%	1/3/2049	121,564	0.01%
Rockwell Automation, Inc.	100,000	2.80%	15/8/2061	64,958	0.00%
Rohm & Haas Co.	100,000	7.85%	15/7/2029	112,678	0.00%
Roper Technologies, Inc.	305,000	1.00%	15/9/2025	285,151	0.01%
Roper Technologies, Inc.	188,000	3.80%	15/12/2026	183,976	0.01%
Roper Technologies, Inc.	200,000	1.40%	15/9/2027	178,852	0.01%
Roper Technologies, Inc.	275,000	4.20%	15/9/2028	270,378	0.01%
Roper Technologies, Inc.	175,000	2.95%	15/9/2029	160,309	0.01%
Roper Technologies, Inc.	125,000	2.00%	30/6/2030	106,229	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Roper Technologies, Inc.	275,000	1.75%	15/2/2031	226,428	0.01%
Ross Stores, Inc.	195,000	4.60%	15/4/2025	193,520	0.01%
Ross Stores, Inc.	175,000	0.88%	15/4/2026	160,359	0.01%
Ross Stores, Inc.	75,000	1.88%	15/4/2031	61,774	0.00%
Royalty Pharma plc	275,000	1.20%	2/9/2025	256,740	0.01%
Royalty Pharma plc	240,000	1.75%	2/9/2027	215,437	0.01%
Royalty Pharma plc	215,000	2.20%	2/9/2030	180,956	0.01%
Royalty Pharma plc	280,000	3.30%	2/9/2040	211,090	0.01%
Royalty Pharma plc	320,000	3.55%	2/9/2050	227,753	0.01%
RPM International, Inc.	165,000	3.75%	15/3/2027	158,640	0.01%
RPM International, Inc.	84,000	4.55%	1/3/2029	82,815	0.00%
RPM International, Inc.	75,000	2.95%	15/1/2032	63,391	0.00%
RPM International, Inc.	35,000	5.25%	1/6/2045	32,986	0.00%
RPM International, Inc.	50,000	4.25%	15/1/2048	41,391	0.00%
RTX Corp.	325,000	3.95%	16/8/2025	320,396	0.01%
RTX Corp.	165,000	5.00%	27/2/2026	165,685	0.01%
RTX Corp.	157,000	2.65%	1/11/2026	148,680	0.01%
RTX Corp.	325,000	5.75%	8/11/2026	333,785	0.01%
RTX Corp.	250,000	3.50%	15/3/2027	240,934	0.01%
RTX Corp.	250,000	3.13%	4/5/2027	237,837	0.01%
RTX Corp.	80,000	7.20%	15/8/2027	86,476	0.00%
RTX Corp.	725,000	4.13%	16/11/2028	708,239	0.03%
RTX Corp.	125,000	5.75%	15/1/2029	130,707	0.01%
RTX Corp.	175,000	7.50%	15/9/2029	197,563	0.01%
RTX Corp.	255,000	2.25%	1/7/2030	220,249	0.01%
RTX Corp.	275,000	6.00%	15/3/2031	292,684	0.01%
RTX Corp.	260,000	1.90%	1/9/2031	211,550	0.01%
RTX Corp.	200,000	2.38%	15/3/2032	166,529	0.01%
RTX Corp.	295,000	5.15%	27/2/2033	300,754	0.01%
RTX Corp.	425,000	6.10%	15/3/2034	460,837	0.02%
RTX Corp.	100,000	5.40%	1/5/2035	103,285	0.00%
RTX Corp.	50,000	6.05%	1/6/2036	54,229	0.00%
RTX Corp.	200,000	6.13%	15/7/2038	217,981	0.01%
RTX Corp.	286,000	4.45%	16/11/2038	263,417	0.01%
RTX Corp.	175,000	5.70%	15/4/2040	182,387	0.01%
RTX Corp.	115,000	4.88%	15/10/2040	109,741	0.00%
RTX Corp.	100,000	4.70%	15/12/2041	92,546	0.00%
RTX Corp.	975,000	4.50%	1/6/2042	888,442	0.04%
RTX Corp.	275,000	4.80%	15/12/2043	255,761	0.01%
RTX Corp.	250,000	4.15%	15/5/2045	213,334	0.01%
RTX Corp.	260,000	3.75%	1/11/2046	206,806	0.01%
RTX Corp.	450,000	4.35%	15/4/2047	393,561	0.02%
RTX Corp.	240,000	4.05%	4/5/2047	200,187	0.01%
RTX Corp.	510,000	4.63%	16/11/2048	466,709	0.02%
RTX Corp.	305,000	3.13%	1/7/2050	215,600	0.01%
RTX Corp.	330,000	2.82%	1/9/2051	217,882	0.01%
RTX Corp.	385,000	3.03%	15/3/2052	265,906	0.01%
RTX Corp.	300,000	5.38%	27/2/2053	305,578	0.01%
RTX Corp.	450,000	6.40%	15/3/2054	521,478	0.02%
Rush Obligated Group	80,000	3.92%	15/11/2029	76,303	0.00%
Rutgers The State University of New Jersey	15,000	3.92%	1/5/2119	10,999	0.00%
RWJ Barnabas Health, Inc.	100,000	3.95%	1/7/2046	82,648	0.00%
RWJ Barnabas Health, Inc.	60,000	3.48%	1/7/2049	46,604	0.00%
Ryder System, Inc.	125,000	4.63%	1/6/2025	124,067	0.01%
Ryder System, Inc.	90,000	3.35%	1/9/2025	87,325	0.00%
Ryder System, Inc.	50,000	1.75%	1/9/2026	46,085	0.00%
Ryder System, Inc.	100,000	2.90%	1/12/2026	94,365	0.00%
Ryder System, Inc.	80,000	2.85%	1/3/2027	75,139	0.00%
Ryder System, Inc.	133,000	4.30%	15/6/2027	130,008	0.01%
Ryder System, Inc.	152,000	5.65%	1/3/2028	156,582	0.01%
Ryder System, Inc.	135,000	5.25%	1/6/2028	136,858	0.01%
Ryder System, Inc.	110,000	6.30%	1/12/2028	116,651	0.01%
Ryder System, Inc.	185,000	6.60%	1/12/2033	205,508	0.01%
S&P Global, Inc.	161,000	2.95%	22/1/2027	153,722	0.01%
S&P Global, Inc.	400,000	2.45%	1/3/2027	377,177	0.02%
S&P Global, Inc.	190,000	4.75%	1/8/2028	192,933	0.01%
S&P Global, Inc.	300,000	2.70%	1/3/2029	277,746	0.01%
S&P Global, Inc.	315,000	4.25%	1/5/2029	314,102	0.01%
S&P Global, Inc.	100,000	2.50%	1/12/2029	90,164	0.00%
S&P Global, Inc.	190,000	1.25%	15/8/2030	155,655	0.01%
S&P Global, Inc.	405,000	2.90%	1/3/2032	361,737	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
S&P Global, Inc.	200,000	5.25%	15/9/2033	209,257	0.01%
S&P Global, Inc.	175,000	3.25%	1/12/2049	131,487	0.01%
S&P Global, Inc.	307,000	3.70%	1/3/2052	254,791	0.01%
S&P Global, Inc.	145,000	2.30%	15/8/2060	87,114	0.00%
S&P Global, Inc.	125,000	3.90%	1/3/2062	104,934	0.00%
Sabal Trail Transmission LLC	275,000	4.25%	1/5/2028	266,048	0.01%
Sabal Trail Transmission LLC	75,000	4.68%	1/5/2038	70,360	0.00%
Sabal Trail Transmission LLC	125,000	4.83%	1/5/2048	109,028	0.00%
Sabine Pass Liquefaction LLC	515,000	5.63%	1/3/2025	515,993	0.02%
Sabine Pass Liquefaction LLC	360,000	5.88%	30/6/2026	366,302	0.02%
Sabine Pass Liquefaction LLC	430,000	5.00%	15/3/2027	431,826	0.02%
Sabine Pass Liquefaction LLC	400,000	4.20%	15/3/2028	391,872	0.02%
Sabine Pass Liquefaction LLC	525,000	4.50%	15/5/2030	513,830	0.02%
Sabine Pass Liquefaction LLC	170,000	5.90%	15/9/2037	179,659	0.01%
Sabra Health Care LP	225,000	5.13%	15/8/2026	221,492	0.01%
Sabra Health Care LP	120,000	3.90%	15/10/2029	108,727	0.00%
Sabra Health Care LP	150,000	3.20%	1/12/2031	123,076	0.01%
Safehold GL Holdings LLC	110,000	2.80%	15/6/2031	90,848	0.00%
Safehold GL Holdings LLC	70,000	2.85%	15/1/2032	56,979	0.00%
Salesforce, Inc.	400,000	3.70%	11/4/2028	392,026	0.02%
Salesforce, Inc.	295,000	1.50%	15/7/2028	262,501	0.01%
Salesforce, Inc.	463,000	1.95%	15/7/2031	395,485	0.02%
Salesforce, Inc.	345,000	2.70%	15/7/2041	263,682	0.01%
Salesforce, Inc.	525,000	2.90%	15/7/2051	375,899	0.02%
Salesforce, Inc.	363,000	3.05%	15/7/2061	255,217	0.01%
Sammons Financial Group, Inc.	180,000	4.45%	12/5/2027	170,064	0.01%
Sammons Financial Group, Inc.	270,000	3.35%	16/4/2031	217,338	0.01%
Sammons Financial Group, Inc.	50,000	4.75%	8/4/2032	43,906	0.00%
San Diego Gas & Electric Co.	150,000	2.50%	15/5/2026	143,082	0.01%
San Diego Gas & Electric Co.	145,000	4.95%	15/8/2028	148,017	0.01%
San Diego Gas & Electric Co.	230,000	1.70%	1/10/2030	190,467	0.01%
San Diego Gas & Electric Co.	175,000	3.00%	15/3/2032	155,361	0.01%
San Diego Gas & Electric Co.	100,000	4.50%	15/8/2040	91,931	0.00%
San Diego Gas & Electric Co.	150,000	3.75%	1/6/2047	120,865	0.01%
San Diego Gas & Electric Co.	80,000	4.15%	15/5/2048	68,398	0.00%
San Diego Gas & Electric Co.	140,000	4.10%	15/6/2049	116,144	0.01%
San Diego Gas & Electric Co.	100,000	3.32%	15/4/2050	71,456	0.00%
San Diego Gas & Electric Co.	225,000	2.95%	15/8/2051	157,801	0.01%
San Diego Gas & Electric Co.	100,000	3.70%	15/3/2052	77,584	0.00%
San Diego Gas & Electric Co.	245,000	5.35%	1/4/2053	248,905	0.01%
Santander Holdings USA, Inc.	335,000	3.45%	2/6/2025	325,522	0.01%
Santander Holdings USA, Inc.	337,000	4.50%	17/7/2025	333,361	0.01%
Santander Holdings USA, Inc.	152,000	5.81%	9/9/2026	152,275	0.01%
Santander Holdings USA, Inc.	265,000	3.24%	5/10/2026	251,093	0.01%
Santander Holdings USA, Inc.	340,000	4.40%	13/7/2027	330,337	0.01%
Santander Holdings USA, Inc.	370,000	2.49%	6/1/2028	339,313	0.01%
Santander Holdings USA, Inc.	255,000	6.50%	9/3/2029	263,784	0.01%
Santander Holdings USA, Inc.	125,000	6.57%	12/6/2029	129,013	0.01%
Santander Holdings USA, Inc.	130,000	7.66%	9/11/2031	140,725	0.01%
SBL Holdings, Inc.	195,000	5.13%	13/11/2026	183,446	0.01%
SBL Holdings, Inc.	125,000	5.00%	18/2/2031	102,843	0.00%
SC Johnson & Son, Inc.	100,000	4.80%	1/9/2040	92,109	0.00%
SC Johnson & Son, Inc.	200,000	4.00%	15/5/2043	166,617	0.01%
SC Johnson & Son, Inc.	225,000	4.75%	15/10/2046	208,599	0.01%
Schlumberger Finance Canada Ltd.	108,000	1.40%	17/9/2025	102,277	0.00%
Schlumberger Holdings Corp.	195,000	4.00%	21/12/2025	191,914	0.01%
Schlumberger Holdings Corp.	443,000	3.90%	17/5/2028	430,190	0.02%
Schlumberger Holdings Corp.	285,000	4.30%	1/5/2029	281,836	0.01%
Schlumberger Investment SA	125,000	4.50%	15/5/2028	126,281	0.01%
Schlumberger Investment SA	390,000	2.65%	26/6/2030	350,397	0.02%
Schlumberger Investment SA	155,000	4.85%	15/5/2033	157,475	0.01%
Sealed Air Corp.	355,000	1.57%	15/10/2026	319,626	0.01%
Seattle Children's Hospital	175,000	2.72%	1/10/2050	115,146	0.00%
Securian Financial Group, Inc.	85,000	4.80%	15/4/2048	70,698	0.00%
Selective Insurance Group, Inc.	71,000	5.38%	1/3/2049	68,687	0.00%
Sempra	125,000	3.30%	1/4/2025	121,926	0.01%
Sempra	100,000	5.40%	1/8/2026	101,342	0.00%
Sempra	215,000	3.25%	15/6/2027	203,864	0.01%
Sempra	135,000	3.40%	1/2/2028	128,749	0.01%
Sempra	115,000	3.70%	1/4/2029	109,538	0.00%
Sempra	215,000	5.50%	1/8/2033	222,861	0.01%

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Sempra	330,000	3.80%	1/2/2038	282,576	0.01%
Sempra	190,000	6.00%	15/10/2039	200,145	0.01%
Sempra	270,000	4.00%	1/2/2048	222,310	0.01%
Sempra	340,000	4.13%	1/4/2052	292,879	0.01%
Sempra Global	205,000	3.25%	15/1/2032	168,644	0.01%
Sentara Healthcare	60,000	2.93%	1/11/2051	40,880	0.00%
ServiceNow, Inc.	425,000	1.40%	1/9/2030	349,541	0.02%
Sharp HealthCare	75,000	2.68%	1/8/2050	48,870	0.00%
Sherwin-Williams Co.	200,000	3.45%	1/8/2025	194,715	0.01%
Sherwin-Williams Co.	120,000	4.25%	8/8/2025	119,014	0.01%
Sherwin-Williams Co.	50,000	3.95%	15/1/2026	49,187	0.00%
Sherwin-Williams Co.	360,000	3.45%	1/6/2027	347,736	0.02%
Sherwin-Williams Co.	125,000	2.95%	15/8/2029	115,817	0.01%
Sherwin-Williams Co.	225,000	2.30%	15/5/2030	196,121	0.01%
Sherwin-Williams Co.	165,000	2.20%	15/3/2032	137,369	0.01%
Sherwin-Williams Co.	100,000	4.00%	15/12/2042	83,718	0.00%
Sherwin-Williams Co.	90,000	4.55%	1/8/2045	80,712	0.00%
Sherwin-Williams Co.	376,000	4.50%	1/6/2047	344,098	0.01%
Sherwin-Williams Co.	120,000	3.80%	15/8/2049	96,770	0.00%
Sherwin-Williams Co.	150,000	3.30%	15/5/2050	110,497	0.00%
Sherwin-Williams Co.	75,000	2.90%	15/3/2052	51,901	0.00%
Shire Acquisitions Investments Ireland DAC	837,000	3.20%	23/9/2026	805,410	0.04%
Sierra Pacific Power Co.	150,000	2.60%	1/5/2026	142,811	0.01%
Sierra Pacific Power Co.	150,000	5.90%	15/3/2054	159,353	0.01%
Silgan Holdings, Inc.	175,000	1.40%	1/4/2026	160,029	0.01%
Simon Property Group LP	355,000	3.50%	1/9/2025	347,144	0.02%
Simon Property Group LP	251,000	3.30%	15/1/2026	243,470	0.01%
Simon Property Group LP	275,000	3.25%	30/11/2026	264,409	0.01%
Simon Property Group LP	303,000	1.38%	15/1/2027	276,635	0.01%
Simon Property Group LP	275,000	3.38%	15/6/2027	263,729	0.01%
Simon Property Group LP	255,000	3.38%	1/12/2027	243,562	0.01%
Simon Property Group LP	230,000	1.75%	1/2/2028	206,746	0.01%
Simon Property Group LP	410,000	2.45%	13/9/2029	365,077	0.02%
Simon Property Group LP	225,000	2.65%	15/7/2030	199,288	0.01%
Simon Property Group LP	180,000	2.20%	1/2/2031	150,950	0.01%
Simon Property Group LP	235,000	2.25%	15/1/2032	195,298	0.01%
Simon Property Group LP	125,000	2.65%	1/2/2032	106,846	0.00%
Simon Property Group LP	125,000	5.50%	8/3/2033	129,454	0.01%
Simon Property Group LP	125,000	6.25%	15/1/2034	136,163	0.01%
Simon Property Group LP	139,000	6.75%	1/2/2040	157,557	0.01%
Simon Property Group LP	170,000	4.75%	15/3/2042	155,521	0.01%
Simon Property Group LP	105,000	4.25%	1/10/2044	88,016	0.00%
Simon Property Group LP	157,000	4.25%	30/11/2046	132,113	0.01%
Simon Property Group LP	350,000	3.25%	13/9/2049	253,697	0.01%
Simon Property Group LP	200,000	3.80%	15/7/2050	158,407	0.01%
Simon Property Group LP	200,000	5.85%	8/3/2053	212,630	0.01%
Simon Property Group LP	125,000	6.65%	15/1/2054	147,656	0.01%
SiriusPoint Ltd.	125,000	4.60%	1/11/2026	116,440	0.01%
SITE Centers Corp.	120,000	3.63%	1/2/2025	116,720	0.01%
SITE Centers Corp.	100,000	4.25%	1/2/2026	97,493	0.00%
SITE Centers Corp.	75,000	4.70%	1/6/2027	73,787	0.00%
Sixth Street Specialty Lending, Inc.	95,000	6.95%	14/8/2028	98,003	0.00%
Skyworks Solutions, Inc.	315,000	1.80%	1/6/2026	293,475	0.01%
Skyworks Solutions, Inc.	150,000	3.00%	1/6/2031	128,963	0.01%
Smithfield Foods, Inc.	233,000	4.25%	1/2/2027	223,851	0.01%
Smithfield Foods, Inc.	300,000	5.20%	1/4/2029	287,644	0.01%
Smithfield Foods, Inc.	235,000	3.00%	15/10/2030	193,189	0.01%
Snap-on, Inc.	130,000	4.10%	1/3/2048	115,482	0.01%
Snap-on, Inc.	125,000	3.10%	1/5/2050	95,761	0.00%
Solar Star Funding LLC	69,981	5.38%	30/6/2035	69,312	0.00%
Sonoco Products Co.	105,000	1.80%	1/2/2025	101,033	0.00%
Sonoco Products Co.	185,000	2.25%	1/2/2027	170,196	0.01%
Sonoco Products Co.	190,000	3.13%	1/5/2030	171,634	0.01%
Sonoco Products Co.	145,000	2.85%	1/2/2032	123,740	0.01%
Sonoco Products Co.	75,000	5.75%	1/11/2040	76,815	0.00%
Southern California Edison Co.	50,000	4.20%	1/6/2025	49,420	0.00%
Southern California Edison Co.	210,000	3.70%	1/8/2025	205,779	0.01%
Southern California Edison Co.	35,000	1.20%	1/2/2026	32,573	0.00%
Southern California Edison Co.	100,000	4.90%	1/6/2026	100,446	0.00%
Southern California Edison Co.	193,000	4.70%	1/6/2027	194,256	0.01%
Southern California Edison Co.	270,000	5.85%	1/11/2027	282,017	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Southern California Edison Co.	125,000	5.30%	1/3/2028	128,414	0.01%
Southern California Edison Co.	130,000	3.65%	1/3/2028	124,649	0.01%
Southern California Edison Co.	145,000	5.65%	1/10/2028	151,194	0.01%
Southern California Edison Co.	125,000	4.20%	1/3/2029	122,522	0.01%
Southern California Edison Co.	50,000	6.65%	1/4/2029	53,307	0.00%
Southern California Edison Co.	196,000	2.85%	1/8/2029	178,820	0.01%
Southern California Edison Co.	200,000	2.25%	1/6/2030	171,785	0.01%
Southern California Edison Co.	150,000	2.50%	1/6/2031	128,728	0.01%
Southern California Edison Co.	200,000	2.75%	1/2/2032	173,290	0.01%
Southern California Edison Co.	270,000	5.95%	1/11/2032	290,191	0.01%
Southern California Edison Co.	185,000	6.00%	15/1/2034	203,446	0.01%
Southern California Edison Co.	160,000	5.75%	1/4/2035	166,781	0.01%
Southern California Edison Co.	201,000	5.35%	15/7/2035	207,148	0.01%
Southern California Edison Co.	135,000	5.63%	1/2/2036	137,767	0.01%
Southern California Edison Co.	180,000	5.55%	15/1/2037	181,058	0.01%
Southern California Edison Co.	180,000	5.95%	1/2/2038	188,844	0.01%
Southern California Edison Co.	130,000	6.05%	15/3/2039	137,827	0.01%
Southern California Edison Co.	95,000	5.50%	15/3/2040	96,078	0.00%
Southern California Edison Co.	125,000	4.50%	1/9/2040	112,141	0.00%
Southern California Edison Co.	134,000	4.05%	15/3/2042	113,028	0.00%
Southern California Edison Co.	175,000	3.90%	15/3/2043	143,382	0.01%
Southern California Edison Co.	215,000	4.65%	1/10/2043	195,974	0.01%
Southern California Edison Co.	130,000	3.60%	1/2/2045	100,835	0.00%
Southern California Edison Co.	415,000	4.00%	1/4/2047	340,442	0.01%
Southern California Edison Co.	320,000	4.13%	1/3/2048	269,819	0.01%
Southern California Edison Co.	135,000	4.88%	1/3/2049	124,538	0.01%
Southern California Edison Co.	320,000	3.65%	1/2/2050	248,050	0.01%
Southern California Edison Co.	220,000	2.95%	1/2/2051	149,840	0.01%
Southern California Edison Co.	150,000	3.65%	1/6/2051	112,956	0.00%
Southern California Edison Co.	175,000	3.45%	1/2/2052	127,844	0.01%
Southern California Edison Co.	50,000	5.45%	1/6/2052	49,716	0.00%
Southern California Edison Co.	95,000	5.70%	1/3/2053	100,065	0.00%
Southern California Edison Co.	200,000	5.88%	1/12/2053	215,929	0.01%
Southern California Gas Co.	155,000	3.20%	15/6/2025	151,139	0.01%
Southern California Gas Co.	150,000	2.60%	15/6/2026	143,118	0.01%
Southern California Gas Co.	160,000	2.95%	15/4/2027	151,717	0.01%
Southern California Gas Co.	338,000	2.55%	1/2/2030	297,361	0.01%
Southern California Gas Co.	125,000	5.20%	1/6/2033	128,671	0.01%
Southern California Gas Co.	50,000	5.13%	15/11/2040	49,341	0.00%
Southern California Gas Co.	115,000	3.75%	15/9/2042	93,152	0.00%
Southern California Gas Co.	75,000	4.13%	1/6/2048	63,523	0.00%
Southern California Gas Co.	150,000	4.30%	15/1/2049	127,447	0.01%
Southern California Gas Co.	135,000	3.95%	15/2/2050	107,467	0.00%
Southern California Gas Co.	190,000	6.35%	15/11/2052	217,387	0.01%
Southern California Gas Co.	175,000	5.75%	1/6/2053	184,764	0.01%
Southern Co.	105,000	5.15%	6/10/2025	105,302	0.00%
Southern Co.	489,000	3.25%	1/7/2026	471,684	0.02%
Southern Co.	205,000	5.11%	1/8/2027	207,876	0.01%
Southern Co.	126,000	1.75%	15/3/2028	112,037	0.00%
Southern Co.	245,000	4.85%	15/6/2028	246,821	0.01%
Southern Co.	75,000	5.50%	15/3/2029	78,058	0.00%
Southern Co.	250,000	3.70%	30/4/2030	235,740	0.01%
Southern Co.	200,000	5.70%	15/10/2032	210,532	0.01%
Southern Co.	155,000	5.20%	15/6/2033	158,155	0.01%
Southern Co.	175,000	5.70%	15/3/2034	184,298	0.01%
Southern Co.	340,000	4.25%	1/7/2036	312,453	0.01%
Southern Co.	550,000	4.40%	1/7/2046	484,964	0.02%
Southern Co.	225,000	4.00%	15/1/2051	214,774	0.01%
Southern Co.	225,000	3.75%	15/9/2051	204,975	0.01%
Southern Co. Gas Capital Corp.	50,000	3.25%	15/6/2026	48,105	0.00%
Southern Co. Gas Capital Corp.	140,000	1.75%	15/1/2031	114,334	0.00%
Southern Co. Gas Capital Corp.	110,000	5.15%	15/9/2032	111,534	0.00%
Southern Co. Gas Capital Corp.	135,000	5.75%	15/9/2033	141,900	0.01%
Southern Co. Gas Capital Corp.	150,000	5.88%	15/3/2041	152,599	0.01%
Southern Co. Gas Capital Corp.	125,000	4.40%	1/6/2043	106,010	0.00%
Southern Co. Gas Capital Corp.	200,000	3.95%	1/10/2046	155,942	0.01%
Southern Co. Gas Capital Corp.	170,000	4.40%	30/5/2047	143,832	0.01%
Southern Co. Gas Capital Corp.	85,000	3.15%	30/9/2051	57,389	0.00%
Southern Natural Gas Co. LLC	190,000	4.80%	15/3/2047	159,490	0.01%
Southern Power Co.	75,000	4.15%	1/12/2025	73,882	0.00%
Southern Power Co.	125,000	0.90%	15/1/2026	115,231	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Southern Power Co.	100,000	5.15%	15/9/2041	94,394	0.00%
Southern Power Co.	155,000	5.25%	15/7/2043	146,672	0.01%
Southern Power Co.	175,000	4.95%	15/12/2046	157,247	0.01%
Southwest Airlines Co.	395,000	5.25%	4/5/2025	395,045	0.02%
Southwest Airlines Co.	120,000	3.00%	15/11/2026	113,946	0.00%
Southwest Airlines Co.	540,000	5.13%	15/6/2027	542,485	0.02%
Southwest Airlines Co.	50,000	3.45%	16/11/2027	47,333	0.00%
Southwest Airlines Co.	100,000	2.63%	10/2/2030	87,417	0.00%
Southwest Gas Corp.	105,000	5.80%	1/12/2027	108,121	0.00%
Southwest Gas Corp.	90,000	5.45%	23/3/2028	92,092	0.00%
Southwest Gas Corp.	50,000	3.70%	1/4/2028	47,511	0.00%
Southwest Gas Corp.	75,000	2.20%	15/6/2030	63,711	0.00%
Southwest Gas Corp.	100,000	4.05%	15/3/2032	93,729	0.00%
Southwest Gas Corp.	70,000	3.80%	29/9/2046	52,415	0.00%
Southwest Gas Corp.	155,000	4.15%	1/6/2049	121,867	0.01%
Southwest Gas Corp.	50,000	3.18%	15/8/2051	32,498	0.00%
Southwestern Electric Power Co.	125,000	1.65%	15/3/2026	116,498	0.01%
Southwestern Electric Power Co.	75,000	2.75%	1/10/2026	70,491	0.00%
Southwestern Electric Power Co.	95,000	4.10%	15/9/2028	91,858	0.00%
Southwestern Electric Power Co.	125,000	5.30%	1/4/2033	125,225	0.01%
Southwestern Electric Power Co.	150,000	6.20%	15/3/2040	159,305	0.01%
Southwestern Electric Power Co.	95,000	3.90%	1/4/2045	73,320	0.00%
Southwestern Electric Power Co.	155,000	3.85%	1/2/2048	116,504	0.01%
Southwestern Electric Power Co.	205,000	3.25%	1/11/2051	138,409	0.01%
Southwestern Public Service Co.	150,000	4.50%	15/8/2041	133,304	0.01%
Southwestern Public Service Co.	110,000	3.40%	15/8/2046	79,932	0.00%
Southwestern Public Service Co.	85,000	3.70%	15/8/2047	64,701	0.00%
Southwestern Public Service Co.	65,000	4.40%	15/11/2048	54,804	0.00%
Southwestern Public Service Co.	25,000	3.75%	15/6/2049	19,198	0.00%
Southwestern Public Service Co.	225,000	3.15%	1/5/2050	154,955	0.01%
Spectra Energy Partners LP	200,000	3.50%	15/3/2025	195,625	0.01%
Spectra Energy Partners LP	225,000	3.38%	15/10/2026	216,663	0.01%
Spectra Energy Partners LP	75,000	5.95%	25/9/2043	76,701	0.00%
Spectra Energy Partners LP	290,000	4.50%	15/3/2045	248,602	0.01%
Spire Missouri, Inc.	70,000	4.80%	15/2/2033	70,066	0.00%
Spire Missouri, Inc.	70,000	3.30%	1/6/2051	49,617	0.00%
Spirit Realty LP	55,000	4.45%	15/9/2026	53,891	0.00%
Spirit Realty LP	90,000	3.20%	15/1/2027	85,009	0.00%
Spirit Realty LP	100,000	2.10%	15/3/2028	88,766	0.00%
Spirit Realty LP	155,000	4.00%	15/7/2029	147,025	0.01%
Spirit Realty LP	140,000	3.40%	15/1/2030	127,466	0.01%
Spirit Realty LP	100,000	3.20%	15/2/2031	88,326	0.00%
Spirit Realty LP	150,000	2.70%	15/2/2032	125,729	0.01%
Sprint Capital Corp.	725,000	6.88%	15/11/2028	785,941	0.03%
Sprint Capital Corp.	575,000	8.75%	15/3/2032	709,527	0.03%
Sprint LLC	430,000	7.63%	15/2/2025	437,619	0.02%
Sprint LLC	475,000	7.63%	1/3/2026	496,087	0.02%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	192,188	4.74%	20/3/2025	190,374	0.01%
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC	578,000	5.15%	20/3/2028	575,201	0.03%
SSM Health Care Corp.	100,000	4.89%	1/6/2028	100,369	0.00%
Stanford Health Care	177,000	3.80%	15/11/2048	147,243	0.01%
Stanford Health Care	130,000	3.03%	15/8/2051	91,105	0.00%
Stanley Black & Decker, Inc.	75,000	2.30%	24/2/2025	72,498	0.00%
Stanley Black & Decker, Inc.	80,000	3.40%	1/3/2026	77,389	0.00%
Stanley Black & Decker, Inc.	125,000	6.00%	6/3/2028	131,438	0.01%
Stanley Black & Decker, Inc.	146,000	4.25%	15/11/2028	142,994	0.01%
Stanley Black & Decker, Inc.	305,000	2.30%	15/3/2030	259,587	0.01%
Stanley Black & Decker, Inc.	160,000	3.00%	15/5/2032	138,325	0.01%
Stanley Black & Decker, Inc.	85,000	5.20%	1/9/2040	82,762	0.00%
Stanley Black & Decker, Inc.	195,000	4.85%	15/11/2048	175,963	0.01%
Stanley Black & Decker, Inc.	240,000	2.75%	15/11/2050	148,137	0.01%
Stanley Black & Decker, Inc.	125,000	4.00%	15/3/2060	104,476	0.00%
Starbucks Corp.	279,000	3.80%	15/8/2025	274,017	0.01%
Starbucks Corp.	244,000	4.75%	15/2/2026	245,046	0.01%
Starbucks Corp.	75,000	2.45%	15/6/2026	71,383	0.00%
Starbucks Corp.	155,000	2.00%	12/3/2027	143,670	0.01%
Starbucks Corp.	130,000	3.50%	1/3/2028	125,033	0.01%
Starbucks Corp.	205,000	4.00%	15/11/2028	201,907	0.01%
Starbucks Corp.	315,000	3.55%	15/8/2029	303,674	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Starbucks Corp.	200,000	2.25%	12/3/2030	175,653	0.01%
Starbucks Corp.	335,000	2.55%	15/11/2030	296,233	0.01%
Starbucks Corp.	260,000	3.00%	14/2/2032	233,082	0.01%
Starbucks Corp.	150,000	4.80%	15/2/2033	153,103	0.01%
Starbucks Corp.	100,000	4.30%	15/6/2045	89,552	0.00%
Starbucks Corp.	175,000	3.75%	1/12/2047	141,177	0.01%
Starbucks Corp.	275,000	4.50%	15/11/2048	251,036	0.01%
Starbucks Corp.	225,000	4.45%	15/8/2049	204,479	0.01%
Starbucks Corp.	362,000	3.35%	12/3/2050	271,228	0.01%
Starbucks Corp.	300,000	3.50%	15/11/2050	233,362	0.01%
State Street Corp.	287,000	3.55%	18/8/2025	281,740	0.01%
State Street Corp.	140,000	2.90%	30/3/2026	135,957	0.01%
State Street Corp.	375,000	5.10%	18/5/2026	375,250	0.02%
State Street Corp.	245,000	2.65%	19/5/2026	234,040	0.01%
State Street Corp.	330,000	5.27%	3/8/2026	334,612	0.01%
State Street Corp.	73,000	5.75%	4/11/2026	73,895	0.00%
State Street Corp.	125,000	1.68%	18/11/2027	114,610	0.00%
State Street Corp.	215,000	2.20%	7/2/2028	199,406	0.01%
State Street Corp.	195,000	5.82%	4/11/2028	202,339	0.01%
State Street Corp.	270,000	5.68%	21/11/2029	279,344	0.01%
State Street Corp.	125,000	4.14%	3/12/2029	121,432	0.01%
State Street Corp.	125,000	2.40%	24/1/2030	111,639	0.00%
State Street Corp.	355,000	2.20%	3/3/2031	295,826	0.01%
State Street Corp.	125,000	3.15%	30/3/2031	112,616	0.00%
State Street Corp.	200,000	2.62%	7/2/2033	168,311	0.01%
State Street Corp.	175,000	4.42%	13/5/2033	170,228	0.01%
State Street Corp.	200,000	4.16%	4/8/2033	188,260	0.01%
State Street Corp.	180,000	4.82%	26/1/2034	177,174	0.01%
State Street Corp.	290,000	5.16%	18/5/2034	292,426	0.01%
State Street Corp.	175,000	3.03%	1/11/2034	156,955	0.01%
State Street Corp.	155,000	6.12%	21/11/2034	164,689	0.01%
Steel Dynamics, Inc.	300,000	2.40%	15/6/2025	287,360	0.01%
Steel Dynamics, Inc.	150,000	5.00%	15/12/2026	150,619	0.01%
Steel Dynamics, Inc.	75,000	1.65%	15/10/2027	66,822	0.00%
Steel Dynamics, Inc.	150,000	3.45%	15/4/2030	138,499	0.01%
Steel Dynamics, Inc.	144,000	3.25%	15/1/2031	130,676	0.01%
Steel Dynamics, Inc.	120,000	3.25%	15/10/2050	83,447	0.00%
Stellantis Finance US, Inc.	500,000	1.71%	29/1/2027	454,149	0.02%
Stellantis Finance US, Inc.	310,000	2.69%	15/9/2031	259,923	0.01%
Stellantis Finance US, Inc.	200,000	6.38%	12/9/2032	215,384	0.01%
STERIS Irish FinCo UnLtd Co.	275,000	2.70%	15/3/2031	236,459	0.01%
STERIS Irish FinCo UnLtd Co.	135,000	3.75%	15/3/2051	104,653	0.00%
Stewart Information Services Corp.	125,000	3.60%	15/11/2031	97,332	0.00%
Stifel Financial Corp.	100,000	4.00%	15/5/2030	90,938	0.00%
STORE Capital Corp.	182,000	4.50%	15/3/2028	168,719	0.01%
STORE Capital Corp.	202,000	4.63%	15/3/2029	185,298	0.01%
STORE Capital Corp.	50,000	2.75%	18/11/2030	39,278	0.00%
STORE Capital Corp.	115,000	2.70%	1/12/2031	87,510	0.00%
Stryker Corp.	200,000	1.15%	15/6/2025	189,189	0.01%
Stryker Corp.	205,000	3.38%	1/11/2025	199,558	0.01%
Stryker Corp.	175,000	3.50%	15/3/2026	170,698	0.01%
Stryker Corp.	125,000	3.65%	7/3/2028	121,028	0.01%
Stryker Corp.	150,000	4.85%	8/12/2028	151,749	0.01%
Stryker Corp.	245,000	1.95%	15/6/2030	209,527	0.01%
Stryker Corp.	160,000	4.10%	1/4/2043	140,858	0.01%
Stryker Corp.	165,000	4.38%	15/5/2044	151,163	0.01%
Stryker Corp.	240,000	4.63%	15/3/2046	231,832	0.01%
Stryker Corp.	125,000	2.90%	15/6/2050	90,584	0.00%
Summa Health	90,000	3.51%	15/11/2051	64,218	0.00%
Sun Communities Operating LP	175,000	2.30%	1/11/2028	153,535	0.01%
Sun Communities Operating LP	135,000	2.70%	15/7/2031	112,558	0.00%
Sun Communities Operating LP	174,000	4.20%	15/4/2032	158,873	0.01%
Sun Communities Operating LP	135,000	5.70%	15/1/2033	137,317	0.01%
Sutter Health	67,000	1.32%	15/8/2025	62,637	0.00%
Sutter Health	50,000	3.70%	15/8/2028	47,900	0.00%
Sutter Health	150,000	2.29%	15/8/2030	127,966	0.01%
Sutter Health	95,000	5.16%	15/8/2033	96,809	0.00%
Sutter Health	100,000	3.16%	15/8/2040	77,689	0.00%
Sutter Health	165,000	4.09%	15/8/2048	143,417	0.01%
Sutter Health	275,000	3.36%	15/8/2050	203,975	0.01%
Sutter Health	75,000	5.55%	15/8/2053	80,211	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Synchrony Bank	275,000	5.40%	22/8/2025	270,886	0.01%
Synchrony Bank	150,000	5.63%	23/8/2027	147,548	0.01%
Synchrony Financial	270,000	4.88%	13/6/2025	265,318	0.01%
Synchrony Financial	405,000	4.50%	23/7/2025	395,688	0.02%
Synchrony Financial	175,000	3.70%	4/8/2026	164,375	0.01%
Synchrony Financial	225,000	3.95%	1/12/2027	210,748	0.01%
Synchrony Financial	125,000	5.15%	19/3/2029	121,405	0.01%
Synchrony Financial	255,000	2.88%	28/10/2031	204,359	0.01%
Synovus Bank	109,000	5.63%	15/2/2028	104,908	0.00%
Synovus Financial Corp.	100,000	5.20%	11/8/2025	98,207	0.00%
Sysco Corp.	225,000	3.75%	1/10/2025	219,992	0.01%
Sysco Corp.	320,000	3.30%	15/7/2026	309,121	0.01%
Sysco Corp.	255,000	3.25%	15/7/2027	243,918	0.01%
Sysco Corp.	155,000	5.75%	17/1/2029	161,687	0.01%
Sysco Corp.	180,000	2.40%	15/2/2030	158,644	0.01%
Sysco Corp.	300,000	5.95%	1/4/2030	319,297	0.01%
Sysco Corp.	180,000	2.45%	14/12/2031	152,341	0.01%
Sysco Corp.	155,000	6.00%	17/1/2034	167,747	0.01%
Sysco Corp.	117,000	5.38%	21/9/2035	120,331	0.01%
Sysco Corp.	85,000	6.60%	1/4/2040	95,788	0.00%
Sysco Corp.	90,000	4.85%	1/10/2045	83,072	0.00%
Sysco Corp.	105,000	4.50%	1/4/2046	93,380	0.00%
Sysco Corp.	130,000	4.45%	15/3/2048	114,519	0.00%
Sysco Corp.	230,000	3.30%	15/2/2050	168,990	0.01%
Sysco Corp.	320,000	6.60%	1/4/2050	374,811	0.02%
Sysco Corp.	175,000	3.15%	14/12/2051	125,428	0.01%
System Energy Resources, Inc.	85,000	6.00%	15/4/2028	86,817	0.00%
Take-Two Interactive Software, Inc.	285,000	3.55%	14/4/2025	279,088	0.01%
Take-Two Interactive Software, Inc.	190,000	5.00%	28/3/2026	190,653	0.01%
Take-Two Interactive Software, Inc.	260,000	3.70%	14/4/2027	251,850	0.01%
Take-Two Interactive Software, Inc.	175,000	4.95%	28/3/2028	176,406	0.01%
Take-Two Interactive Software, Inc.	100,000	4.00%	14/4/2032	95,126	0.00%
Tampa Electric Co.	155,000	2.40%	15/3/2031	130,829	0.01%
Tampa Electric Co.	130,000	4.10%	15/6/2042	112,194	0.00%
Tampa Electric Co.	90,000	4.35%	15/5/2044	76,798	0.00%
Tampa Electric Co.	60,000	4.30%	15/6/2048	50,351	0.00%
Tampa Electric Co.	120,000	4.45%	15/6/2049	103,381	0.00%
Tampa Electric Co.	90,000	3.63%	15/6/2050	67,715	0.00%
Tampa Electric Co.	140,000	3.45%	15/3/2051	101,794	0.00%
Tampa Electric Co.	100,000	5.00%	15/7/2052	95,012	0.00%
Tanger Properties LP	185,000	3.13%	1/9/2026	173,307	0.01%
Tanger Properties LP	50,000	3.88%	15/7/2027	45,855	0.00%
Tanger Properties LP	75,000	2.75%	1/9/2031	60,327	0.00%
Tapestry, Inc.	200,000	7.05%	27/11/2025	204,711	0.01%
Tapestry, Inc.	250,000	7.00%	27/11/2026	259,361	0.01%
Tapestry, Inc.	125,000	4.13%	15/7/2027	119,029	0.01%
Tapestry, Inc.	250,000	7.35%	27/11/2028	262,377	0.01%
Tapestry, Inc.	250,000	7.70%	27/11/2030	263,606	0.01%
Tapestry, Inc.	134,000	3.05%	15/3/2032	108,638	0.00%
Tapestry, Inc.	350,000	7.85%	27/11/2033	373,734	0.02%
Targa Resources Corp.	275,000	5.20%	1/7/2027	276,471	0.01%
Targa Resources Corp.	285,000	6.15%	1/3/2029	298,383	0.01%
Targa Resources Corp.	230,000	4.20%	1/2/2033	211,775	0.01%
Targa Resources Corp.	170,000	6.13%	15/3/2033	179,294	0.01%
Targa Resources Corp.	250,000	6.50%	30/3/2034	270,378	0.01%
Targa Resources Corp.	255,000	4.95%	15/4/2052	224,080	0.01%
Targa Resources Corp.	170,000	6.25%	1/7/2052	176,011	0.01%
Targa Resources Corp.	230,000	6.50%	15/2/2053	249,121	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	100,000	6.50%	15/7/2027	101,561	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	100,000	5.00%	15/1/2028	98,836	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	100,000	6.88%	15/1/2029	103,283	0.00%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	250,000	5.50%	1/3/2030	249,743	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	275,000	4.88%	1/2/2031	266,996	0.01%
Targa Resources Partners LP/Targa Resources Partners Finance Corp.	575,000	4.00%	15/1/2032	523,961	0.02%
Target Corp.	1,102,000	2.50%	15/4/2026	1,061,233	0.05%
Target Corp.	300,000	1.95%	15/1/2027	279,913	0.01%
Target Corp.	305,000	3.38%	15/4/2029	293,577	0.01%
Target Corp.	175,000	2.35%	15/2/2030	156,491	0.01%
Target Corp.	75,000	2.65%	15/9/2030	67,258	0.00%
Target Corp.	335,000	4.50%	15/9/2032	338,455	0.01%
Target Corp.	75,000	6.35%	1/11/2032	84,750	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Target Corp.	105,000	4.40%	15/1/2033	105,958	0.00%
Target Corp.	250,000	6.50%	15/10/2037	290,614	0.01%
Target Corp.	105,000	7.00%	15/1/2038	127,778	0.01%
Target Corp.	275,000	4.00%	1/7/2042	249,314	0.01%
Target Corp.	125,000	3.63%	15/4/2046	103,523	0.00%
Target Corp.	148,000	3.90%	15/11/2047	128,148	0.01%
Target Corp.	315,000	2.95%	15/1/2052	225,637	0.01%
Target Corp.	315,000	4.80%	15/1/2053	312,787	0.01%
TC PipeLines LP	150,000	3.90%	25/5/2027	144,005	0.01%
TCI Communications, Inc.	105,000	7.88%	15/2/2026	111,502	0.00%
TCI Communications, Inc.	155,000	7.13%	15/2/2028	169,586	0.01%
TD SYNEX Corp.	212,000	1.75%	9/8/2026	192,443	0.01%
TD SYNEX Corp.	200,000	2.38%	9/8/2028	175,802	0.01%
TD SYNEX Corp.	80,000	2.65%	9/8/2031	64,725	0.00%
Teachers Insurance & Annuity Association of America	253,000	6.85%	16/12/2039	292,118	0.01%
Teachers Insurance & Annuity Association of America	555,000	4.90%	15/9/2044	526,292	0.02%
Teachers Insurance & Annuity Association of America	540,000	4.27%	15/5/2047	471,904	0.02%
Teachers Insurance & Annuity Association of America	435,000	3.30%	15/5/2050	320,660	0.01%
Teledyne FLIR LLC	125,000	2.50%	1/8/2030	107,509	0.00%
Teledyne Technologies, Inc.	200,000	1.60%	1/4/2026	185,503	0.01%
Teledyne Technologies, Inc.	200,000	2.25%	1/4/2028	181,146	0.01%
Teledyne Technologies, Inc.	200,000	2.75%	1/4/2031	174,064	0.01%
Tennessee Gas Pipeline Co. LLC	80,000	7.00%	15/3/2027	84,294	0.00%
Tennessee Gas Pipeline Co. LLC	100,000	7.00%	15/10/2028	108,144	0.00%
Tennessee Gas Pipeline Co. LLC	345,000	2.90%	1/3/2030	303,808	0.01%
Tennessee Gas Pipeline Co. LLC	50,000	7.63%	1/4/2037	57,464	0.00%
Texas Eastern Transmission LP	60,000	3.50%	15/1/2028	56,601	0.00%
Texas Eastern Transmission LP	200,000	7.00%	15/7/2032	223,886	0.01%
Texas Eastern Transmission LP	55,000	4.15%	15/1/2048	45,358	0.00%
Texas Health Resources	70,000	2.33%	15/11/2050	42,408	0.00%
Texas Health Resources	50,000	4.33%	15/11/2055	45,050	0.00%
Texas Instruments, Inc.	240,000	1.38%	12/3/2025	230,951	0.01%
Texas Instruments, Inc.	150,000	1.13%	15/9/2026	137,842	0.01%
Texas Instruments, Inc.	147,000	2.90%	3/11/2027	140,299	0.01%
Texas Instruments, Inc.	145,000	4.60%	15/2/2028	147,516	0.01%
Texas Instruments, Inc.	200,000	2.25%	4/9/2029	180,579	0.01%
Texas Instruments, Inc.	200,000	1.75%	4/5/2030	172,923	0.01%
Texas Instruments, Inc.	100,000	1.90%	15/9/2031	85,308	0.00%
Texas Instruments, Inc.	156,000	3.65%	16/8/2032	148,053	0.01%
Texas Instruments, Inc.	300,000	4.90%	14/3/2033	311,439	0.01%
Texas Instruments, Inc.	150,000	3.88%	15/3/2039	138,770	0.01%
Texas Instruments, Inc.	395,000	4.15%	15/5/2048	358,975	0.02%
Texas Instruments, Inc.	100,000	2.70%	15/9/2051	68,224	0.00%
Texas Instruments, Inc.	100,000	4.10%	16/8/2052	87,915	0.00%
Texas Instruments, Inc.	205,000	5.00%	14/3/2053	210,550	0.01%
Texas Instruments, Inc.	375,000	5.05%	18/5/2063	384,243	0.02%
Textron, Inc.	75,000	3.88%	1/3/2025	73,765	0.00%
Textron, Inc.	105,000	4.00%	15/3/2026	102,957	0.00%
Textron, Inc.	65,000	3.38%	1/3/2028	61,396	0.00%
Textron, Inc.	250,000	3.90%	17/9/2029	237,846	0.01%
Textron, Inc.	175,000	3.00%	1/6/2030	156,694	0.01%
Textron, Inc.	100,000	2.45%	15/3/2031	85,163	0.00%
Textron, Inc.	160,000	6.10%	15/11/2033	170,980	0.01%
Thermo Fisher Scientific, Inc.	175,000	4.95%	10/8/2026	177,380	0.01%
Thermo Fisher Scientific, Inc.	185,000	5.00%	5/12/2026	188,011	0.01%
Thermo Fisher Scientific, Inc.	245,000	4.80%	21/11/2027	249,845	0.01%
Thermo Fisher Scientific, Inc.	200,000	1.75%	15/10/2028	178,437	0.01%
Thermo Fisher Scientific, Inc.	245,000	5.00%	31/1/2029	251,571	0.01%
Thermo Fisher Scientific, Inc.	205,000	2.60%	1/10/2029	186,867	0.01%
Thermo Fisher Scientific, Inc.	175,000	4.98%	10/8/2030	179,381	0.01%
Thermo Fisher Scientific, Inc.	310,000	2.00%	15/10/2031	261,356	0.01%
Thermo Fisher Scientific, Inc.	150,000	4.95%	21/11/2032	154,743	0.01%
Thermo Fisher Scientific, Inc.	250,000	5.09%	10/8/2033	260,131	0.01%
Thermo Fisher Scientific, Inc.	125,000	5.20%	31/1/2034	131,157	0.01%
Thermo Fisher Scientific, Inc.	340,000	2.80%	15/10/2041	258,174	0.01%
Thermo Fisher Scientific, Inc.	150,000	5.40%	10/8/2043	158,714	0.01%
Thermo Fisher Scientific, Inc.	175,000	5.30%	1/2/2044	182,131	0.01%
Thermo Fisher Scientific, Inc.	230,000	4.10%	15/8/2047	205,410	0.01%
Thomas Jefferson University	140,000	3.85%	1/11/2057	103,923	0.00%
Time Warner Cable Enterprises LLC	235,000	8.38%	15/7/2033	273,206	0.01%
Time Warner Cable LLC	425,000	6.55%	1/5/2037	419,031	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Time Warner Cable LLC	365,000	7.30%	1/7/2038	378,341	0.02%
Time Warner Cable LLC	405,000	6.75%	15/6/2039	403,170	0.02%
Time Warner Cable LLC	435,000	5.88%	15/11/2040	395,698	0.02%
Time Warner Cable LLC	400,000	5.50%	1/9/2041	351,087	0.02%
Time Warner Cable LLC	390,000	4.50%	15/9/2042	308,099	0.01%
Timken Co.	143,000	4.50%	15/12/2028	139,081	0.01%
Timken Co.	50,000	4.13%	1/4/2032	46,062	0.00%
TJX Cos, Inc.	290,000	2.25%	15/9/2026	275,076	0.01%
TJX Cos, Inc.	205,000	1.15%	15/5/2028	179,629	0.01%
TJX Cos, Inc.	205,000	3.88%	15/4/2030	198,175	0.01%
TJX Cos, Inc.	125,000	1.60%	15/5/2031	103,829	0.00%
TJX Cos, Inc.	50,000	4.50%	15/4/2050	47,703	0.00%
T-Mobile USA, Inc.	805,000	3.50%	15/4/2025	788,349	0.03%
T-Mobile USA, Inc.	525,000	2.25%	15/2/2026	497,703	0.02%
T-Mobile USA, Inc.	250,000	1.50%	15/2/2026	232,874	0.01%
T-Mobile USA, Inc.	250,000	2.63%	15/4/2026	237,875	0.01%
T-Mobile USA, Inc.	1,126,000	3.75%	15/4/2027	1,092,671	0.05%
T-Mobile USA, Inc.	145,000	5.38%	15/4/2027	145,533	0.01%
T-Mobile USA, Inc.	320,000	4.75%	1/2/2028	318,757	0.01%
T-Mobile USA, Inc.	380,000	2.05%	15/2/2028	342,964	0.01%
T-Mobile USA, Inc.	275,000	4.95%	15/3/2028	279,221	0.01%
T-Mobile USA, Inc.	200,000	4.80%	15/7/2028	201,603	0.01%
T-Mobile USA, Inc.	225,000	2.63%	15/2/2029	202,671	0.01%
T-Mobile USA, Inc.	150,000	2.40%	15/3/2029	134,476	0.01%
T-Mobile USA, Inc.	605,000	3.38%	15/4/2029	562,090	0.02%
T-Mobile USA, Inc.	1,970,000	3.88%	15/4/2030	1,870,296	0.08%
T-Mobile USA, Inc.	695,000	2.55%	15/2/2031	598,292	0.03%
T-Mobile USA, Inc.	325,000	2.88%	15/2/2031	286,211	0.01%
T-Mobile USA, Inc.	705,000	3.50%	15/4/2031	644,865	0.03%
T-Mobile USA, Inc.	325,000	2.25%	15/11/2031	270,431	0.01%
T-Mobile USA, Inc.	325,000	2.70%	15/3/2032	277,307	0.01%
T-Mobile USA, Inc.	400,000	5.20%	15/1/2033	409,820	0.02%
T-Mobile USA, Inc.	735,000	5.05%	15/7/2033	741,343	0.03%
T-Mobile USA, Inc.	425,000	5.75%	15/1/2034	451,028	0.02%
T-Mobile USA, Inc.	550,000	4.38%	15/4/2040	497,925	0.02%
T-Mobile USA, Inc.	685,000	3.00%	15/2/2041	513,479	0.02%
T-Mobile USA, Inc.	825,000	4.50%	15/4/2050	730,391	0.03%
T-Mobile USA, Inc.	860,000	3.30%	15/2/2051	622,929	0.03%
T-Mobile USA, Inc.	785,000	3.40%	15/10/2052	573,256	0.02%
T-Mobile USA, Inc.	475,000	5.65%	15/1/2053	495,794	0.02%
T-Mobile USA, Inc.	350,000	5.75%	15/1/2054	371,364	0.02%
T-Mobile USA, Inc.	325,000	6.00%	15/6/2054	357,258	0.02%
T-Mobile USA, Inc.	445,000	3.60%	15/11/2060	325,390	0.01%
T-Mobile USA, Inc.	290,000	5.80%	15/9/2062	310,265	0.01%
Toledo Edison Co.	130,000	6.15%	15/5/2037	140,334	0.01%
Toledo Hospital	170,000	5.75%	15/11/2038	169,703	0.01%
Toll Brothers Finance Corp.	127,000	4.88%	15/3/2027	126,425	0.01%
Toll Brothers Finance Corp.	125,000	4.35%	15/2/2028	122,157	0.01%
Toll Brothers Finance Corp.	100,000	3.80%	1/11/2029	93,665	0.00%
Tosco Corp.	175,000	8.13%	15/2/2030	206,047	0.01%
Toyota Motor Credit Corp.	355,000	4.80%	10/1/2025	355,042	0.02%
Toyota Motor Credit Corp.	325,000	1.45%	13/1/2025	313,652	0.01%
Toyota Motor Credit Corp.	340,000	1.80%	13/2/2025	328,820	0.01%
Toyota Motor Credit Corp.	260,000	3.00%	1/4/2025	254,246	0.01%
Toyota Motor Credit Corp.	115,000	3.40%	14/4/2025	112,898	0.00%
Toyota Motor Credit Corp.	325,000	3.95%	30/6/2025	321,265	0.01%
Toyota Motor Credit Corp.	225,000	3.65%	18/8/2025	221,549	0.01%
Toyota Motor Credit Corp.	225,000	5.60%	11/9/2025	228,794	0.01%
Toyota Motor Credit Corp.	230,000	0.80%	16/10/2025	215,069	0.01%
Toyota Motor Credit Corp.	200,000	3.80%	24/10/2025	196,065	0.01%
Toyota Motor Credit Corp.	150,000	5.40%	10/11/2025	152,383	0.01%
Toyota Motor Credit Corp.	205,000	0.80%	9/1/2026	190,242	0.01%
Toyota Motor Credit Corp.	350,000	4.45%	18/5/2026	349,470	0.02%
Toyota Motor Credit Corp.	330,000	1.13%	18/6/2026	304,746	0.01%
Toyota Motor Credit Corp.	145,000	5.00%	14/8/2026	146,800	0.01%
Toyota Motor Credit Corp.	305,000	5.40%	20/11/2026	312,397	0.01%
Toyota Motor Credit Corp.	300,000	3.20%	11/1/2027	289,330	0.01%
Toyota Motor Credit Corp.	161,000	1.90%	13/1/2027	149,399	0.01%
Toyota Motor Credit Corp.	365,000	3.05%	22/3/2027	349,818	0.02%
Toyota Motor Credit Corp.	100,000	1.15%	13/8/2027	89,329	0.00%
Toyota Motor Credit Corp.	215,000	4.55%	20/9/2027	216,768	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Toyota Motor Credit Corp.	175,000	5.45%	10/11/2027	181,473	0.01%
Toyota Motor Credit Corp.	75,000	3.05%	11/1/2028	71,535	0.00%
Toyota Motor Credit Corp.	225,000	4.63%	12/1/2028	227,966	0.01%
Toyota Motor Credit Corp.	175,000	1.90%	6/4/2028	158,881	0.01%
Toyota Motor Credit Corp.	200,000	5.25%	11/9/2028	207,338	0.01%
Toyota Motor Credit Corp.	125,000	3.65%	8/1/2029	121,970	0.01%
Toyota Motor Credit Corp.	225,000	4.45%	29/6/2029	226,112	0.01%
Toyota Motor Credit Corp.	220,000	2.15%	13/2/2030	194,292	0.01%
Toyota Motor Credit Corp.	355,000	3.38%	1/4/2030	333,837	0.01%
Toyota Motor Credit Corp.	205,000	4.55%	17/5/2030	206,501	0.01%
Toyota Motor Credit Corp.	405,000	5.55%	20/11/2030	426,662	0.02%
Toyota Motor Credit Corp.	185,000	1.65%	10/1/2031	154,035	0.01%
Toyota Motor Credit Corp.	170,000	1.90%	12/9/2031	141,680	0.01%
Toyota Motor Credit Corp.	100,000	2.40%	13/1/2032	85,797	0.00%
Toyota Motor Credit Corp.	545,000	4.70%	12/1/2033	559,704	0.02%
Tractor Supply Co.	200,000	1.75%	1/11/2030	164,020	0.01%
Tractor Supply Co.	215,000	5.25%	15/5/2033	220,629	0.01%
Trane Technologies Financing Ltd.	106,000	3.50%	21/3/2026	103,085	0.00%
Trane Technologies Financing Ltd.	250,000	3.80%	21/3/2029	242,217	0.01%
Trane Technologies Financing Ltd.	186,000	5.25%	3/3/2033	192,737	0.01%
Trane Technologies Financing Ltd.	60,000	4.65%	1/11/2044	55,759	0.00%
Trane Technologies Financing Ltd.	77,000	4.50%	21/3/2049	71,525	0.00%
Trane Technologies Global Holding Co., Ltd.	100,000	3.75%	21/8/2028	97,657	0.00%
Trane Technologies Global Holding Co., Ltd.	200,000	5.75%	15/6/2043	215,069	0.01%
Trane Technologies Global Holding Co., Ltd.	25,000	4.30%	21/2/2048	22,529	0.00%
Trans-Allegheny Interstate Line Co.	190,000	3.85%	1/6/2025	186,073	0.01%
Transatlantic Holdings, Inc.	75,000	8.00%	30/11/2039	97,490	0.00%
Transcontinental Gas Pipe Line Co. LLC	300,000	7.85%	1/2/2026	314,517	0.01%
Transcontinental Gas Pipe Line Co. LLC	85,000	4.00%	15/3/2028	82,427	0.00%
Transcontinental Gas Pipe Line Co. LLC	225,000	3.25%	15/5/2030	204,268	0.01%
Transcontinental Gas Pipe Line Co. LLC	125,000	5.40%	15/8/2041	124,047	0.01%
Transcontinental Gas Pipe Line Co. LLC	90,000	4.45%	1/8/2042	79,618	0.00%
Transcontinental Gas Pipe Line Co. LLC	200,000	4.60%	15/3/2048	180,666	0.01%
Transcontinental Gas Pipe Line Co. LLC	95,000	3.95%	15/5/2050	76,930	0.00%
Travelers Cos, Inc.	99,000	6.75%	20/6/2036	116,671	0.01%
Travelers Cos, Inc.	175,000	6.25%	15/6/2037	198,597	0.01%
Travelers Cos, Inc.	230,000	5.35%	1/11/2040	240,520	0.01%
Travelers Cos, Inc.	100,000	4.60%	1/8/2043	95,557	0.00%
Travelers Cos, Inc.	95,000	4.30%	25/8/2045	85,057	0.00%
Travelers Cos, Inc.	145,000	3.75%	15/5/2046	119,859	0.01%
Travelers Cos, Inc.	207,000	4.00%	30/5/2047	178,206	0.01%
Travelers Cos, Inc.	150,000	4.05%	7/3/2048	131,094	0.01%
Travelers Cos, Inc.	125,000	4.10%	4/3/2049	108,863	0.00%
Travelers Cos, Inc.	185,000	2.55%	27/4/2050	122,378	0.01%
Travelers Cos, Inc.	265,000	3.05%	8/6/2051	195,521	0.01%
Travelers Cos, Inc.	225,000	5.45%	25/5/2053	243,303	0.01%
Travelers Property Casualty Corp.	80,000	6.38%	15/3/2033	91,514	0.00%
Trimble, Inc.	225,000	4.90%	15/6/2028	226,395	0.01%
Trimble, Inc.	250,000	6.10%	15/3/2033	268,211	0.01%
Trinity Acquisition plc	175,000	4.40%	15/3/2026	172,865	0.01%
Trinity Health Corp.	75,000	2.63%	1/12/2040	54,423	0.00%
Trinity Health Corp.	200,000	4.13%	1/12/2045	174,267	0.01%
Tri-State Generation & Transmission Association, Inc.	175,000	6.00%	15/6/2040	166,841	0.01%
Truist Bank	375,000	1.50%	10/3/2025	358,243	0.02%
Truist Bank	347,000	3.63%	16/9/2025	335,919	0.01%
Truist Bank	143,000	4.05%	3/11/2025	140,665	0.01%
Truist Bank	185,000	3.30%	15/5/2026	176,463	0.01%
Truist Bank	260,000	3.80%	30/10/2026	248,693	0.01%
Truist Bank	385,000	2.25%	11/3/2030	319,396	0.01%
Truist Financial Corp.	300,000	4.00%	1/5/2025	294,857	0.01%
Truist Financial Corp.	235,000	3.70%	5/6/2025	229,835	0.01%
Truist Financial Corp.	200,000	1.20%	5/8/2025	187,794	0.01%
Truist Financial Corp.	420,000	4.26%	28/7/2026	411,618	0.02%
Truist Financial Corp.	225,000	5.90%	28/10/2026	227,232	0.01%
Truist Financial Corp.	330,000	1.27%	2/3/2027	302,379	0.01%
Truist Financial Corp.	445,000	6.05%	8/6/2027	452,983	0.02%
Truist Financial Corp.	150,000	1.13%	3/8/2027	131,488	0.01%
Truist Financial Corp.	250,000	4.12%	6/6/2028	240,796	0.01%
Truist Financial Corp.	375,000	4.87%	26/1/2029	370,228	0.02%
Truist Financial Corp.	190,000	3.88%	19/3/2029	177,886	0.01%
Truist Financial Corp.	325,000	1.89%	7/6/2029	280,861	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Truist Financial Corp.	550,000	7.16%	30/10/2029	593,505	0.03%
Truist Financial Corp.	250,000	1.95%	5/6/2030	208,887	0.01%
Truist Financial Corp.	300,000	4.92%	28/7/2033	280,329	0.01%
Truist Financial Corp.	210,000	6.12%	28/10/2033	217,729	0.01%
Truist Financial Corp.	370,000	5.12%	26/1/2034	358,249	0.02%
Truist Financial Corp.	435,000	5.87%	8/6/2034	443,878	0.02%
Trustage Financial Group, Inc.	100,000	4.63%	15/4/2032	87,304	0.00%
Trustees of Boston College	110,000	3.13%	1/7/2052	80,604	0.00%
Trustees of Boston University	115,000	4.06%	1/10/2048	101,669	0.00%
Trustees of Princeton University	40,000	5.70%	1/3/2039	44,587	0.00%
Trustees of Princeton University	315,000	2.52%	1/7/2050	217,312	0.01%
Trustees of Princeton University	75,000	4.20%	1/3/2052	69,845	0.00%
Trustees of the University of Pennsylvania	50,000	2.40%	1/10/2050	32,382	0.00%
Trustees of the University of Pennsylvania	70,000	4.67%	1/9/2112	64,850	0.00%
Trustees of the University of Pennsylvania	85,000	3.61%	15/2/2119	61,130	0.00%
TTX Co.	210,000	3.60%	15/1/2025	205,763	0.01%
TTX Co.	100,000	5.75%	22/11/2033	106,910	0.00%
TTX Co.	75,000	4.20%	1/7/2046	64,251	0.00%
TTX Co.	150,000	4.60%	1/2/2049	138,267	0.01%
TTX Co.	125,000	5.65%	1/12/2052	133,742	0.01%
Tucson Electric Power Co.	170,000	3.05%	15/3/2025	165,813	0.01%
Tucson Electric Power Co.	90,000	1.50%	1/8/2030	73,431	0.00%
Tucson Electric Power Co.	58,000	3.25%	15/5/2032	51,640	0.00%
Tucson Electric Power Co.	85,000	4.85%	1/12/2048	77,548	0.00%
Tucson Electric Power Co.	90,000	4.00%	15/6/2050	71,295	0.00%
Tucson Electric Power Co.	125,000	3.25%	1/5/2051	87,080	0.00%
Tucson Electric Power Co.	110,000	5.50%	15/4/2053	111,998	0.00%
TWDC Enterprises 18 Corp.	175,000	3.15%	17/9/2025	170,450	0.01%
TWDC Enterprises 18 Corp.	235,000	3.00%	13/2/2026	227,292	0.01%
TWDC Enterprises 18 Corp.	292,000	1.85%	30/7/2026	273,277	0.01%
TWDC Enterprises 18 Corp.	205,000	2.95%	15/6/2027	196,730	0.01%
TWDC Enterprises 18 Corp.	130,000	7.00%	1/3/2032	152,065	0.01%
TWDC Enterprises 18 Corp.	155,000	4.38%	16/8/2041	142,478	0.01%
TWDC Enterprises 18 Corp.	139,000	4.13%	1/12/2041	124,713	0.01%
TWDC Enterprises 18 Corp.	110,000	3.70%	1/12/2042	93,130	0.00%
TWDC Enterprises 18 Corp.	260,000	4.13%	1/6/2044	232,197	0.01%
TWDC Enterprises 18 Corp.	65,000	3.00%	30/7/2046	47,778	0.00%
Tyco Electronics Group SA	195,000	4.50%	13/2/2026	194,327	0.01%
Tyco Electronics Group SA	175,000	2.50%	4/2/2032	151,704	0.01%
Tyson Foods, Inc.	257,000	4.00%	1/3/2026	252,156	0.01%
Tyson Foods, Inc.	465,000	3.55%	2/6/2027	443,837	0.02%
Tyson Foods, Inc.	215,000	4.35%	1/3/2029	208,992	0.01%
Tyson Foods, Inc.	225,000	4.88%	15/8/2034	218,311	0.01%
Tyson Foods, Inc.	150,000	5.15%	15/8/2044	137,837	0.01%
Tyson Foods, Inc.	290,000	4.55%	2/6/2047	243,557	0.01%
Tyson Foods, Inc.	405,000	5.10%	28/9/2048	368,077	0.02%
U.S. Treasury Bond	310,000	4.38%	15/8/2043	317,023	0.01%
U.S. Treasury Bond	6,000	3.63%	15/5/2053	5,562	0.00%
U.S. Treasury Bond	331,000	4.13%	15/8/2053	335,500	0.01%
U.S. Treasury Note	465,000	5.00%	31/10/2025	470,340	0.02%
U.S. Treasury Note	330,000	4.38%	15/12/2026	333,326	0.01%
U.S. Treasury Note	14,000	4.88%	31/10/2028	14,615	0.00%
U.S. Treasury Note	24,000	4.88%	31/10/2030	25,399	0.00%
U.S. Treasury Note	9,000	3.88%	15/8/2033	8,994	0.00%
UDR, Inc.	85,000	2.95%	1/9/2026	80,659	0.00%
UDR, Inc.	36,000	3.50%	1/7/2027	34,294	0.00%
UDR, Inc.	50,000	3.50%	15/1/2028	47,099	0.00%
UDR, Inc.	170,000	4.40%	26/1/2029	164,474	0.01%
UDR, Inc.	180,000	3.20%	15/1/2030	163,797	0.01%
UDR, Inc.	175,000	3.00%	15/8/2031	154,793	0.01%
UDR, Inc.	100,000	2.10%	1/8/2032	78,600	0.00%
UDR, Inc.	75,000	1.90%	15/3/2033	57,388	0.00%
UDR, Inc.	100,000	2.10%	15/6/2033	77,066	0.00%
UDR, Inc.	40,000	3.10%	1/11/2034	33,082	0.00%
UL Solutions, Inc.	75,000	6.50%	20/10/2028	78,802	0.00%
UMass Memorial Health Care Obligated Group	125,000	5.36%	1/7/2052	122,176	0.01%
Unilever Capital Corp.	175,000	4.88%	8/9/2028	179,973	0.01%
Union Electric Co.	80,000	2.95%	15/6/2027	76,281	0.00%
Union Electric Co.	150,000	3.50%	15/3/2029	142,119	0.01%
Union Electric Co.	150,000	2.95%	15/3/2030	135,426	0.01%
Union Electric Co.	150,000	2.15%	15/3/2032	124,325	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Union Electric Co.	35,000	5.30%	1/8/2037	36,220	0.00%
Union Electric Co.	100,000	8.45%	15/3/2039	131,172	0.01%
Union Electric Co.	125,000	3.90%	15/9/2042	104,811	0.00%
Union Electric Co.	160,000	3.65%	15/4/2045	125,941	0.01%
Union Electric Co.	150,000	4.00%	1/4/2048	123,660	0.01%
Union Electric Co.	125,000	3.25%	1/10/2049	87,710	0.00%
Union Electric Co.	170,000	2.63%	15/3/2051	108,499	0.00%
Union Electric Co.	135,000	3.90%	1/4/2052	111,547	0.00%
Union Electric Co.	170,000	5.45%	15/3/2053	175,413	0.01%
Union Pacific Corp.	125,000	3.25%	15/1/2025	122,551	0.01%
Union Pacific Corp.	114,000	3.75%	15/7/2025	112,200	0.00%
Union Pacific Corp.	95,000	3.25%	15/8/2025	92,899	0.00%
Union Pacific Corp.	110,000	4.75%	21/2/2026	110,717	0.00%
Union Pacific Corp.	165,000	2.75%	1/3/2026	158,985	0.01%
Union Pacific Corp.	85,000	2.15%	5/2/2027	79,445	0.00%
Union Pacific Corp.	85,000	3.00%	15/4/2027	81,318	0.00%
Union Pacific Corp.	325,000	3.95%	10/9/2028	322,846	0.01%
Union Pacific Corp.	75,000	6.63%	1/2/2029	83,019	0.00%
Union Pacific Corp.	125,000	3.70%	1/3/2029	122,223	0.01%
Union Pacific Corp.	225,000	2.40%	5/2/2030	200,930	0.01%
Union Pacific Corp.	240,000	2.38%	20/5/2031	208,701	0.01%
Union Pacific Corp.	325,000	2.80%	14/2/2032	288,465	0.01%
Union Pacific Corp.	150,000	4.50%	20/1/2033	150,873	0.01%
Union Pacific Corp.	175,000	3.38%	1/2/2035	154,508	0.01%
Union Pacific Corp.	115,000	2.89%	6/4/2036	96,698	0.00%
Union Pacific Corp.	100,000	3.60%	15/9/2037	88,889	0.00%
Union Pacific Corp.	100,000	3.55%	15/8/2039	85,950	0.00%
Union Pacific Corp.	385,000	3.20%	20/5/2041	308,776	0.01%
Union Pacific Corp.	100,000	3.38%	14/2/2042	81,782	0.00%
Union Pacific Corp.	125,000	4.05%	15/11/2045	106,736	0.00%
Union Pacific Corp.	100,000	4.05%	1/3/2046	85,605	0.00%
Union Pacific Corp.	100,000	3.35%	15/8/2046	74,944	0.00%
Union Pacific Corp.	120,000	4.00%	15/4/2047	101,561	0.00%
Union Pacific Corp.	170,000	4.50%	10/9/2048	155,693	0.01%
Union Pacific Corp.	250,000	4.30%	1/3/2049	221,981	0.01%
Union Pacific Corp.	590,000	3.25%	5/2/2050	452,043	0.02%
Union Pacific Corp.	295,000	3.80%	1/10/2051	247,468	0.01%
Union Pacific Corp.	225,000	2.95%	10/3/2052	159,805	0.01%
Union Pacific Corp.	125,000	4.95%	9/9/2052	127,743	0.01%
Union Pacific Corp.	370,000	3.50%	14/2/2053	293,212	0.01%
Union Pacific Corp.	100,000	4.95%	15/5/2053	102,131	0.00%
Union Pacific Corp.	85,000	3.88%	1/2/2055	69,720	0.00%
Union Pacific Corp.	125,000	3.95%	15/8/2059	102,414	0.00%
Union Pacific Corp.	510,000	3.84%	20/3/2060	416,641	0.02%
Union Pacific Corp.	235,000	3.55%	20/5/2061	177,319	0.01%
Union Pacific Corp.	335,000	2.97%	16/9/2062	225,945	0.01%
Union Pacific Corp.	230,000	5.15%	20/1/2063	233,709	0.01%
Union Pacific Corp.	186,000	4.10%	15/9/2067	154,614	0.01%
Union Pacific Corp.	205,000	3.75%	5/2/2070	159,551	0.01%
Union Pacific Corp.	290,000	3.80%	6/4/2071	229,565	0.01%
Union Pacific Corp.	140,000	3.85%	14/2/2072	111,165	0.00%
United Airlines 2013-1 Class A Pass Through Trust	179,807	4.30%	15/8/2025	173,266	0.01%
United Airlines 2014-1 Class A Pass Through Trust	107,011	4.00%	11/4/2026	101,525	0.00%
United Airlines 2014-2 Class A Pass Through Trust	104,580	3.75%	3/9/2026	98,435	0.00%
United Airlines 2016-1 Class A Pass Through Trust	68,341	3.45%	7/7/2028	60,729	0.00%
United Airlines 2016-1 Class AA Pass Through Trust	170,851	3.10%	7/7/2028	156,035	0.01%
United Airlines 2016-2 Class AA Pass Through Trust	161,645	2.88%	7/10/2028	144,552	0.01%
United Airlines 2018-1 Class AA Pass Through Trust	170,898	3.50%	1/3/2030	154,933	0.01%
United Airlines 2019-1 Class AA Pass Through Trust	101,774	4.15%	25/8/2031	93,807	0.00%
United Airlines 2019-2 Class AA Pass Through Trust	104,184	2.70%	1/5/2032	87,710	0.00%
United Airlines 2020-1 Class A Pass Through Trust	501,412	5.88%	15/10/2027	506,741	0.02%
United Airlines 2020-1 Class B Pass Through Trust	97,280	4.88%	15/1/2026	94,425	0.00%
United Airlines 2023-1 Class A Pass Through Trust	370,000	5.80%	15/1/2036	375,672	0.02%
United Parcel Service, Inc.	290,000	3.90%	1/4/2025	286,745	0.01%
United Parcel Service, Inc.	145,000	2.40%	15/11/2026	137,941	0.01%
United Parcel Service, Inc.	330,000	3.05%	15/11/2027	316,315	0.01%
United Parcel Service, Inc.	260,000	3.40%	15/3/2029	251,726	0.01%
United Parcel Service, Inc.	75,000	2.50%	1/9/2029	68,197	0.00%
United Parcel Service, Inc.	220,000	4.45%	1/4/2030	222,263	0.01%
United Parcel Service, Inc.	155,000	4.88%	3/3/2033	160,938	0.01%
United Parcel Service, Inc.	470,000	6.20%	15/1/2038	538,769	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United Parcel Service, Inc.	160,000	5.20%	1/4/2040	166,486	0.01%
United Parcel Service, Inc.	175,000	4.88%	15/11/2040	175,611	0.01%
United Parcel Service, Inc.	55,000	3.63%	1/10/2042	46,832	0.00%
United Parcel Service, Inc.	125,000	3.40%	15/11/2046	100,451	0.00%
United Parcel Service, Inc.	290,000	3.75%	15/11/2047	245,659	0.01%
United Parcel Service, Inc.	200,000	4.25%	15/3/2049	181,787	0.01%
United Parcel Service, Inc.	175,000	3.40%	1/9/2049	140,981	0.01%
United Parcel Service, Inc.	315,000	5.30%	1/4/2050	334,463	0.01%
United Parcel Service, Inc.	355,000	5.05%	3/3/2053	368,318	0.02%
United Rentals North America, Inc.	440,000	6.00%	15/12/2029	446,524	0.02%
UnitedHealth Group, Inc.	559,000	3.75%	15/7/2025	551,104	0.02%
UnitedHealth Group, Inc.	125,000	5.15%	15/10/2025	126,472	0.01%
UnitedHealth Group, Inc.	90,000	3.70%	15/12/2025	88,550	0.00%
UnitedHealth Group, Inc.	170,000	1.25%	15/1/2026	159,245	0.01%
UnitedHealth Group, Inc.	229,000	3.10%	15/3/2026	222,445	0.01%
UnitedHealth Group, Inc.	255,000	1.15%	15/5/2026	236,259	0.01%
UnitedHealth Group, Inc.	175,000	3.45%	15/1/2027	171,149	0.01%
UnitedHealth Group, Inc.	170,000	3.38%	15/4/2027	164,651	0.01%
UnitedHealth Group, Inc.	150,000	3.70%	15/5/2027	146,957	0.01%
UnitedHealth Group, Inc.	295,000	2.95%	15/10/2027	280,435	0.01%
UnitedHealth Group, Inc.	220,000	5.25%	15/2/2028	227,565	0.01%
UnitedHealth Group, Inc.	300,000	3.85%	15/6/2028	293,984	0.01%
UnitedHealth Group, Inc.	265,000	3.88%	15/12/2028	259,641	0.01%
UnitedHealth Group, Inc.	260,000	4.25%	15/1/2029	259,444	0.01%
UnitedHealth Group, Inc.	300,000	4.00%	15/5/2029	295,541	0.01%
UnitedHealth Group, Inc.	250,000	2.88%	15/8/2029	232,226	0.01%
UnitedHealth Group, Inc.	390,000	5.30%	15/2/2030	408,045	0.02%
UnitedHealth Group, Inc.	325,000	2.00%	15/5/2030	281,006	0.01%
UnitedHealth Group, Inc.	385,000	2.30%	15/5/2031	333,234	0.01%
UnitedHealth Group, Inc.	375,000	4.20%	15/5/2032	366,700	0.02%
UnitedHealth Group, Inc.	480,000	5.35%	15/2/2033	507,690	0.02%
UnitedHealth Group, Inc.	335,000	4.50%	15/4/2033	332,448	0.01%
UnitedHealth Group, Inc.	340,000	4.63%	15/7/2035	342,096	0.01%
UnitedHealth Group, Inc.	180,000	5.80%	15/3/2036	196,918	0.01%
UnitedHealth Group, Inc.	150,000	6.50%	15/6/2037	176,111	0.01%
UnitedHealth Group, Inc.	240,000	6.63%	15/11/2037	281,915	0.01%
UnitedHealth Group, Inc.	370,000	6.88%	15/2/2038	447,202	0.02%
UnitedHealth Group, Inc.	370,000	3.50%	15/8/2039	314,651	0.01%
UnitedHealth Group, Inc.	325,000	2.75%	15/5/2040	246,402	0.01%
UnitedHealth Group, Inc.	75,000	5.70%	15/10/2040	80,742	0.00%
UnitedHealth Group, Inc.	141,000	5.95%	15/2/2041	154,924	0.01%
UnitedHealth Group, Inc.	325,000	3.05%	15/5/2041	254,402	0.01%
UnitedHealth Group, Inc.	150,000	4.63%	15/11/2041	143,558	0.01%
UnitedHealth Group, Inc.	250,000	4.38%	15/3/2042	231,694	0.01%
UnitedHealth Group, Inc.	207,000	3.95%	15/10/2042	181,341	0.01%
UnitedHealth Group, Inc.	175,000	4.25%	15/3/2043	161,877	0.01%
UnitedHealth Group, Inc.	490,000	4.75%	15/7/2045	475,564	0.02%
UnitedHealth Group, Inc.	150,000	4.20%	15/1/2047	133,377	0.01%
UnitedHealth Group, Inc.	170,000	4.25%	15/4/2047	151,820	0.01%
UnitedHealth Group, Inc.	280,000	3.75%	15/10/2047	230,853	0.01%
UnitedHealth Group, Inc.	375,000	4.25%	15/6/2048	335,410	0.01%
UnitedHealth Group, Inc.	265,000	4.45%	15/12/2048	243,014	0.01%
UnitedHealth Group, Inc.	370,000	3.70%	15/8/2049	301,464	0.01%
UnitedHealth Group, Inc.	340,000	2.90%	15/5/2050	238,517	0.01%
UnitedHealth Group, Inc.	460,000	3.25%	15/5/2051	349,546	0.02%
UnitedHealth Group, Inc.	505,000	4.75%	15/5/2052	485,638	0.02%
UnitedHealth Group, Inc.	550,000	5.88%	15/2/2053	622,841	0.03%
UnitedHealth Group, Inc.	600,000	5.05%	15/4/2053	606,934	0.03%
UnitedHealth Group, Inc.	450,000	3.88%	15/8/2059	367,410	0.02%
UnitedHealth Group, Inc.	275,000	3.13%	15/5/2060	195,780	0.01%
UnitedHealth Group, Inc.	325,000	4.95%	15/5/2062	319,494	0.01%
UnitedHealth Group, Inc.	535,000	6.05%	15/2/2063	618,638	0.03%
UnitedHealth Group, Inc.	505,000	5.20%	15/4/2063	516,151	0.02%
Universal Health Services, Inc.	250,000	2.65%	15/10/2030	211,654	0.01%
Universal Health Services, Inc.	100,000	2.65%	15/1/2032	82,012	0.00%
University of Chicago	100,000	2.76%	1/4/2045	77,655	0.00%
University of Chicago	50,000	3.00%	1/10/2052	36,171	0.00%
University of Chicago	195,000	4.00%	1/10/2053	172,473	0.01%
University of Miami	220,000	4.06%	1/4/2052	187,937	0.01%
University of Notre Dame du Lac	125,000	3.44%	15/2/2045	101,101	0.00%
University of Notre Dame du Lac	140,000	3.39%	15/2/2048	113,611	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
University of Southern California	350,000	3.03%	1/10/2039	289,050	0.01%
University of Southern California	100,000	3.84%	1/10/2047	85,410	0.00%
University of Southern California	235,000	2.81%	1/10/2050	163,480	0.01%
University of Southern California	205,000	2.95%	1/10/2051	145,326	0.01%
University of Southern California	100,000	4.98%	1/10/2053	103,087	0.00%
University of Southern California	65,000	5.25%	1/10/2111	67,217	0.00%
Unum Group	150,000	4.00%	15/6/2029	142,288	0.01%
Unum Group	120,000	5.75%	15/8/2042	116,945	0.01%
Unum Group	165,000	4.50%	15/12/2049	130,639	0.01%
Unum Group	120,000	4.13%	15/6/2051	89,746	0.00%
UPMC	260,000	3.60%	3/4/2025	253,788	0.01%
UPMC	155,000	5.04%	15/5/2033	157,407	0.01%
UPMC	85,000	5.38%	15/5/2043	86,312	0.00%
US Bancorp	330,000	1.45%	12/5/2025	314,450	0.01%
US Bancorp	225,000	3.95%	17/11/2025	221,503	0.01%
US Bancorp	240,000	3.10%	27/4/2026	230,099	0.01%
US Bancorp	320,000	2.38%	22/7/2026	300,492	0.01%
US Bancorp	415,000	5.73%	21/10/2026	417,711	0.02%
US Bancorp	280,000	3.15%	27/4/2027	266,367	0.01%
US Bancorp	260,000	6.79%	26/10/2027	271,378	0.01%
US Bancorp	300,000	2.22%	27/1/2028	275,731	0.01%
US Bancorp	365,000	3.90%	26/4/2028	352,898	0.02%
US Bancorp	525,000	4.55%	22/7/2028	517,459	0.02%
US Bancorp	415,000	4.65%	1/2/2029	408,309	0.02%
US Bancorp	480,000	5.78%	12/6/2029	493,017	0.02%
US Bancorp	325,000	3.00%	30/7/2029	294,137	0.01%
US Bancorp	405,000	1.38%	22/7/2030	326,689	0.01%
US Bancorp	270,000	2.68%	27/1/2033	225,424	0.01%
US Bancorp	410,000	4.97%	22/7/2033	389,106	0.02%
US Bancorp	405,000	5.85%	21/10/2033	417,997	0.02%
US Bancorp	475,000	4.84%	1/2/2034	455,586	0.02%
US Bancorp	490,000	5.84%	12/6/2034	505,737	0.02%
US Bancorp	425,000	2.49%	3/11/2036	332,861	0.01%
US Bank NA	305,000	2.05%	21/1/2025	295,011	0.01%
US Bank NA	325,000	2.80%	27/1/2025	316,200	0.01%
US Treasury Bond	180,000	4.75%	15/11/2043	193,416	0.01%
US Treasury Note	50,000	4.63%	15/11/2026	50,801	0.00%
US Treasury Note	8,000	4.38%	30/11/2028	8,188	0.00%
US Treasury Note	300,000	3.75%	31/12/2028	298,699	0.01%
US Treasury Note	96,000	4.50%	15/11/2033	100,860	0.00%
USAA Capital Corp.	325,000	2.13%	1/5/2030	273,756	0.01%
Utah Acquisition Sub, Inc.	450,000	3.95%	15/6/2026	435,646	0.02%
Utah Acquisition Sub, Inc.	335,000	5.25%	15/6/2046	279,372	0.01%
Valero Energy Corp.	129,000	2.15%	15/9/2027	117,814	0.01%
Valero Energy Corp.	162,000	4.35%	1/6/2028	159,731	0.01%
Valero Energy Corp.	100,000	4.00%	1/4/2029	96,308	0.00%
Valero Energy Corp.	215,000	2.80%	1/12/2031	183,088	0.01%
Valero Energy Corp.	175,000	7.50%	15/4/2032	202,124	0.01%
Valero Energy Corp.	335,000	6.63%	15/6/2037	367,374	0.02%
Valero Energy Corp.	125,000	4.90%	15/3/2045	115,504	0.01%
Valero Energy Corp.	435,000	3.65%	1/12/2051	317,751	0.01%
Valero Energy Corp.	135,000	4.00%	1/6/2052	104,538	0.00%
Valero Energy Partners LP	85,000	4.50%	15/3/2028	83,586	0.00%
Valmont Industries, Inc.	100,000	5.00%	1/10/2044	90,215	0.00%
Valmont Industries, Inc.	70,000	5.25%	1/10/2054	62,838	0.00%
Ventas Realty LP	140,000	2.65%	15/1/2025	135,651	0.01%
Ventas Realty LP	165,000	3.50%	1/2/2025	161,241	0.01%
Ventas Realty LP	210,000	4.13%	15/1/2026	204,994	0.01%
Ventas Realty LP	115,000	3.25%	15/10/2026	108,915	0.00%
Ventas Realty LP	175,000	3.85%	1/4/2027	168,238	0.01%
Ventas Realty LP	130,000	4.00%	1/3/2028	124,178	0.01%
Ventas Realty LP	281,000	4.40%	15/1/2029	273,298	0.01%
Ventas Realty LP	165,000	3.00%	15/1/2030	145,808	0.01%
Ventas Realty LP	65,000	4.75%	15/11/2030	63,262	0.00%
Ventas Realty LP	100,000	2.50%	1/9/2031	82,419	0.00%
Ventas Realty LP	140,000	5.70%	30/9/2043	134,890	0.01%
Ventas Realty LP	110,000	4.88%	15/4/2049	96,121	0.00%
Veralto Corp.	200,000	5.50%	18/9/2026	203,333	0.01%
Veralto Corp.	200,000	5.35%	18/9/2028	205,001	0.01%
Veralto Corp.	225,000	5.45%	18/9/2033	233,438	0.01%
VeriSign, Inc.	175,000	5.25%	1/4/2025	174,965	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
VeriSign, Inc.	265,000	2.70%	15/6/2031	227,383	0.01%
Verisk Analytics, Inc.	290,000	4.00%	15/6/2025	286,193	0.01%
Verisk Analytics, Inc.	190,000	4.13%	15/3/2029	185,714	0.01%
Verisk Analytics, Inc.	150,000	5.75%	1/4/2033	160,873	0.01%
Verisk Analytics, Inc.	50,000	5.50%	15/6/2045	49,342	0.00%
Verisk Analytics, Inc.	135,000	3.63%	15/5/2050	102,388	0.00%
Verizon Communications, Inc.	330,000	3.38%	15/2/2025	323,926	0.01%
Verizon Communications, Inc.	705,000	0.85%	20/11/2025	655,472	0.03%
Verizon Communications, Inc.	535,000	1.45%	20/3/2026	498,294	0.02%
Verizon Communications, Inc.	510,000	2.63%	15/8/2026	485,924	0.02%
Verizon Communications, Inc.	930,000	4.13%	16/3/2027	916,771	0.04%
Verizon Communications, Inc.	190,000	3.00%	22/3/2027	180,660	0.01%
Verizon Communications, Inc.	760,000	2.10%	22/3/2028	687,070	0.03%
Verizon Communications, Inc.	1,051,000	4.33%	21/9/2028	1,040,219	0.05%
Verizon Communications, Inc.	195,000	3.88%	8/2/2029	189,095	0.01%
Verizon Communications, Inc.	1,070,000	4.02%	3/12/2029	1,035,245	0.05%
Verizon Communications, Inc.	360,000	3.15%	22/3/2030	329,309	0.01%
Verizon Communications, Inc.	300,000	1.50%	18/9/2030	247,333	0.01%
Verizon Communications, Inc.	359,000	1.68%	30/10/2030	295,778	0.01%
Verizon Communications, Inc.	130,000	7.75%	1/12/2030	152,351	0.01%
Verizon Communications, Inc.	665,000	1.75%	20/1/2031	547,297	0.02%
Verizon Communications, Inc.	1,005,000	2.55%	21/3/2031	866,729	0.04%
Verizon Communications, Inc.	1,260,000	2.36%	15/3/2032	1,048,931	0.05%
Verizon Communications, Inc.	300,000	5.05%	9/5/2033	306,354	0.01%
Verizon Communications, Inc.	545,000	4.50%	10/8/2033	531,799	0.02%
Verizon Communications, Inc.	100,000	6.40%	15/9/2033	111,306	0.00%
Verizon Communications, Inc.	593,000	4.40%	1/11/2034	571,085	0.02%
Verizon Communications, Inc.	175,000	5.85%	15/9/2035	188,231	0.01%
Verizon Communications, Inc.	325,000	4.27%	15/1/2036	306,076	0.01%
Verizon Communications, Inc.	325,000	5.25%	16/3/2037	338,368	0.01%
Verizon Communications, Inc.	250,000	4.81%	15/3/2039	241,808	0.01%
Verizon Communications, Inc.	850,000	2.65%	20/11/2040	612,985	0.03%
Verizon Communications, Inc.	1,020,000	3.40%	22/3/2041	814,263	0.04%
Verizon Communications, Inc.	250,000	2.85%	3/9/2041	185,041	0.01%
Verizon Communications, Inc.	200,000	4.75%	1/11/2041	194,423	0.01%
Verizon Communications, Inc.	130,000	3.85%	1/11/2042	109,249	0.00%
Verizon Communications, Inc.	225,000	6.55%	15/9/2043	259,538	0.01%
Verizon Communications, Inc.	235,000	4.13%	15/8/2046	201,993	0.01%
Verizon Communications, Inc.	650,000	4.86%	21/8/2046	620,978	0.03%
Verizon Communications, Inc.	100,000	5.50%	16/3/2047	105,020	0.00%
Verizon Communications, Inc.	422,000	4.52%	15/9/2048	384,946	0.02%
Verizon Communications, Inc.	195,000	5.01%	15/4/2049	195,833	0.01%
Verizon Communications, Inc.	390,000	4.00%	22/3/2050	323,783	0.01%
Verizon Communications, Inc.	890,000	2.88%	20/11/2050	606,389	0.03%
Verizon Communications, Inc.	1,390,000	3.55%	22/3/2051	1,072,369	0.05%
Verizon Communications, Inc.	280,000	3.88%	1/3/2052	227,541	0.01%
Verizon Communications, Inc.	215,000	5.01%	21/8/2054	211,709	0.01%
Verizon Communications, Inc.	240,000	4.67%	15/3/2055	222,831	0.01%
Verizon Communications, Inc.	1,019,000	2.99%	30/10/2056	678,050	0.03%
Verizon Communications, Inc.	565,000	3.00%	20/11/2060	371,243	0.02%
Verizon Communications, Inc.	1,050,000	3.70%	22/3/2061	803,686	0.03%
VF Corp.	444,000	2.40%	23/4/2025	424,125	0.02%
VF Corp.	100,000	2.80%	23/4/2027	91,775	0.00%
VF Corp.	225,000	2.95%	23/4/2030	188,027	0.01%
Viatis, Inc.	250,000	1.65%	22/6/2025	236,754	0.01%
Viatis, Inc.	155,000	2.30%	22/6/2027	140,774	0.01%
Viatis, Inc.	340,000	2.70%	22/6/2030	288,054	0.01%
Viatis, Inc.	385,000	3.85%	22/6/2040	286,996	0.01%
Viatis, Inc.	590,000	4.00%	22/6/2050	415,230	0.02%
VICI Properties LP	250,000	4.38%	15/5/2025	245,824	0.01%
VICI Properties LP	430,000	4.75%	15/2/2028	422,673	0.02%
VICI Properties LP	250,000	4.95%	15/2/2030	242,615	0.01%
VICI Properties LP	395,000	5.13%	15/5/2032	385,332	0.02%
VICI Properties LP	185,000	5.63%	15/5/2052	177,425	0.01%
VICI Properties LP/VICI Note Co., Inc.	150,000	3.50%	15/2/2025	146,081	0.01%
VICI Properties LP/VICI Note Co., Inc.	254,000	4.63%	15/6/2025	249,681	0.01%
VICI Properties LP/VICI Note Co., Inc.	185,000	4.50%	1/9/2026	179,415	0.01%
VICI Properties LP/VICI Note Co., Inc.	360,000	4.25%	1/12/2026	346,419	0.02%
VICI Properties LP/VICI Note Co., Inc.	265,000	5.75%	1/2/2027	266,325	0.01%
VICI Properties LP/VICI Note Co., Inc.	175,000	3.75%	15/2/2027	165,286	0.01%
VICI Properties LP/VICI Note Co., Inc.	160,000	4.50%	15/1/2028	152,641	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
VICI Properties LP/VICI Note Co., Inc.	190,000	3.88%	15/2/2029	175,137	0.01%
VICI Properties LP/VICI Note Co., Inc.	310,000	4.63%	1/12/2029	292,664	0.01%
VICI Properties LP/VICI Note Co., Inc.	305,000	4.13%	15/8/2030	279,440	0.01%
Virginia Electric & Power Co.	149,000	3.10%	15/5/2025	145,350	0.01%
Virginia Electric & Power Co.	100,000	3.15%	15/1/2026	96,978	0.00%
Virginia Electric & Power Co.	103,000	2.95%	15/11/2026	98,418	0.00%
Virginia Electric & Power Co.	160,000	3.50%	15/3/2027	154,631	0.01%
Virginia Electric & Power Co.	125,000	3.75%	15/5/2027	122,107	0.01%
Virginia Electric & Power Co.	130,000	3.80%	1/4/2028	126,090	0.01%
Virginia Electric & Power Co.	75,000	2.88%	15/7/2029	68,915	0.00%
Virginia Electric & Power Co.	125,000	2.30%	15/11/2031	105,244	0.00%
Virginia Electric & Power Co.	180,000	2.40%	30/3/2032	152,033	0.01%
Virginia Electric & Power Co.	195,000	5.00%	1/4/2033	197,454	0.01%
Virginia Electric & Power Co.	145,000	5.30%	15/8/2033	149,735	0.01%
Virginia Electric & Power Co.	135,000	6.00%	15/1/2036	144,819	0.01%
Virginia Electric & Power Co.	210,000	6.00%	15/5/2037	226,112	0.01%
Virginia Electric & Power Co.	135,000	6.35%	30/11/2037	148,725	0.01%
Virginia Electric & Power Co.	225,000	8.88%	15/11/2038	307,139	0.01%
Virginia Electric & Power Co.	125,000	4.00%	15/1/2043	106,768	0.00%
Virginia Electric & Power Co.	160,000	4.65%	15/8/2043	146,794	0.01%
Virginia Electric & Power Co.	175,000	4.45%	15/2/2044	156,388	0.01%
Virginia Electric & Power Co.	105,000	4.20%	15/5/2045	89,929	0.00%
Virginia Electric & Power Co.	225,000	4.00%	15/11/2046	186,547	0.01%
Virginia Electric & Power Co.	235,000	3.80%	15/9/2047	188,216	0.01%
Virginia Electric & Power Co.	250,000	4.60%	1/12/2048	226,401	0.01%
Virginia Electric & Power Co.	55,000	3.30%	1/12/2049	40,249	0.00%
Virginia Electric & Power Co.	225,000	2.45%	15/12/2050	138,706	0.01%
Virginia Electric & Power Co.	240,000	2.95%	15/11/2051	163,885	0.01%
Virginia Electric & Power Co.	180,000	4.63%	15/5/2052	162,832	0.01%
Virginia Electric & Power Co.	170,000	5.45%	1/4/2053	175,422	0.01%
Virginia Electric & Power Co.	120,000	5.70%	15/8/2053	127,444	0.01%
Visa, Inc.	1,092,000	3.15%	14/12/2025	1,065,483	0.05%
Visa, Inc.	425,000	1.90%	15/4/2027	395,645	0.02%
Visa, Inc.	250,000	0.75%	15/8/2027	221,158	0.01%
Visa, Inc.	210,000	2.75%	15/9/2027	199,958	0.01%
Visa, Inc.	385,000	2.05%	15/4/2030	338,523	0.01%
Visa, Inc.	415,000	1.10%	15/2/2031	336,762	0.01%
Visa, Inc.	420,000	4.15%	14/12/2035	411,839	0.02%
Visa, Inc.	280,000	2.70%	15/4/2040	216,486	0.01%
Visa, Inc.	1,043,000	4.30%	14/12/2045	972,886	0.04%
Visa, Inc.	295,000	3.65%	15/9/2047	248,698	0.01%
Visa, Inc.	375,000	2.00%	15/8/2050	232,106	0.01%
Vistra Operations Co. LLC	394,000	5.13%	13/5/2025	390,835	0.02%
Vistra Operations Co. LLC	352,000	3.70%	30/1/2027	333,797	0.01%
Vistra Operations Co. LLC	260,000	4.30%	15/7/2029	244,465	0.01%
Vistra Operations Co. LLC	250,000	6.95%	15/10/2033	262,806	0.01%
VMware LLC	235,000	4.50%	15/5/2025	232,737	0.01%
VMware LLC	480,000	1.40%	15/8/2026	438,861	0.02%
VMware LLC	165,000	4.65%	15/5/2027	163,577	0.01%
VMware LLC	365,000	3.90%	21/8/2027	354,642	0.02%
VMware LLC	205,000	1.80%	15/8/2028	179,913	0.01%
VMware LLC	195,000	4.70%	15/5/2030	192,412	0.01%
VMware LLC	415,000	2.20%	15/8/2031	343,459	0.01%
Volkswagen Group of America Finance LLC	365,000	3.95%	6/6/2025	357,865	0.02%
Volkswagen Group of America Finance LLC	200,000	6.00%	16/11/2026	204,870	0.01%
Volkswagen Group of America Finance LLC	425,000	4.35%	8/6/2027	416,368	0.02%
Volkswagen Group of America Finance LLC	225,000	5.65%	12/9/2028	230,921	0.01%
Volkswagen Group of America Finance LLC	200,000	6.20%	16/11/2028	209,794	0.01%
Volkswagen Group of America Finance LLC	200,000	6.45%	16/11/2030	212,908	0.01%
Vontier Corp.	175,000	1.80%	1/4/2026	160,963	0.01%
Vontier Corp.	150,000	2.40%	1/4/2028	132,457	0.01%
Vontier Corp.	180,000	2.95%	1/4/2031	151,468	0.01%
Vornado Realty LP	125,000	2.15%	1/6/2026	112,713	0.00%
Voya Financial, Inc.	255,000	3.65%	15/6/2026	246,597	0.01%
Voya Financial, Inc.	135,000	5.70%	15/7/2043	133,548	0.01%
Voya Financial, Inc.	30,000	4.80%	15/6/2046	26,103	0.00%
Voya Financial, Inc.	60,000	4.70%	23/1/2048	49,523	0.00%
Vulcan Materials Co.	175,000	4.50%	1/4/2025	172,917	0.01%
Vulcan Materials Co.	100,000	5.80%	1/3/2026	100,063	0.00%
Vulcan Materials Co.	175,000	3.90%	1/4/2027	169,263	0.01%
Vulcan Materials Co.	260,000	3.50%	1/6/2030	241,886	0.01%

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Vulcan Materials Co.	144,000	4.50%	15/6/2047	130,213	0.01%
Vulcan Materials Co.	130,000	4.70%	1/3/2048	121,891	0.01%
W R Berkley Corp.	145,000	4.75%	1/8/2044	129,777	0.01%
W R Berkley Corp.	275,000	4.00%	12/5/2050	219,831	0.01%
W R Berkley Corp.	50,000	3.55%	30/3/2052	35,981	0.00%
W R Berkley Corp.	83,000	3.15%	30/9/2061	52,323	0.00%
Wachovia Corp.	50,000	7.57%	1/8/2026	52,878	0.00%
Wachovia Corp.	310,000	5.50%	1/8/2035	313,952	0.01%
WakeMed	90,000	3.29%	1/10/2052	64,869	0.00%
Walmart, Inc.	290,000	3.55%	26/6/2025	286,068	0.01%
Walmart, Inc.	400,000	3.90%	9/9/2025	396,418	0.02%
Walmart, Inc.	235,000	4.00%	15/4/2026	233,745	0.01%
Walmart, Inc.	250,000	3.05%	8/7/2026	242,550	0.01%
Walmart, Inc.	230,000	1.05%	17/9/2026	211,571	0.01%
Walmart, Inc.	50,000	5.88%	5/4/2027	52,829	0.00%
Walmart, Inc.	185,000	3.95%	9/9/2027	183,960	0.01%
Walmart, Inc.	210,000	3.90%	15/4/2028	208,071	0.01%
Walmart, Inc.	320,000	3.70%	26/6/2028	316,068	0.01%
Walmart, Inc.	225,000	1.50%	22/9/2028	201,101	0.01%
Walmart, Inc.	275,000	3.25%	8/7/2029	264,115	0.01%
Walmart, Inc.	130,000	2.38%	24/9/2029	118,458	0.01%
Walmart, Inc.	210,000	7.55%	15/2/2030	248,097	0.01%
Walmart, Inc.	175,000	4.00%	15/4/2030	174,654	0.01%
Walmart, Inc.	455,000	1.80%	22/9/2031	385,819	0.02%
Walmart, Inc.	310,000	4.15%	9/9/2032	310,008	0.01%
Walmart, Inc.	370,000	4.10%	15/4/2033	365,603	0.02%
Walmart, Inc.	465,000	5.25%	1/9/2035	507,540	0.02%
Walmart, Inc.	275,000	6.50%	15/8/2037	332,792	0.01%
Walmart, Inc.	210,000	6.20%	15/4/2038	247,523	0.01%
Walmart, Inc.	250,000	3.95%	28/6/2038	238,011	0.01%
Walmart, Inc.	137,000	5.63%	1/4/2040	152,488	0.01%
Walmart, Inc.	185,000	5.00%	25/10/2040	195,455	0.01%
Walmart, Inc.	105,000	5.63%	15/4/2041	117,541	0.01%
Walmart, Inc.	415,000	2.50%	22/9/2041	307,181	0.01%
Walmart, Inc.	205,000	4.00%	11/4/2043	186,454	0.01%
Walmart, Inc.	50,000	4.30%	22/4/2044	47,742	0.00%
Walmart, Inc.	120,000	3.63%	15/12/2047	101,691	0.00%
Walmart, Inc.	445,000	4.05%	29/6/2048	407,061	0.02%
Walmart, Inc.	210,000	2.95%	24/9/2049	156,850	0.01%
Walmart, Inc.	465,000	2.65%	22/9/2051	324,628	0.01%
Walmart, Inc.	295,000	4.50%	9/9/2052	287,457	0.01%
Walmart, Inc.	345,000	4.50%	15/4/2053	336,045	0.01%
Walt Disney Co.	450,000	3.35%	24/3/2025	441,777	0.02%
Walt Disney Co.	185,000	3.70%	15/10/2025	181,809	0.01%
Walt Disney Co.	355,000	1.75%	13/1/2026	335,949	0.01%
Walt Disney Co.	100,000	3.38%	15/11/2026	97,092	0.00%
Walt Disney Co.	180,000	3.70%	23/3/2027	177,298	0.01%
Walt Disney Co.	220,000	2.20%	13/1/2028	203,729	0.01%
Walt Disney Co.	535,000	2.00%	1/9/2029	475,246	0.02%
Walt Disney Co.	300,000	3.80%	22/3/2030	291,469	0.01%
Walt Disney Co.	655,000	2.65%	13/1/2031	583,095	0.03%
Walt Disney Co.	68,000	6.55%	15/3/2033	78,670	0.00%
Walt Disney Co.	215,000	6.20%	15/12/2034	243,303	0.01%
Walt Disney Co.	370,000	6.40%	15/12/2035	423,959	0.02%
Walt Disney Co.	125,000	6.15%	1/3/2037	138,781	0.01%
Walt Disney Co.	485,000	6.65%	15/11/2037	569,984	0.02%
Walt Disney Co.	210,000	4.63%	23/3/2040	204,725	0.01%
Walt Disney Co.	450,000	3.50%	13/5/2040	379,702	0.02%
Walt Disney Co.	150,000	6.15%	15/2/2041	168,455	0.01%
Walt Disney Co.	245,000	5.40%	1/10/2043	256,845	0.01%
Walt Disney Co.	225,000	4.75%	15/9/2044	217,077	0.01%
Walt Disney Co.	155,000	4.95%	15/10/2045	152,282	0.01%
Walt Disney Co.	45,000	7.75%	1/12/2045	60,083	0.00%
Walt Disney Co.	180,000	4.75%	15/11/2046	172,634	0.01%
Walt Disney Co.	555,000	2.75%	1/9/2049	381,398	0.02%
Walt Disney Co.	460,000	4.70%	23/3/2050	447,702	0.02%
Walt Disney Co.	800,000	3.60%	13/1/2051	643,687	0.03%
Walt Disney Co.	440,000	3.80%	13/5/2060	358,399	0.02%
Warnermedia Holdings, Inc.	450,000	3.64%	15/3/2025	440,531	0.02%
Warnermedia Holdings, Inc.	72,000	3.79%	15/3/2025	70,512	0.00%
Warnermedia Holdings, Inc.	250,000	6.41%	15/3/2026	250,194	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Warnermedia Holdings, Inc.	1,075,000	3.76%	15/3/2027	1,030,310	0.04%
Warnermedia Holdings, Inc.	390,000	4.05%	15/3/2029	369,806	0.02%
Warnermedia Holdings, Inc.	1,450,000	4.28%	15/3/2032	1,326,556	0.06%
Warnermedia Holdings, Inc.	1,250,000	5.05%	15/3/2042	1,102,099	0.05%
Warnermedia Holdings, Inc.	1,910,000	5.14%	15/3/2052	1,643,439	0.07%
Warnermedia Holdings, Inc.	840,000	5.39%	15/3/2062	722,400	0.03%
Washington Gas Light Co.	88,000	3.80%	15/9/2046	67,204	0.00%
Washington Gas Light Co.	190,000	3.65%	15/9/2049	142,817	0.01%
Washington University	225,000	3.52%	15/4/2054	181,160	0.01%
Washington University	75,000	4.35%	15/4/2122	63,632	0.00%
Waste Connections, Inc.	135,000	4.25%	1/12/2028	134,308	0.01%
Waste Connections, Inc.	225,000	3.50%	1/5/2029	215,214	0.01%
Waste Connections, Inc.	145,000	2.60%	1/2/2030	130,224	0.01%
Waste Connections, Inc.	250,000	4.20%	15/1/2033	242,812	0.01%
Waste Connections, Inc.	220,000	3.05%	1/4/2050	159,360	0.01%
Waste Management, Inc.	50,000	3.13%	1/3/2025	48,944	0.00%
Waste Management, Inc.	93,000	0.75%	15/11/2025	86,432	0.00%
Waste Management, Inc.	164,000	3.15%	15/11/2027	157,135	0.01%
Waste Management, Inc.	118,000	1.15%	15/3/2028	103,856	0.00%
Waste Management, Inc.	200,000	4.88%	15/2/2029	204,648	0.01%
Waste Management, Inc.	194,000	2.00%	1/6/2029	172,651	0.01%
Waste Management, Inc.	225,000	4.63%	15/2/2030	227,642	0.01%
Waste Management, Inc.	265,000	1.50%	15/3/2031	216,607	0.01%
Waste Management, Inc.	275,000	4.15%	15/4/2032	268,584	0.01%
Waste Management, Inc.	140,000	4.63%	15/2/2033	140,563	0.01%
Waste Management, Inc.	400,000	4.88%	15/2/2034	408,175	0.02%
Waste Management, Inc.	150,000	2.95%	1/6/2041	117,533	0.01%
Waste Management, Inc.	50,000	4.10%	1/3/2045	45,165	0.00%
Waste Management, Inc.	200,000	4.15%	15/7/2049	180,734	0.01%
Waste Management, Inc.	125,000	2.50%	15/11/2050	83,229	0.00%
Webster Financial Corp.	75,000	4.10%	25/3/2029	69,245	0.00%
WEC Energy Group, Inc.	165,000	5.00%	27/9/2025	164,830	0.01%
WEC Energy Group, Inc.	310,000	4.75%	9/1/2026	308,778	0.01%
WEC Energy Group, Inc.	195,000	5.60%	12/9/2026	198,541	0.01%
WEC Energy Group, Inc.	160,000	5.15%	1/10/2027	162,416	0.01%
WEC Energy Group, Inc.	75,000	1.38%	15/10/2027	66,322	0.00%
WEC Energy Group, Inc.	115,000	4.75%	15/1/2028	115,025	0.00%
WEC Energy Group, Inc.	125,000	2.20%	15/12/2028	111,224	0.00%
WEC Energy Group, Inc.	150,000	1.80%	15/10/2030	122,480	0.01%
Wells Fargo & Co.	659,000	3.00%	19/2/2025	644,375	0.03%
Wells Fargo & Co.	740,000	3.55%	29/9/2025	723,542	0.03%
Wells Fargo & Co.	75,000	6.00%	28/10/2025	75,043	0.00%
Wells Fargo & Co.	850,000	2.16%	11/2/2026	818,506	0.04%
Wells Fargo & Co.	940,000	3.00%	22/4/2026	900,753	0.04%
Wells Fargo & Co.	780,000	3.91%	25/4/2026	764,880	0.03%
Wells Fargo & Co.	825,000	2.19%	30/4/2026	790,717	0.03%
Wells Fargo & Co.	630,000	4.10%	3/6/2026	616,032	0.03%
Wells Fargo & Co.	550,000	4.54%	15/8/2026	544,566	0.02%
Wells Fargo & Co.	955,000	3.00%	23/10/2026	906,862	0.04%
Wells Fargo & Co.	645,000	3.20%	17/6/2027	616,696	0.03%
Wells Fargo & Co.	625,000	4.30%	22/7/2027	612,003	0.03%
Wells Fargo & Co.	1,030,000	3.53%	24/3/2028	982,983	0.04%
Wells Fargo & Co.	762,000	3.58%	22/5/2028	726,051	0.03%
Wells Fargo & Co.	888,000	2.39%	2/6/2028	813,273	0.04%
Wells Fargo & Co.	860,000	4.81%	25/7/2028	854,240	0.04%
Wells Fargo & Co.	680,000	4.15%	24/1/2029	661,542	0.03%
Wells Fargo & Co.	1,175,000	5.57%	25/7/2029	1,199,574	0.05%
Wells Fargo & Co.	725,000	6.30%	23/10/2029	764,807	0.03%
Wells Fargo & Co.	195,000	7.95%	15/11/2029	218,141	0.01%
Wells Fargo & Co.	900,000	2.88%	30/10/2030	799,709	0.03%
Wells Fargo & Co.	925,000	2.57%	11/2/2031	799,794	0.03%
Wells Fargo & Co.	655,000	4.48%	4/4/2031	633,733	0.03%
Wells Fargo & Co.	1,135,000	3.35%	2/3/2033	992,601	0.04%
Wells Fargo & Co.	1,205,000	4.90%	25/7/2033	1,174,652	0.05%
Wells Fargo & Co.	1,040,000	5.39%	24/4/2034	1,043,708	0.05%
Wells Fargo & Co.	1,330,000	5.56%	25/7/2034	1,355,344	0.06%
Wells Fargo & Co.	850,000	6.49%	23/10/2034	925,726	0.04%
Wells Fargo & Co.	160,000	5.38%	7/2/2035	166,072	0.01%
Wells Fargo & Co.	150,000	5.95%	15/12/2036	153,048	0.01%
Wells Fargo & Co.	940,000	3.07%	30/4/2041	710,696	0.03%
Wells Fargo & Co.	645,000	5.38%	2/11/2043	627,887	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Wells Fargo & Co.	750,000	5.61%	15/1/2044	748,237	0.03%
Wells Fargo & Co.	527,000	4.65%	4/11/2044	464,160	0.02%
Wells Fargo & Co.	640,000	3.90%	1/5/2045	529,027	0.02%
Wells Fargo & Co.	575,000	4.90%	17/11/2045	524,469	0.02%
Wells Fargo & Co.	630,000	4.40%	14/6/2046	529,609	0.02%
Wells Fargo & Co.	580,000	4.75%	7/12/2046	512,303	0.02%
Wells Fargo & Co.	1,550,000	5.01%	4/4/2051	1,478,454	0.06%
Wells Fargo & Co.	890,000	4.61%	25/4/2053	804,379	0.03%
Wells Fargo Bank NA	660,000	5.55%	1/8/2025	666,843	0.03%
Wells Fargo Bank NA	610,000	5.45%	7/8/2026	619,938	0.03%
Wells Fargo Bank NA	690,000	5.25%	11/12/2026	698,820	0.03%
Wells Fargo Bank NA	190,000	5.95%	26/8/2036	196,335	0.01%
Wells Fargo Bank NA	275,000	5.85%	1/2/2037	288,860	0.01%
Wells Fargo Bank NA	380,000	6.60%	15/1/2038	423,332	0.02%
Welltower OP LLC	450,000	4.00%	1/6/2025	442,040	0.02%
Welltower OP LLC	185,000	4.25%	1/4/2026	182,227	0.01%
Welltower OP LLC	127,000	2.70%	15/2/2027	119,251	0.01%
Welltower OP LLC	150,000	4.25%	15/4/2028	147,272	0.01%
Welltower OP LLC	125,000	2.05%	15/1/2029	110,014	0.00%
Welltower OP LLC	225,000	4.13%	15/3/2029	217,076	0.01%
Welltower OP LLC	205,000	3.10%	15/1/2030	185,056	0.01%
Welltower OP LLC	225,000	2.75%	15/1/2031	195,865	0.01%
Welltower OP LLC	255,000	2.80%	1/6/2031	222,660	0.01%
Welltower OP LLC	150,000	2.75%	15/1/2032	127,619	0.01%
Welltower OP LLC	75,000	3.85%	15/6/2032	69,375	0.00%
Welltower OP LLC	85,000	6.50%	15/3/2041	93,748	0.00%
Welltower OP LLC	130,000	4.95%	1/9/2048	123,190	0.01%
West Virginia United Health System Obligated Group	80,000	3.13%	1/6/2050	52,826	0.00%
Western & Southern Financial Group, Inc.	50,000	5.75%	15/7/2033	51,644	0.00%
Western & Southern Life Insurance Co.	180,000	5.15%	15/1/2049	168,607	0.01%
Western & Southern Life Insurance Co.	170,000	3.75%	28/4/2061	119,611	0.01%
Western Digital Corp.	215,000	2.85%	1/2/2029	184,462	0.01%
Western Digital Corp.	140,000	3.10%	1/2/2032	111,492	0.00%
Western Midstream Operating LP	250,000	3.10%	1/2/2025	243,528	0.01%
Western Midstream Operating LP	75,000	3.95%	1/6/2025	73,259	0.00%
Western Midstream Operating LP	160,000	4.65%	1/7/2026	157,313	0.01%
Western Midstream Operating LP	150,000	4.50%	1/3/2028	145,236	0.01%
Western Midstream Operating LP	125,000	4.75%	15/8/2028	122,227	0.01%
Western Midstream Operating LP	225,000	6.35%	15/1/2029	235,059	0.01%
Western Midstream Operating LP	315,000	4.05%	1/2/2030	294,983	0.01%
Western Midstream Operating LP	175,000	6.15%	1/4/2033	181,834	0.01%
Western Midstream Operating LP	170,000	5.45%	1/4/2044	154,078	0.01%
Western Midstream Operating LP	225,000	5.30%	1/3/2048	196,854	0.01%
Western Midstream Operating LP	105,000	5.50%	15/8/2048	93,403	0.00%
Western Midstream Operating LP	260,000	5.25%	1/2/2050	232,235	0.01%
Western Union Co.	210,000	2.85%	10/1/2025	204,031	0.01%
Western Union Co.	160,000	1.35%	15/3/2026	147,272	0.01%
Western Union Co.	65,000	2.75%	15/3/2031	54,136	0.00%
Western Union Co.	135,000	6.20%	17/11/2036	139,958	0.01%
Westinghouse Air Brake Technologies Corp.	280,000	3.20%	15/6/2025	270,959	0.01%
Westinghouse Air Brake Technologies Corp.	275,000	3.45%	15/11/2026	263,026	0.01%
Westinghouse Air Brake Technologies Corp.	420,000	4.70%	15/9/2028	415,425	0.02%
Westlake Corp.	100,000	3.60%	15/8/2026	96,641	0.00%
Westlake Corp.	120,000	3.38%	15/6/2030	108,658	0.00%
Westlake Corp.	175,000	2.88%	15/8/2041	123,823	0.01%
Westlake Corp.	185,000	5.00%	15/8/2046	169,705	0.01%
Westlake Corp.	100,000	4.38%	15/11/2047	83,771	0.00%
Westlake Corp.	225,000	3.13%	15/8/2051	149,310	0.01%
Westlake Corp.	75,000	3.38%	15/8/2061	48,532	0.00%
WestRock MWV LLC	197,000	8.20%	15/1/2030	227,097	0.01%
WestRock MWV LLC	75,000	7.95%	15/2/2031	87,201	0.00%
Weyerhaeuser Co.	185,000	4.75%	15/5/2026	184,054	0.01%
Weyerhaeuser Co.	100,000	6.95%	1/10/2027	107,113	0.00%
Weyerhaeuser Co.	220,000	4.00%	15/11/2029	210,415	0.01%
Weyerhaeuser Co.	300,000	4.00%	15/4/2030	286,235	0.01%
Weyerhaeuser Co.	136,000	7.38%	15/3/2032	157,997	0.01%
Weyerhaeuser Co.	140,000	3.38%	9/3/2033	124,256	0.01%
Weyerhaeuser Co.	115,000	4.00%	9/3/2052	94,556	0.00%
Whirlpool Corp.	205,000	3.70%	1/5/2025	200,414	0.01%
Whirlpool Corp.	175,000	4.75%	26/2/2029	174,293	0.01%
Whirlpool Corp.	130,000	2.40%	15/5/2031	109,009	0.00%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Whirlpool Corp.	125,000	4.70%	14/5/2032	121,334	0.01%
Whirlpool Corp.	100,000	5.50%	1/3/2033	102,073	0.00%
Whirlpool Corp.	110,000	4.50%	1/6/2046	93,057	0.00%
Whirlpool Corp.	135,000	4.60%	15/5/2050	113,984	0.00%
William Marsh Rice University	85,000	3.77%	15/5/2055	70,847	0.00%
Williams Cos, Inc.	273,000	3.90%	15/1/2025	268,670	0.01%
Williams Cos, Inc.	225,000	4.00%	15/9/2025	220,885	0.01%
Williams Cos, Inc.	235,000	5.40%	2/3/2026	237,373	0.01%
Williams Cos, Inc.	340,000	3.75%	15/6/2027	327,746	0.01%
Williams Cos, Inc.	250,000	5.30%	15/8/2028	255,957	0.01%
Williams Cos, Inc.	250,000	3.50%	15/11/2030	229,190	0.01%
Williams Cos, Inc.	76,000	7.50%	15/1/2031	85,707	0.00%
Williams Cos, Inc.	400,000	2.60%	15/3/2031	342,443	0.01%
Williams Cos, Inc.	150,000	8.75%	15/3/2032	181,990	0.01%
Williams Cos, Inc.	270,000	4.65%	15/8/2032	263,827	0.01%
Williams Cos, Inc.	195,000	5.65%	15/3/2033	203,872	0.01%
Williams Cos, Inc.	415,000	6.30%	15/4/2040	443,809	0.02%
Williams Cos, Inc.	75,000	5.80%	15/11/2043	75,647	0.00%
Williams Cos, Inc.	175,000	5.40%	4/3/2044	170,574	0.01%
Williams Cos, Inc.	149,000	5.75%	24/6/2044	150,419	0.01%
Williams Cos, Inc.	135,000	4.90%	15/1/2045	122,897	0.01%
Williams Cos, Inc.	250,000	5.10%	15/9/2045	235,647	0.01%
Williams Cos, Inc.	225,000	4.85%	1/3/2048	204,701	0.01%
Williams Cos, Inc.	235,000	3.50%	15/10/2051	172,224	0.01%
Williams Cos, Inc.	330,000	5.30%	15/8/2052	320,307	0.01%
Willis North America, Inc.	310,000	4.65%	15/6/2027	307,193	0.01%
Willis North America, Inc.	130,000	4.50%	15/9/2028	126,723	0.01%
Willis North America, Inc.	180,000	2.95%	15/9/2029	161,394	0.01%
Willis North America, Inc.	165,000	5.35%	15/5/2033	166,779	0.01%
Willis North America, Inc.	85,000	5.05%	15/9/2048	78,978	0.00%
Willis North America, Inc.	225,000	3.88%	15/9/2049	174,104	0.01%
Willis-Knighton Medical Center	145,000	4.81%	1/9/2048	129,408	0.01%
Willis-Knighton Medical Center	75,000	3.07%	1/3/2051	48,001	0.00%
Wintrust Financial Corp.	65,000	4.85%	6/6/2029	59,223	0.00%
Wipro IT Services LLC	205,000	1.50%	23/6/2026	188,246	0.01%
Wisconsin Electric Power Co.	110,000	1.70%	15/6/2028	97,780	0.00%
Wisconsin Electric Power Co.	130,000	4.75%	30/9/2032	131,351	0.01%
Wisconsin Electric Power Co.	115,000	5.63%	15/5/2033	124,226	0.01%
Wisconsin Electric Power Co.	84,000	5.70%	1/12/2036	88,966	0.00%
Wisconsin Electric Power Co.	60,000	4.30%	15/10/2048	52,518	0.00%
Wisconsin Power & Light Co.	38,000	3.05%	15/10/2027	35,840	0.00%
Wisconsin Power & Light Co.	100,000	3.00%	1/7/2029	92,631	0.00%
Wisconsin Power & Light Co.	100,000	1.95%	16/9/2031	81,066	0.00%
Wisconsin Power & Light Co.	125,000	3.95%	1/9/2032	118,238	0.01%
Wisconsin Power & Light Co.	75,000	4.95%	1/4/2033	75,160	0.00%
Wisconsin Power & Light Co.	50,000	6.38%	15/8/2037	54,496	0.00%
Wisconsin Power & Light Co.	85,000	3.65%	1/4/2050	65,246	0.00%
Wisconsin Public Service Corp.	125,000	5.35%	10/11/2025	126,107	0.01%
Wisconsin Public Service Corp.	80,000	3.67%	1/12/2042	64,609	0.00%
Wisconsin Public Service Corp.	150,000	4.75%	1/11/2044	139,135	0.01%
Wisconsin Public Service Corp.	40,000	3.30%	1/9/2049	29,193	0.00%
Wisconsin Public Service Corp.	100,000	2.85%	1/12/2051	66,247	0.00%
WK Kellogg Foundation Trust	50,000	2.44%	1/10/2050	31,868	0.00%
Workday, Inc.	300,000	3.50%	1/4/2027	290,105	0.01%
Workday, Inc.	275,000	3.70%	1/4/2029	264,107	0.01%
Workday, Inc.	290,000	3.80%	1/4/2032	270,230	0.01%
WP Carey, Inc.	150,000	4.25%	1/10/2026	146,463	0.01%
WP Carey, Inc.	160,000	3.85%	15/7/2029	150,021	0.01%
WP Carey, Inc.	50,000	2.40%	1/2/2031	42,267	0.00%
WP Carey, Inc.	172,000	2.45%	1/2/2032	139,832	0.01%
WP Carey, Inc.	100,000	2.25%	1/4/2033	78,145	0.00%
WRKCo, Inc.	210,000	3.75%	15/3/2025	206,035	0.01%
WRKCo, Inc.	240,000	4.65%	15/3/2026	238,417	0.01%
WRKCo, Inc.	50,000	3.38%	15/9/2027	47,263	0.00%
WRKCo, Inc.	277,000	4.00%	15/3/2028	267,518	0.01%
WRKCo, Inc.	185,000	3.90%	1/6/2028	176,685	0.01%
WRKCo, Inc.	205,000	4.90%	15/3/2029	206,111	0.01%
WRKCo, Inc.	100,000	4.20%	1/6/2032	95,937	0.00%
WRKCo, Inc.	170,000	3.00%	15/6/2033	146,644	0.01%
WW Grainger, Inc.	225,000	1.85%	15/2/2025	217,223	0.01%
WW Grainger, Inc.	250,000	4.60%	15/6/2045	241,324	0.01%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
WW Grainger, Inc.	195,000	3.75%	15/5/2046	163,278	0.01%
WW Grainger, Inc.	115,000	4.20%	15/5/2047	103,726	0.00%
Wyeth LLC	165,000	6.50%	1/2/2034	186,403	0.01%
Wyeth LLC	175,000	6.00%	15/2/2036	193,319	0.01%
Wyeth LLC	505,000	5.95%	1/4/2037	553,947	0.02%
Xcel Energy, Inc.	175,000	3.30%	1/6/2025	170,837	0.01%
Xcel Energy, Inc.	163,000	3.35%	1/12/2026	157,089	0.01%
Xcel Energy, Inc.	170,000	1.75%	15/3/2027	155,076	0.01%
Xcel Energy, Inc.	65,000	4.00%	15/6/2028	63,431	0.00%
Xcel Energy, Inc.	160,000	2.60%	1/12/2029	143,080	0.01%
Xcel Energy, Inc.	150,000	3.40%	1/6/2030	138,316	0.01%
Xcel Energy, Inc.	90,000	2.35%	15/11/2031	74,128	0.00%
Xcel Energy, Inc.	150,000	4.60%	1/6/2032	146,453	0.01%
Xcel Energy, Inc.	200,000	5.45%	15/8/2033	206,488	0.01%
Xcel Energy, Inc.	75,000	6.50%	1/7/2036	84,083	0.00%
Xcel Energy, Inc.	179,000	3.50%	1/12/2049	132,376	0.01%
Xilinx, Inc.	200,000	2.38%	1/6/2030	177,041	0.01%
XL Group Ltd.	150,000	5.25%	15/12/2043	144,736	0.01%
XPO, Inc.	175,000	6.25%	1/6/2028	177,942	0.01%
Xylem, Inc.	230,000	3.25%	1/11/2026	221,640	0.01%
Xylem, Inc.	222,000	1.95%	30/1/2028	200,889	0.01%
Xylem, Inc.	155,000	2.25%	30/1/2031	132,859	0.01%
Xylem, Inc.	50,000	4.38%	1/11/2046	43,084	0.00%
Yale University	125,000	0.87%	15/4/2025	118,740	0.01%
Yale University	150,000	2.40%	15/4/2050	98,827	0.00%
Yale-New Haven Health Services Corp.	135,000	2.50%	1/7/2050	81,910	0.00%
Zimmer Biomet Holdings, Inc.	340,000	3.55%	1/4/2025	332,980	0.01%
Zimmer Biomet Holdings, Inc.	125,000	3.05%	15/1/2026	120,701	0.01%
Zimmer Biomet Holdings, Inc.	125,000	5.35%	1/12/2028	128,784	0.01%
Zimmer Biomet Holdings, Inc.	180,000	2.60%	24/11/2031	153,973	0.01%
Zimmer Biomet Holdings, Inc.	75,000	5.75%	30/11/2039	76,042	0.00%
Zimmer Biomet Holdings, Inc.	75,000	4.45%	15/8/2045	66,530	0.00%
Zions Bancorp NA	135,000	3.25%	29/10/2029	110,652	0.00%
Zoetis, Inc.	98,000	4.50%	13/11/2025	97,457	0.00%
Zoetis, Inc.	225,000	5.40%	14/11/2025	226,882	0.01%
Zoetis, Inc.	175,000	3.00%	12/9/2027	166,134	0.01%
Zoetis, Inc.	130,000	3.90%	20/8/2028	127,275	0.01%
Zoetis, Inc.	100,000	2.00%	15/5/2030	86,177	0.00%
Zoetis, Inc.	125,000	5.60%	16/11/2032	134,023	0.01%
Zoetis, Inc.	400,000	4.70%	1/2/2043	382,309	0.02%
Zoetis, Inc.	190,000	3.95%	12/9/2047	161,572	0.01%
Zoetis, Inc.	75,000	4.45%	20/8/2048	68,333	0.00%
Zoetis, Inc.	165,000	3.00%	15/5/2050	119,935	0.01%
Total Fixed Income				1,701,253,133	74.05%
Total Transferable Securities				2,266,124,076	98.63%

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2023: 0.00%)				
Futures 0.00% (30 June 2023: 0.00%)				
US Treasury Note 10 Year March 2024	6	\$661,875	15,469	0.00%
US Treasury Note 5 Year March 2024	11	\$1,188,908	7,600	0.00%
US Treasury Ultra 10 Year March 2024	6	\$708,016	78	0.00%
US Treasury Note 2 Year March 2024	25	\$5,147,812	39	0.00%
US Treasury Ultra Bond March 2024	2	\$270,438	(3,250)	(0.00%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			19,936	0.00%

OTC Financial Derivative Instruments 0.13% (30 June 2023: 0.46%)

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Hedge Share Class Level Forward Currency Exchange Contracts 0.13% (30 June 2023: 0.46%)							
EUR	153,697,132	USD	(167,932,099)	BNP Paribas	3/1/2024	1,849,458	0.08%
GBP	105,499,884	USD	(133,595,453)	Toronto-Dominion Bank	3/1/2024	895,761	0.04%
EUR	6,201,044	USD	(6,775,403)	State Street Bank & Trust Co.	3/1/2024	74,581	0.01%
EUR	1,747,739	USD	(1,883,956)	JPMorgan Chase Bank	3/1/2024	46,684	0.00%
GBP	4,339,735	USD	(5,495,550)	State Street Bank & Trust Co.	3/1/2024	36,743	0.00%
EUR	160,776,833	USD	(177,810,013)	BNP Paribas	2/2/2024	20,991	0.00%
EUR	347,725	USD	(373,987)	JPMorgan Chase Bank	3/1/2024	10,128	0.00%
EUR	326,714	USD	(352,586)	JPMorgan Chase Bank	3/1/2024	8,319	0.00%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
EUR	610,251	USD	(666,614)	State Street Bank & Trust Co.	3/1/2024	7,500	0.00%
USD	1,145,899	EUR	(1,031,793)	BNP Paribas	3/1/2024	6,129	0.00%
GBP	371,673	USD	(468,218)	UBS AG	3/1/2024	5,590	0.00%
GBP	1,738,911	USD	(2,211,295)	State Street Bank & Trust Co.	3/1/2024	5,468	0.00%
GBP	351,415	USD	(444,744)	State Street Bank & Trust Co.	3/1/2024	3,240	0.00%
GBP	681,289	USD	(865,357)	State Street Bank & Trust Co.	3/1/2024	3,150	0.00%
EUR	481,478	USD	(529,380)	State Street Bank & Trust Co.	3/1/2024	2,485	0.00%
EUR	456,681	USD	(502,048)	JPMorgan Chase Bank	3/1/2024	2,424	0.00%
GBP	112,195,981	USD	(143,050,773)	UBS AG	2/2/2024	2,335	0.00%
GBP	408,209	USD	(518,497)	State Street Bank & Trust Co.	3/1/2024	1,887	0.00%
GBP	142,971	USD	(180,785)	State Street Bank & Trust Co.	3/1/2024	1,475	0.00%
EUR	132,429	USD	(145,397)	BNP Paribas	3/1/2024	891	0.00%
EUR	4,967,566	USD	(5,493,798)	BNP Paribas	2/2/2024	695	0.00%
GBP	79,311	USD	(100,477)	State Street Bank & Trust Co.	3/1/2024	629	0.00%
USD	348,071	GBP	(272,567)	State Street Bank & Trust Co.	3/1/2024	603	0.00%
EUR	498,129	USD	(550,894)	Morgan Stanley	2/2/2024	74	0.00%
GBP	3,568,641	USD	(4,550,064)	State Street Bank & Trust Co.	2/2/2024	56	0.00%
USD	143,027,437	GBP	(112,195,981)	UBS AG	3/1/2024	41	0.00%
USD	177,602,129	EUR	(160,776,833)	BNP Paribas	3/1/2024	(22)	(0.00%)
USD	223,502	GBP	(175,426)	State Street Bank & Trust Co.	3/1/2024	(131)	(0.00%)
USD	395,715	GBP	(310,596)	State Street Bank & Trust Co.	3/1/2024	(233)	(0.00%)
USD	293,041	GBP	(230,441)	State Street Bank & Trust Co.	3/1/2024	(725)	(0.00%)
USD	327,615	EUR	(297,378)	JPMorgan Chase Bank	3/1/2024	(883)	(0.00%)
USD	152,754	GBP	(120,803)	State Street Bank & Trust Co.	3/1/2024	(1,246)	(0.00%)
GBP	682,424	USD	(871,464)	State Street Bank & Trust Co.	3/1/2024	(1,510)	(0.00%)
USD	167,201	EUR	(153,077)	BNP Paribas	3/1/2024	(1,895)	(0.00%)
USD	525,959	EUR	(478,431)	JPMorgan Chase Bank	3/1/2024	(2,540)	(0.00%)
USD	309,210	GBP	(244,594)	State Street Bank & Trust Co.	3/1/2024	(2,598)	(0.00%)
USD	516,777	EUR	(470,685)	BNP Paribas	3/1/2024	(3,165)	(0.00%)
USD	165,710	EUR	(153,012)	State Street Bank & Trust Co.	3/1/2024	(3,314)	(0.00%)
USD	335,931	EUR	(307,553)	BNP Paribas	3/1/2024	(3,808)	(0.00%)
USD	365,846	EUR	(334,833)	State Street Bank & Trust Co.	3/1/2024	(4,027)	(0.00%)
USD	608,049	GBP	(480,165)	State Street Bank & Trust Co.	3/1/2024	(4,065)	(0.00%)
USD	247,467	EUR	(228,062)	BNP Paribas	3/1/2024	(4,462)	(0.00%)
USD	333,628	GBP	(265,249)	State Street Bank & Trust Co.	3/1/2024	(4,511)	(0.00%)
USD	421,628	EUR	(387,002)	BNP Paribas	3/1/2024	(5,874)	(0.00%)
EUR	1,027,509	USD	(1,141,141)	BNP Paribas	3/1/2024	(6,103)	(0.00%)
USD	443,024	EUR	(410,043)	State Street Bank & Trust Co.	3/1/2024	(9,930)	(0.00%)
Total OTC Financial Derivative Instruments						2,926,295	0.13%
Total Investments						2,269,070,307	98.76%

	Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities	28,482,975	1.24%
Net Assets	2,297,553,282	100.00%

Analysis of Total Assets	US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	1,204,782,541	51.85%
(b) Transferable securities dealt in on another regulated market	1,061,286,906	45.67%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	54,629	0.00%
(d) Total Financial Derivative Instruments dealt in on a regulated market	23,186	0.00%
(e) Total OTC Financial Derivative Instruments	2,987,337	0.13%
(f) Other Assets	54,669,291	2.35%
Total Assets	2,323,803,890	100.00%

1 Denotes securities pledged in full or part thereof as collateral for financial derivative instruments.

Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	2,266,124,076	1,618,361,447
Financial Derivative Instruments	17	3,010,523	7,802,172
Cash		10,714,662	9,407,934
Receivables:			
Interest and Dividends		25,026,193	17,751,967
Capital Shares Issued		7,209,818	9,341,676
Investments Sold		11,695,103	3,492,309
Other Receivables		23,515	29,635
Total Current Assets		2,323,803,890	1,666,187,140
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	64,292	215,204
Unrealised Depreciation on Spot Currency Contracts		27	15
Payables and Other Liabilities:			
Capital Shares Redeemed		552,242	3,229,069
Investments Purchased		25,442,712	23,662,665
Management Fees Payable	12	170,932	131,185
Margin Cash Due to Broker		20,403	5,834
Total Current Liabilities		26,250,608	27,243,972
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		2,297,553,282	1,638,943,168

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
EUR-Hedged Accumulating			
US (\$) Equivalent	182,818,119	196,900,250	128,150,418
Net Assets	165,498,685	180,476,857	122,579,196
Number of Shares Outstanding	3,150,151	3,564,315	2,384,752
Net Asset Value Per Share¹	52.54	50.63	51.40
GBP-Hedged Accumulating			
US (\$) Equivalent	146,744,153	137,552,517	136,378,426
Net Assets	115,111,512	108,194,063	112,296,457
Number of Shares Outstanding	2,543,446	2,496,571	2,586,519
Net Asset Value Per Share¹	45.26	43.34	43.42
USD Accumulating			
Net Assets	1,562,241,767	1,021,316,039	514,296,005
Number of Shares Outstanding	28,288,914	19,409,430	9,925,244
Net Asset Value Per Share¹	55.22	52.62	51.82
USD Distributing			
Net Assets	405,749,243	283,174,362	246,855,698
Number of Shares Outstanding	8,452,930	6,044,913	5,142,287
Net Asset Value Per Share¹	48.00	46.85	48.01

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

	Note	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		47,541,564	19,729,272
Other Income		246,368	294,480
Net Gain/(Loss) on Financial Instruments		63,728,817	(40,664,701)
Total Investment Income/(Loss)		111,516,749	(20,640,949)
Expenses			
Management Fees	12	941,046	523,372
Transaction Fees and Commissions		1,227	2,264
Other Expenses		6,120	—
Total Expenses		948,393	525,636
Finance Costs			
Interest Expense		103	56
Distributions	6	8,430,382	4,683,842
Total Finance Costs		8,430,485	4,683,898
Net Investment Income/(Loss) After Finance Costs		102,137,871	(25,850,483)
Taxation	5	(21,345)	(19,595)
Net Increase/(Decrease) in Net Assets		102,116,526	(25,870,078)

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase/(Decrease) in Net Assets From Operations	102,116,526	(25,870,078)
Capital Transactions		
Subscriptions	990,474,054	326,257,418
Redemptions	(433,980,466)	(186,172,769)
Total Capital Transactions	556,493,588	140,084,649
Total Increase for the Period	658,610,114	114,214,571
Net Assets		
Beginning of Period	1,638,943,168	1,025,680,547
End of Period	2,297,553,282	1,139,895,118

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard USD Emerging Markets Government Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard USD Emerging Markets Government Bond UCITS ETF seeks to track the performance of the Bloomberg EM USD Sovereign + Quasi-Sov Index, a widely recognised benchmark designed to reflect the total universe of US dollar-denominated publicly traded debt (with maturities greater than 1 year and a minimum issue size of \$500 million) issued by sovereign and quasi-sovereign emerging-market issuers. Quasi-sovereign issuers include entities that are government-guaranteed and/or government-sponsored, entities that are more than 50% government-owned and local authorities.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global bonds rebounded from mid-period declines to finish the six months with solid gains. In this environment, the ETF's benchmark returned 6.09% for the six months ended 31 December 2023.
- More than 60% of the ETF's holdings at the end of the period consisted of sovereign debt, which outperformed the benchmark. The remainder was mostly securities issued by government agencies, which lagged the benchmark.
- Among the countries with the largest weightings in the index, Argentina, Turkey, Colombia and Mexico outperformed. Brazil, China, South Korea and Saudi Arabia underperformed.
- By credit quality, lower-rated bonds generally produced strong returns. Results by maturity were mixed with bonds with maturities between 10 and 15 years performing the best.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg EM USD Sovereign + Quasi-Sov Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
USD Accumulating	5.90%	—	1.13%
Benchmark	6.09	—	1.24
Tracking Difference*	-0.19		
USD Distributing	5.90%	1.84%	2.15%
Benchmark	6.09	1.93	2.26
Tracking Difference*	-0.19		

Sources: Vanguard Global Advisers, LLC, and Bloomberg.
Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: USD Accumulating, 19 February 2019; USD Distributing, 6 December 2016.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Principal US Dollars (\$)	Cost US Dollars (\$)		Principal US Dollars (\$)	Proceeds US Dollars (\$)
Purchases			Sales		
United States Treasury Note 5.00% 31/8/2025	3,047,000	3,042,027	United States Treasury Note 5.00% 31/8/2025	3,047,000	3,041,565
United States Treasury Note 5.00% 31/10/2025	2,925,000	2,935,783	United States Treasury Note 5.00% 31/10/2025	2,925,000	2,934,252
United States Treasury Note 3.88% 15/8/2033	2,112,000	2,015,127	United States Treasury Note 3.88% 15/8/2033	2,112,000	2,013,323
United States Treasury Note 4.75% 31/7/2025	1,675,000	1,670,376	United States Treasury Note 4.75% 31/7/2025	1,675,000	1,667,972
United States Treasury Note 4.63% 15/11/2026	1,500,000	1,500,000	Bank of China Ltd. 5.00% 13/11/2024	1,680,000	1,666,627
United States Treasury Note 4.38% 15/8/2026	1,400,000	1,382,500	United States Treasury Note 4.38% 15/8/2026	1,400,000	1,389,227
Hazine Mustesarligi Varlik Kiralama AS 8.51% 14/1/2029	1,200,000	1,224,000	China Government International Bond 1.95% 3/12/2024	1,200,000	1,161,644
Saudi Government International Bond 4.75% 18/1/2028	1,200,000	1,188,643	Abu Dhabi Government International Bond 2.13% 30/9/2024	1,200,000	1,158,840
Suci Second Investment Co. 6.00% 25/10/2028	1,100,000	1,106,930	Turkiye Government International Bond 5.60% 14/11/2024	1,100,000	1,092,465
Brazilian Government International Bond 6.00% 7/4/2026	1,058,000	1,079,680	Turkiye Government International Bond 6.35% 10/8/2024	950,000	949,430
KSA Sukuk Ltd. 4.51% 22/5/2033	1,100,000	1,053,303	Brazilian Government International Bond 10.13% 15/5/2027	763,000	880,880
Brazilian Government International Bond 6.25% 18/3/2031	950,000	962,087	Guatemala Government Bond 3.70% 7/10/2033	955,000	797,425
Mexico Government International Bond 6.75% 27/9/2034	905,000	941,326	KSA Sukuk Ltd. 4.51% 22/5/2033	800,000	776,227
Guatemala Government Bond 3.70% 7/10/2033	1,200,000	937,500	Republic of Poland Government International Bond 5.50% 16/11/2027	770,000	769,304
Qatar Government International Bond 4.82% 14/3/2049	1,000,000	927,618	Mexico Government International Bond 6.75% 27/9/2034	700,000	737,705
Turkiye Government International Bond 9.88% 15/1/2028	775,000	830,272	Gaci First Investment Co. 5.25% 13/10/2032	700,000	715,487
Indonesia Government International Bond 7.75% 17/1/2038	680,000	829,053	China Everbright Bank Co., Ltd. 0.83% 14/9/2024	750,000	712,333
Republic of Poland Government International Bond 5.50% 16/11/2027	795,000	801,697	SA Global Sukuk Ltd. 2.69% 17/6/2031	750,000	641,368
State Grid Overseas Investment BVI Ltd. 3.50% 4/5/2027	800,000	761,245	Colombia Government International Bond 7.38% 18/9/2037	660,000	621,749
Israel Government International Bond 6.50% 6/11/2031	730,000	759,748	United States Treasury Note 4.63% 30/9/2028	625,000	617,269

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 98.39% (30 June 2023: 98.41%)					
Fixed Income 98.39% (30 June 2023: 98.41%)					
Angola 0.53% (30 June 2023: 0.52%)					
Angolan Government International Bond	400,000	9.50%	12/11/2025	392,554	0.05%
Angolan Government International Bond	875,000	8.25%	9/5/2028	805,261	0.11%
Angolan Government International Bond	800,000	8.00%	26/11/2029	710,309	0.10%
Angolan Government International Bond	865,000	8.75%	14/4/2032	759,779	0.10%
Angolan Government International Bond	800,000	9.38%	8/5/2048	663,489	0.09%
Angolan Government International Bond	675,000	9.13%	26/11/2049	550,412	0.08%
				3,881,804	0.53%
Argentina 3.13% (30 June 2023: 2.86%)					
Argentina Bonar Bonds	1,098,991	1.00%	9/7/2029	416,103	0.06%
Argentina Bonar Bonds	6,652,257	0.75%	9/7/2030	2,543,522	0.34%
Argentina Bonar Bonds	9,155,000	3.63%	9/7/2035	3,150,907	0.43%
Argentina Bonar Bonds	3,613,656	4.25%	9/1/2038	1,375,432	0.19%
Argentina Bonar Bonds	485,000	3.50%	9/7/2041	168,500	0.02%
Argentine Republic Government International Bond	1,339,384	1.00%	9/7/2029	533,437	0.07%
Argentine Republic Government International Bond	7,884,619	0.75%	9/7/2030	3,156,579	0.43%
Argentine Republic Government International Bond	10,074,715	3.63%	9/7/2035	3,422,662	0.46%
Argentine Republic Government International Bond	5,607,343	4.25%	9/1/2038	2,216,844	0.30%
Argentine Republic Government International Bond	5,135,000	3.50%	9/7/2041	1,747,075	0.24%
Argentine Republic Government International Bond	975,000	3.63%	9/7/2046	336,905	0.04%
Ciudad Autonoma De Buenos Aires	450,000	7.50%	1/6/2027	441,526	0.06%
Provincia de Buenos Aires/Government Bonds	3,035,000	6.38%	1/9/2037	1,152,672	0.16%
Provincia de Buenos Aires/Government Bonds	365,000	5.50%	1/9/2037	108,249	0.01%
Provincia de Cordoba	300,006	6.88%	10/12/2025	272,363	0.04%
Provincia de Cordoba	151,800	6.99%	1/6/2027	128,389	0.02%
YPF SA	555,000	8.50%	28/7/2025	533,754	0.07%
YPF SA	263,077	9.00%	12/2/2026	266,828	0.03%
YPF SA	404,000	6.95%	21/7/2027	360,167	0.05%
YPF SA	365,000	9.00%	30/6/2029	350,205	0.05%
YPF SA	280,000	7.00%	30/9/2033	225,042	0.03%
YPF SA	265,000	7.00%	15/12/2047	200,186	0.03%
				23,107,347	3.13%
Armenia 0.07% (30 June 2023: 0.10%)					
Republic of Armenia International Bond	200,000	3.95%	26/9/2029	174,039	0.02%
Republic of Armenia International Bond	400,000	3.60%	2/2/2031	326,231	0.05%
				500,270	0.07%
Azerbaijan 0.25% (30 June 2023: 0.32%)					
Republic of Azerbaijan International Bond	550,000	3.50%	1/9/2032	477,389	0.07%
Southern Gas Corridor CJSC	1,000,000	6.88%	24/3/2026	1,015,669	0.14%
State Oil Co. of the Azerbaijan Republic	300,000	6.95%	18/3/2030	315,317	0.04%
				1,808,375	0.25%
Bahamas 0.09% (30 June 2023: 0.09%)					
Bahamas Government International Bond	350,000	6.00%	21/11/2028	308,291	0.04%
Bahamas Government International Bond	400,000	8.95%	15/10/2032	374,518	0.05%
				682,809	0.09%
Bahrain 1.57% (30 June 2023: 1.58%)					
Bahrain Government International Bond	700,000	7.00%	26/1/2026	714,231	0.10%
Bahrain Government International Bond	200,000	4.25%	25/1/2028	188,579	0.03%
Bahrain Government International Bond	715,000	7.00%	12/10/2028	744,542	0.10%
Bahrain Government International Bond	625,000	6.75%	20/9/2029	635,037	0.09%
Bahrain Government International Bond	400,000	7.38%	14/5/2030	416,628	0.06%
Bahrain Government International Bond	600,000	5.63%	30/9/2031	563,538	0.08%
Bahrain Government International Bond	600,000	5.45%	16/9/2032	550,304	0.07%
Bahrain Government International Bond	1,100,000	5.25%	25/1/2033	978,076	0.13%
Bahrain Government International Bond	475,000	5.63%	18/5/2034	428,980	0.06%
Bahrain Government International Bond	500,000	7.75%	18/4/2035	522,132	0.07%
Bahrain Government International Bond	650,000	6.00%	19/9/2044	533,229	0.07%
Bahrain Government International Bond	400,000	7.50%	20/9/2047	376,570	0.05%
Bahrain Government International Bond	200,000	6.25%	25/1/2051	165,556	0.02%
CBB International Sukuk Co. 6 SPC	300,000	5.25%	20/3/2025	296,328	0.04%
CBB International Sukuk Co. 7 SPC	600,000	6.88%	5/10/2025	611,224	0.08%
CBB International Sukuk Programme Co. WLL	510,000	4.50%	30/3/2027	495,882	0.07%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CBB International Sukuk Programme Co. WLL	670,000	3.95%	16/9/2027	636,931	0.09%
CBB International Sukuk Programme Co. WLL	600,000	3.88%	18/5/2029	543,967	0.07%
CBB International Sukuk Programme Co. WLL	300,000	6.25%	18/10/2030	303,964	0.04%
Gulf International Bank BSC	250,000	2.38%	23/9/2025	234,019	0.03%
Mumtalakat Sukuk Holding Co.	200,000	4.10%	21/1/2027	188,381	0.03%
Nogaholding Sukuk Ltd.	200,000	5.25%	8/4/2029	195,023	0.03%
Nogaholding Sukuk Ltd.	300,000	6.63%	25/5/2033	314,071	0.04%
Oil & Gas Holding Co. BSCC	450,000	7.50%	25/10/2027	474,770	0.06%
Oil & Gas Holding Co. BSCC	400,000	8.38%	7/11/2028	438,861	0.06%
				11,550,823	1.57%
Belarus 0.06% (30 June 2023: 0.08%)					
Development Bank of the Republic of Belarus JSC	200,000	6.75%	2/5/2024	81,705	0.01%
Republic of Belarus International Bond	200,000	5.88%	24/2/2026	74,448	0.01%
Republic of Belarus International Bond	200,000	7.63%	29/6/2027	73,983	0.01%
Republic of Belarus International Bond	400,000	6.20%	28/2/2030	127,095	0.02%
Republic of Belarus International Bond	250,000	6.38%	24/2/2031	79,634	0.01%
				436,865	0.06%
Bermuda 0.17% (30 June 2023: 0.17%)					
Bermuda Government International Bond	300,000	3.72%	25/1/2027	291,191	0.04%
Bermuda Government International Bond	400,000	2.38%	20/8/2030	342,458	0.05%
Bermuda Government International Bond	400,000	5.00%	15/7/2032	394,679	0.05%
Bermuda Government International Bond	300,000	3.38%	20/8/2050	209,426	0.03%
				1,237,754	0.17%
Bolivia 0.06% (30 June 2023: 0.08%)					
Bolivian Government International Bond	480,000	4.50%	20/3/2028	228,067	0.03%
Bolivian Government International Bond	400,000	7.50%	2/3/2030	219,531	0.03%
				447,598	0.06%
Brazil 3.40% (30 June 2023: 3.38%)					
Banco do Brasil SA	475,000	4.63%	15/1/2025	469,396	0.06%
Banco do Brasil SA	400,000	3.25%	30/9/2026	379,891	0.05%
Banco do Brasil SA	200,000	4.88%	11/1/2029	195,744	0.03%
Banco do Brasil SA	335,000	6.25%	18/4/2030	348,705	0.05%
Brazilian Government International Bond	1,975,000	4.25%	7/1/2025	1,948,573	0.26%
Brazilian Government International Bond	270,000	8.75%	4/2/2025	282,379	0.04%
Brazilian Government International Bond	950,000	2.88%	6/6/2025	917,017	0.12%
Brazilian Government International Bond	1,058,000	6.00%	7/4/2026	1,085,991	0.15%
Brazilian Government International Bond	372,000	10.13%	15/5/2027	427,963	0.06%
Brazilian Government International Bond	1,633,000	4.63%	13/1/2028	1,616,577	0.22%
Brazilian Government International Bond	950,000	4.50%	30/5/2029	916,294	0.12%
Brazilian Government International Bond	1,710,000	3.88%	12/6/2030	1,564,289	0.21%
Brazilian Government International Bond	950,000	6.25%	18/3/2031	985,827	0.13%
Brazilian Government International Bond	750,000	3.75%	12/9/2031	668,757	0.09%
Brazilian Government International Bond	1,093,000	6.00%	20/10/2033	1,092,691	0.15%
Brazilian Government International Bond	635,000	8.25%	20/1/2034	745,299	0.10%
Brazilian Government International Bond	835,000	7.13%	20/1/2037	912,537	0.12%
Brazilian Government International Bond	1,079,000	5.63%	7/1/2041	995,749	0.14%
Brazilian Government International Bond	1,590,000	5.00%	27/1/2045	1,292,719	0.18%
Brazilian Government International Bond	1,450,000	5.63%	21/2/2047	1,271,509	0.17%
Brazilian Government International Bond	1,950,000	4.75%	14/1/2050	1,497,512	0.20%
Centrais Eletricas Brasileiras SA	200,000	3.63%	4/2/2025	194,160	0.03%
Centrais Eletricas Brasileiras SA	400,000	4.63%	4/2/2030	361,195	0.05%
Petrobras Global Finance BV	250,000	5.30%	27/1/2025	248,695	0.03%
Petrobras Global Finance BV	355,000	7.38%	17/1/2027	373,368	0.05%
Petrobras Global Finance BV	539,000	6.00%	27/1/2028	548,524	0.08%
Petrobras Global Finance BV	305,000	5.09%	15/1/2030	297,063	0.04%
Petrobras Global Finance BV	511,000	5.60%	3/1/2031	509,277	0.07%
Petrobras Global Finance BV	486,000	6.50%	3/7/2033	491,982	0.07%
Petrobras Global Finance BV	335,000	6.88%	20/1/2040	341,900	0.05%
Petrobras Global Finance BV	365,000	6.75%	27/1/2041	364,199	0.05%
Petrobras Global Finance BV	414,000	7.25%	17/3/2044	431,112	0.06%
Petrobras Global Finance BV	325,000	6.90%	19/3/2049	321,995	0.04%
Petrobras Global Finance BV	324,000	5.50%	10/6/2051	272,442	0.04%
Petrobras Global Finance BV	705,000	6.85%	5/6/2115	663,472	0.09%
				25,034,803	3.40%
Chile 3.02% (30 June 2023: 2.90%)					
Banco del Estado de Chile	400,000	2.70%	9/1/2025	387,901	0.05%
Chile Electricity Lux MPC Sarl	400,000	6.01%	20/1/2033	411,299	0.06%
Chile Government International Bond	300,000	3.13%	21/1/2026	290,758	0.04%
Chile Government International Bond	830,000	2.75%	31/1/2027	782,745	0.11%
Chile Government International Bond	735,000	3.24%	6/2/2028	699,352	0.09%
Chile Government International Bond	900,000	2.45%	31/1/2031	782,684	0.11%

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Chile Government International Bond	690,000	2.55%	27/1/2032	592,185	0.08%
Chile Government International Bond	1,100,000	2.55%	27/7/2033	908,198	0.12%
Chile Government International Bond	800,000	3.50%	31/1/2034	712,641	0.10%
Chile Government International Bond	700,000	4.95%	5/1/2036	691,169	0.09%
Chile Government International Bond	1,210,000	3.10%	7/5/2041	918,396	0.12%
Chile Government International Bond	900,000	4.34%	7/3/2042	803,518	0.11%
Chile Government International Bond	650,000	3.86%	21/6/2047	531,685	0.07%
Chile Government International Bond	1,150,000	3.50%	25/1/2050	873,053	0.12%
Chile Government International Bond	550,000	4.00%	31/1/2052	452,214	0.06%
Chile Government International Bond	700,000	3.50%	15/4/2053	529,273	0.07%
Chile Government International Bond	760,000	5.33%	5/1/2054	755,151	0.10%
Chile Government International Bond	1,000,000	3.10%	22/1/2061	668,927	0.09%
Chile Government International Bond	480,000	3.25%	21/9/2071	320,990	0.04%
Corp. Nacional del Cobre de Chile	700,000	3.63%	1/8/2027	663,540	0.09%
Corp. Nacional del Cobre de Chile	600,000	3.00%	30/9/2029	535,589	0.07%
Corp. Nacional del Cobre de Chile	400,000	3.15%	14/1/2030	356,839	0.05%
Corp. Nacional del Cobre de Chile	450,000	3.75%	15/1/2031	407,366	0.06%
Corp. Nacional del Cobre de Chile	400,000	5.13%	2/2/2033	386,753	0.05%
Corp. Nacional del Cobre de Chile	600,000	5.95%	8/1/2034	607,514	0.08%
Corp. Nacional del Cobre de Chile	240,000	5.63%	21/9/2035	237,418	0.03%
Corp. Nacional del Cobre de Chile	200,000	6.15%	24/10/2036	204,602	0.03%
Corp. Nacional del Cobre de Chile	300,000	4.25%	17/7/2042	243,689	0.03%
Corp. Nacional del Cobre de Chile	300,000	5.63%	18/10/2043	289,318	0.04%
Corp. Nacional del Cobre de Chile	600,000	4.88%	4/11/2044	519,585	0.07%
Corp. Nacional del Cobre de Chile	750,000	4.50%	1/8/2047	613,471	0.08%
Corp. Nacional del Cobre de Chile	600,000	4.38%	5/2/2049	484,425	0.07%
Corp. Nacional del Cobre de Chile	1,450,000	3.70%	30/1/2050	1,045,252	0.14%
Corp. Nacional del Cobre de Chile	200,000	3.15%	15/1/2051	130,593	0.02%
Corp. Nacional del Cobre de Chile	350,000	6.30%	8/9/2053	353,828	0.05%
Empresa de los Ferrocarriles del Estado	200,000	3.07%	18/8/2050	121,516	0.02%
Empresa de los Ferrocarriles del Estado	250,000	3.83%	14/9/2061	170,514	0.02%
Empresa de Transporte de Pasajeros Metro SA	200,000	3.65%	7/5/2030	183,896	0.03%
Empresa de Transporte de Pasajeros Metro SA	250,000	5.00%	25/1/2047	215,785	0.03%
Empresa de Transporte de Pasajeros Metro SA	500,000	4.70%	7/5/2050	412,222	0.06%
Empresa de Transporte de Pasajeros Metro SA	300,000	3.69%	13/9/2061	200,591	0.03%
Empresa Nacional del Petroleo	300,000	3.75%	5/8/2026	284,869	0.04%
Empresa Nacional del Petroleo	400,000	5.25%	6/11/2029	386,715	0.05%
Empresa Nacional del Petroleo	300,000	3.45%	16/9/2031	252,299	0.03%
Empresa Nacional del Petroleo	200,000	6.15%	10/5/2033	200,785	0.03%
Empresa Nacional del Petroleo	300,000	4.50%	14/9/2047	225,711	0.03%
Interchile SA	555,000	4.50%	30/6/2056	456,626	0.06%
				22,303,450	3.02%
China 10.70% (30 June 2023: 12.62%)					
Agricultural Bank of China Ltd.	275,000	2.00%	1/3/2025	265,950	0.04%
Agricultural Bank of China Ltd.	225,000	1.25%	17/6/2026	207,149	0.03%
Amipeace Ltd.	450,000	2.25%	22/10/2030	384,036	0.05%
Avi Funding Co., Ltd.	200,000	3.80%	16/9/2025	196,165	0.03%
AVIC International Finance & Investment Ltd.	200,000	2.50%	17/11/2026	183,679	0.02%
Bank of China Ltd.	700,000	2.38%	16/1/2025	681,955	0.09%
Bank of China Ltd.	200,000	3.13%	16/6/2025	194,938	0.03%
Bank of China Ltd.	500,000	1.25%	24/6/2025	474,005	0.06%
Bank of China Ltd.	400,000	3.88%	30/6/2025	393,896	0.05%
Bank of China Ltd.	400,000	1.40%	28/4/2026	371,142	0.05%
Bank of China Ltd.	425,000	4.63%	26/6/2026	424,319	0.06%
BCEG HongKong Co., Ltd.	450,000	2.22%	2/7/2026	417,262	0.06%
Beijing Gas Singapore Capital Corp.	200,000	1.88%	18/1/2025	193,138	0.03%
Blossom Joy Ltd.	250,000	3.10%	Perpetual	240,585	0.03%
Blossom Joy Ltd.	200,000	2.20%	21/10/2030	169,266	0.02%
BOC Aviation Ltd.	450,000	3.25%	29/4/2025	438,052	0.06%
BOC Aviation Ltd.	225,000	1.75%	21/1/2026	210,240	0.03%
BOC Aviation Ltd.	350,000	3.88%	27/4/2026	340,357	0.05%
BOC Aviation Ltd.	325,000	3.50%	18/9/2027	308,784	0.04%
BOC Aviation Ltd.	400,000	4.50%	23/5/2028	392,002	0.05%
BOC Aviation Ltd.	300,000	3.00%	11/9/2029	270,222	0.04%
BOC Aviation Ltd.	350,000	2.63%	17/9/2030	300,985	0.04%
BOC Aviation USA Corp.	200,000	5.75%	9/11/2028	205,906	0.03%
BOC Aviation USA Corp.	300,000	4.88%	3/5/2033	293,798	0.04%
Bright Galaxy International Ltd.	200,000	3.25%	15/7/2026	177,083	0.02%
CCBL Cayman 1 Corp., Ltd.	200,000	1.99%	21/7/2025	190,690	0.03%
CCBL Cayman 1 Corp., Ltd.	250,000	1.80%	22/7/2026	230,813	0.03%
CCCI Treasury Ltd.	775,000	3.43%	Perpetual	755,142	0.10%

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CDBL Funding 2	300,000	2.75%	2/3/2025	291,687	0.04%
CDBL Funding 2	200,000	2.00%	4/3/2026	187,966	0.03%
Central Plaza Development Ltd.	200,000	4.65%	19/1/2026	160,701	0.02%
CGNPC International Ltd.	400,000	4.00%	19/5/2025	394,154	0.05%
CGNPC International Ltd.	200,000	3.75%	11/12/2027	193,693	0.03%
Chalco Hong Kong Investment Co., Ltd.	200,000	2.10%	28/7/2026	185,885	0.02%
Charming Light Investments Ltd.	400,000	4.38%	21/12/2027	380,310	0.05%
China Cinda 2020 I Management Ltd.	200,000	2.50%	18/3/2025	192,734	0.03%
China Cinda 2020 I Management Ltd.	450,000	3.25%	28/1/2027	423,109	0.06%
China Cinda 2020 I Management Ltd.	250,000	3.13%	18/3/2030	218,621	0.03%
China Cinda 2020 I Management Ltd.	600,000	3.00%	20/1/2031	509,338	0.07%
China Cinda Finance 2015 I Ltd.	950,000	4.25%	23/4/2025	933,515	0.13%
China Cinda Finance 2017 I Ltd.	200,000	4.40%	9/3/2027	194,277	0.03%
China Cinda Finance 2017 I Ltd.	600,000	4.75%	8/2/2028	586,272	0.08%
China Cinda Finance 2017 I Ltd.	200,000	4.75%	21/2/2029	193,434	0.03%
China Cinda Finance 2017 III Ltd.	200,000	4.75%	4/12/2037	164,187	0.02%
China Clean Energy Development Ltd.	225,000	4.00%	5/11/2025	220,702	0.03%
China Construction Bank Corp.	200,000	5.92%	21/12/2024	199,737	0.03%
China Construction Bank Corp.	500,000	3.13%	17/5/2025	488,266	0.07%
China Construction Bank Corp.	450,000	1.25%	4/8/2025	425,008	0.06%
China Construction Bank Corp.	200,000	1.46%	22/4/2026	186,160	0.02%
China Construction Bank Corp.	400,000	4.50%	31/5/2026	398,535	0.05%
China Construction Bank Corp.	300,000	6.06%	30/11/2026	300,054	0.04%
China Construction Bank Corp.	250,000	5.00%	30/11/2026	252,602	0.03%
China Construction Bank Corp.	950,000	2.45%	24/6/2030	909,756	0.12%
China Construction Bank Corp.	900,000	2.85%	21/1/2032	850,873	0.11%
China Development Bank	675,000	1.00%	27/10/2025	631,077	0.09%
China Development Bank	400,000	3.00%	1/6/2026	385,894	0.05%
China Development Bank	400,000	2.00%	16/2/2027	374,534	0.05%
China Development Bank	200,000	1.63%	27/10/2030	168,964	0.02%
China Development Bank	200,000	4.00%	24/1/2037	189,740	0.03%
China Development Bank Financial Leasing Co., Ltd.	425,000	2.88%	28/9/2030	401,632	0.05%
China Government International Bond	1,600,000	0.55%	21/10/2025	1,493,037	0.20%
China Government International Bond	450,000	2.63%	2/11/2027	429,985	0.06%
China Government International Bond	600,000	3.50%	19/10/2028	590,846	0.08%
China Government International Bond	950,000	2.13%	3/12/2029	864,500	0.12%
China Government International Bond	1,050,000	1.20%	21/10/2030	884,733	0.12%
China Government International Bond	550,000	1.75%	26/10/2031	472,737	0.06%
China Government International Bond	250,000	2.75%	3/12/2039	202,558	0.03%
China Government International Bond	400,000	4.00%	19/10/2048	376,440	0.05%
China Government International Bond	200,000	2.25%	21/10/2050	132,870	0.02%
China Government International Bond	200,000	2.50%	26/10/2051	138,794	0.02%
China Great Wall International Holdings III Ltd.	200,000	3.88%	31/8/2027	181,271	0.02%
China Great Wall International Holdings VI Ltd.	200,000	4.25%	28/4/2025	194,110	0.03%
China Huadian Overseas Development 2018 Ltd.	200,000	3.38%	Perpetual	193,297	0.03%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.	400,000	3.08%	Perpetual	381,853	0.05%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.	400,000	2.60%	10/12/2024	390,728	0.05%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.	310,000	3.00%	10/12/2029	283,317	0.04%
China Huaneng Group Hong Kong Treasury Management Holding Ltd.	200,000	2.70%	20/1/2031	175,347	0.02%
China Merchants Finance Co., Ltd.	225,000	4.75%	3/8/2025	223,508	0.03%
China Overseas Finance Cayman III Ltd.	200,000	6.38%	29/10/2043	194,405	0.03%
China Overseas Finance Cayman VI Ltd.	200,000	6.45%	11/6/2034	202,694	0.03%
China Overseas Finance Cayman VII Ltd.	500,000	4.75%	26/4/2028	483,266	0.07%
China Overseas Finance Cayman VIII Ltd.	270,000	2.75%	2/3/2030	229,338	0.03%
China Resources Land Ltd.	400,000	4.13%	26/2/2029	373,174	0.05%
China Southern Power Grid International Finance BVI Co., Ltd.	500,000	3.50%	8/5/2027	484,394	0.07%
China State Construction Finance Cayman I Ltd.	300,000	3.40%	Perpetual	283,990	0.04%
China State Construction Finance Cayman III Ltd.	200,000	4.00%	Perpetual	196,620	0.03%
China Taiping Insurance Holdings Co., Ltd.	1,075,000	6.40%	Perpetual	1,119,453	0.15%
Chinalco Capital Holdings Ltd.	600,000	2.13%	3/6/2026	559,722	0.08%
Chouzhou International Investment Ltd.	200,000	4.10%	20/10/2025	193,076	0.03%
CITIC Ltd.	500,000	3.70%	14/6/2026	485,836	0.07%
CITIC Ltd.	675,000	2.88%	17/2/2027	638,792	0.09%
CITIC Ltd.	200,000	4.00%	11/1/2028	194,411	0.03%
CITIC Ltd.	400,000	2.85%	25/2/2030	354,879	0.05%
CMHI Finance BVI Co., Ltd.	225,000	4.00%	1/6/2027	220,144	0.03%
CMHI Finance BVI Co., Ltd.	250,000	5.00%	6/8/2028	253,624	0.03%
CNAC HK Finbridge Co., Ltd.	325,000	2.00%	22/9/2025	307,062	0.04%
CNAC HK Finbridge Co., Ltd.	600,000	4.13%	19/7/2027	580,027	0.08%
CNAC HK Finbridge Co., Ltd.	950,000	5.13%	14/3/2028	948,795	0.13%
CNAC HK Finbridge Co., Ltd.	550,000	3.88%	19/6/2029	516,055	0.07%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
CNAC HK Finbridge Co., Ltd.	600,000	3.00%	22/9/2030	525,270	0.07%
CNOOC Finance 2012 Ltd.	200,000	5.00%	2/5/2042	198,390	0.03%
CNOOC Finance 2013 Ltd.	600,000	2.88%	30/9/2029	549,839	0.07%
CNOOC Finance 2013 Ltd.	400,000	4.25%	9/5/2043	359,121	0.05%
CNOOC Finance 2013 Ltd.	400,000	3.30%	30/9/2049	299,238	0.04%
CNOOC Finance 2014 ULC	400,000	4.88%	30/4/2044	389,633	0.05%
CNOOC Finance 2015 USA LLC	800,000	3.50%	5/5/2025	785,119	0.11%
CNOOC Finance 2015 USA LLC	450,000	4.38%	2/5/2028	448,135	0.06%
CNOOC Petroleum North America ULC	425,000	5.88%	10/3/2035	448,669	0.06%
CNOOC Petroleum North America ULC	455,000	6.40%	15/5/2037	504,312	0.07%
CNOOC Petroleum North America ULC	250,000	7.50%	30/7/2039	306,367	0.04%
CNPC Global Capital Ltd.	400,000	1.35%	23/6/2025	379,804	0.05%
CNPC Global Capital Ltd.	400,000	2.00%	23/6/2030	344,788	0.05%
CNPC HK Overseas Capital Ltd.	200,000	5.95%	28/4/2041	220,354	0.03%
COSL Singapore Capital Ltd.	400,000	1.88%	24/6/2025	381,592	0.05%
CSCEC Finance Cayman II Ltd.	200,000	3.50%	5/7/2027	191,450	0.03%
CSSC Capital 2015 Ltd.	200,000	2.10%	27/7/2026	184,983	0.02%
Export-Import Bank of China	600,000	2.88%	26/4/2026	579,267	0.08%
Export-Import Bank of China	850,000	3.88%	16/5/2026	839,474	0.11%
Export-Import Bank of China	400,000	3.38%	14/3/2027	389,646	0.05%
Export-Import Bank of China	400,000	4.00%	28/11/2047	359,720	0.05%
Fujian Zhanglong Group Co., Ltd.	225,000	4.80%	20/6/2025	220,301	0.03%
Fujian Zhanglong Group Co., Ltd.	250,000	6.70%	2/9/2026	251,161	0.03%
Guangzhou Metro Investment Finance BVI Ltd.	400,000	1.51%	17/9/2025	375,703	0.05%
Guohui International Bvi Co., Ltd.	225,000	4.70%	15/6/2025	219,846	0.03%
Guoren Property & Casualty Insurance Co., Ltd.	200,000	3.35%	1/6/2026	175,246	0.02%
Henan Water Conservancy Investment Group Co., Ltd.	200,000	2.80%	18/9/2025	188,583	0.03%
Hengjian International Investment Ltd.	200,000	1.88%	23/6/2025	189,663	0.03%
Hongkong International Qingdao Co., Ltd.	350,000	4.80%	8/7/2025	341,401	0.05%
Horse Gallop Finance Ltd.	300,000	1.70%	28/7/2025	283,746	0.04%
Huarong Finance 2017 Co., Ltd.	400,000	4.75%	27/4/2027	375,364	0.05%
Huarong Finance 2017 Co., Ltd.	500,000	4.25%	7/11/2027	456,901	0.06%
Huarong Finance 2019 Co., Ltd.	200,000	4.50%	29/5/2029	177,122	0.02%
Huarong Finance 2019 Co., Ltd.	200,000	3.88%	13/11/2029	169,993	0.02%
Huarong Finance II Co., Ltd.	650,000	5.50%	16/1/2025	641,049	0.09%
Huarong Finance II Co., Ltd.	400,000	5.00%	19/11/2025	386,467	0.05%
Huarong Finance II Co., Ltd.	500,000	4.63%	3/6/2026	475,200	0.06%
Huarong Finance II Co., Ltd.	200,000	4.88%	22/11/2026	189,780	0.03%
ICBCIL Finance Co., Ltd.	275,000	2.13%	27/1/2025	266,186	0.04%
ICBCIL Finance Co., Ltd.	625,000	1.75%	25/8/2025	590,960	0.08%
ICBCIL Finance Co., Ltd.	200,000	1.75%	2/8/2026	184,420	0.02%
ICBCIL Finance Co., Ltd.	300,000	2.25%	2/11/2026	278,503	0.04%
ICBCIL Finance Co., Ltd.	200,000	2.70%	27/1/2027	187,875	0.03%
Industrial & Commercial Bank of China Ltd.	700,000	2.95%	1/6/2025	681,159	0.09%
Industrial & Commercial Bank of China Ltd.	300,000	1.20%	20/7/2025	283,434	0.04%
Industrial & Commercial Bank of China Ltd.	600,000	1.20%	9/9/2025	564,081	0.08%
Industrial & Commercial Bank of China Ltd.	1,350,000	4.88%	21/9/2025	1,341,627	0.18%
Industrial & Commercial Bank of China Ltd.	500,000	5.98%	25/10/2026	499,385	0.07%
Industrial & Commercial Bank of China Ltd.	250,000	5.38%	25/10/2026	254,087	0.03%
Industrial & Commercial Bank of China Ltd.	500,000	1.63%	28/10/2026	459,667	0.06%
Industrial & Commercial Bank of China Ltd.	300,000	3.54%	8/11/2027	289,508	0.04%
Industrial & Commercial Bank of China Ltd.	3,000,000	3.20%	Perpetual	2,831,332	0.38%
Kunlun Energy Co., Ltd.	200,000	3.75%	13/5/2025	196,645	0.03%
Minmetals Bounteous Finance BVI Ltd.	200,000	4.75%	30/7/2025	198,938	0.03%
Minmetals Bounteous Finance BVI Ltd.	430,000	4.20%	27/7/2026	421,223	0.06%
Powerchina Roadbridge Group British Virgin Islands Ltd.	600,000	3.08%	Perpetual	568,782	0.08%
Rongshi International Finance Ltd.	400,000	3.63%	4/5/2027	388,749	0.05%
Rongshi International Finance Ltd.	200,000	3.75%	21/5/2029	192,566	0.03%
SFG International Holdings Co., Ltd.	200,000	2.40%	3/6/2026	180,228	0.02%
Shaoxing City Investment Group Ltd.	275,000	2.50%	19/8/2026	249,504	0.03%
Shenwan Hongyuan International Finance Ltd.	200,000	1.80%	14/7/2026	185,176	0.02%
Sinochem Offshore Capital Co., Ltd.	400,000	1.63%	29/10/2025	374,519	0.05%
Sinochem Offshore Capital Co., Ltd.	300,000	1.50%	23/9/2026	271,847	0.04%
Sinochem Offshore Capital Co., Ltd.	200,000	2.25%	24/11/2026	184,033	0.02%
Sinochem Offshore Capital Co., Ltd.	400,000	2.38%	23/9/2031	327,091	0.04%
Sinochem Overseas Capital Co., Ltd.	200,000	6.30%	12/11/2040	213,414	0.03%
Sinopec Capital 2013 Ltd.	200,000	4.25%	24/4/2043	179,294	0.02%
Sinopec Group Overseas Development 2012 Ltd.	200,000	4.88%	17/5/2042	196,983	0.03%
Sinopec Group Overseas Development 2013 Ltd.	400,000	5.38%	17/10/2043	418,600	0.06%
Sinopec Group Overseas Development 2015 Ltd.	925,000	3.25%	28/4/2025	904,505	0.12%
Sinopec Group Overseas Development 2015 Ltd.	400,000	4.10%	28/4/2045	352,884	0.05%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Sinopec Group Overseas Development 2016 Ltd.	500,000	3.50%	3/5/2026	486,165	0.07%
Sinopec Group Overseas Development 2016 Ltd.	400,000	2.75%	29/9/2026	379,293	0.05%
Sinopec Group Overseas Development 2017 Ltd.	600,000	3.63%	12/4/2027	584,680	0.08%
Sinopec Group Overseas Development 2018 Ltd.	400,000	4.13%	12/9/2025	394,403	0.05%
Sinopec Group Overseas Development 2018 Ltd.	600,000	1.45%	8/1/2026	561,855	0.08%
Sinopec Group Overseas Development 2018 Ltd.	500,000	2.95%	8/8/2029	464,964	0.06%
Sinopec Group Overseas Development 2018 Ltd.	575,000	2.95%	12/11/2029	532,705	0.07%
Sinopec Group Overseas Development 2018 Ltd.	950,000	2.70%	13/5/2030	862,181	0.12%
Sinopec Group Overseas Development 2018 Ltd.	700,000	2.30%	8/1/2031	612,870	0.08%
Sinopec Group Overseas Development 2018 Ltd.	200,000	3.68%	8/8/2049	162,397	0.02%
Sinopec Group Overseas Development 2018 Ltd.	400,000	3.35%	13/5/2050	305,338	0.04%
Sinopec Group Overseas Development 2018 Ltd.	200,000	3.10%	8/1/2051	145,228	0.02%
SPIC MTN Co., Ltd.	500,000	1.63%	27/7/2025	474,140	0.06%
State Elite Global Ltd.	400,000	1.50%	29/9/2026	366,408	0.05%
State Grid Europe Development 2014 plc	475,000	3.13%	7/4/2025	464,544	0.06%
State Grid Overseas Investment 2013 Ltd.	230,000	4.38%	22/5/2043	214,114	0.03%
State Grid Overseas Investment 2014 Ltd.	400,000	4.85%	7/5/2044	395,325	0.05%
State Grid Overseas Investment 2016 Ltd.	250,000	4.00%	4/5/2047	217,666	0.03%
State Grid Overseas Investment BVI Ltd.	200,000	2.88%	18/5/2026	191,623	0.03%
State Grid Overseas Investment BVI Ltd.	1,675,000	3.50%	4/5/2027	1,626,173	0.22%
State Grid Overseas Investment BVI Ltd.	500,000	1.63%	5/8/2030	419,755	0.06%
Sunny Express Enterprises Corp.	400,000	2.95%	1/3/2027	380,382	0.05%
Sunny Express Enterprises Corp.	200,000	3.13%	23/4/2030	181,719	0.02%
Syngenta Group Finance Ltd.	225,000	5.00%	19/4/2026	224,833	0.03%
Three Gorges Finance I Cayman Islands Ltd.	600,000	1.30%	22/9/2025	564,711	0.08%
Three Gorges Finance I Cayman Islands Ltd.	800,000	3.15%	2/6/2026	771,733	0.10%
Xianjin Industry Investment Co., Ltd.	200,000	3.90%	8/6/2025	193,769	0.03%
Xin Yue Co., Ltd.	400,000	2.36%	25/1/2027	364,263	0.05%
Zhangzhou Jiulongjiang Group Co., Ltd.	225,000	4.70%	27/7/2025	220,068	0.03%
Zhangzhou Transportation Development Group Co., Ltd.	200,000	4.98%	1/6/2025	196,442	0.03%
Zhejiang Seaport International Co., Ltd.	500,000	1.98%	17/3/2026	468,069	0.06%
				78,882,382	10.70%
Colombia 3.06% (30 June 2023: 2.71%)					
Colombia Government International Bond	700,000	4.50%	28/1/2026	687,043	0.09%
Colombia Government International Bond	800,000	3.88%	25/4/2027	762,439	0.10%
Colombia Government International Bond	1,025,000	4.50%	15/3/2029	959,685	0.13%
Colombia Government International Bond	875,000	3.00%	30/1/2030	736,616	0.10%
Colombia Government International Bond	1,375,000	3.13%	15/4/2031	1,120,417	0.15%
Colombia Government International Bond	980,000	3.25%	22/4/2032	778,979	0.11%
Colombia Government International Bond	822,000	8.00%	20/4/2033	898,152	0.12%
Colombia Government International Bond	1,200,000	7.50%	2/2/2034	1,265,104	0.17%
Colombia Government International Bond	610,000	8.00%	14/11/2035	666,724	0.09%
Colombia Government International Bond	910,000	7.38%	18/9/2037	944,335	0.13%
Colombia Government International Bond	1,180,000	6.13%	18/1/2041	1,071,062	0.15%
Colombia Government International Bond	425,000	4.13%	22/2/2042	303,293	0.04%
Colombia Government International Bond	1,225,000	5.63%	26/2/2044	1,028,336	0.14%
Colombia Government International Bond	2,190,000	5.00%	15/6/2045	1,693,871	0.23%
Colombia Government International Bond	1,400,000	5.20%	15/5/2049	1,095,213	0.15%
Colombia Government International Bond	700,000	4.13%	15/5/2051	465,210	0.06%
Colombia Government International Bond	610,000	8.75%	14/11/2053	702,135	0.10%
Colombia Government International Bond	600,000	3.88%	15/2/2061	373,866	0.05%
Ecopetrol SA	515,000	4.13%	16/1/2025	503,333	0.07%
Ecopetrol SA	735,000	5.38%	26/6/2026	720,993	0.10%
Ecopetrol SA	615,000	8.63%	19/1/2029	656,839	0.09%
Ecopetrol SA	975,000	6.88%	29/4/2030	963,659	0.13%
Ecopetrol SA	625,000	4.63%	2/11/2031	530,205	0.07%
Ecopetrol SA	1,170,000	8.88%	13/1/2033	1,271,358	0.17%
Ecopetrol SA	395,000	7.38%	18/9/2043	374,500	0.05%
Ecopetrol SA	1,000,000	5.88%	28/5/2045	785,317	0.11%
Ecopetrol SA	320,000	5.88%	2/11/2051	242,680	0.03%
Empresas Publicas de Medellin ESP	500,000	4.25%	18/7/2029	425,806	0.06%
Empresas Publicas de Medellin ESP	300,000	4.38%	15/2/2031	245,552	0.03%
Transportadora de Gas Internacional SA ESP	275,000	5.55%	1/11/2028	268,762	0.04%
				22,541,484	3.06%
Costa Rica 0.52% (30 June 2023: 0.41%)					
Costa Rica Government International Bond	650,000	6.13%	19/2/2031	665,075	0.09%
Costa Rica Government International Bond	700,000	6.55%	3/4/2034	725,342	0.10%
Costa Rica Government International Bond	250,000	5.63%	30/4/2043	227,989	0.03%
Costa Rica Government International Bond	485,000	7.00%	4/4/2044	505,755	0.07%
Costa Rica Government International Bond	600,000	7.16%	12/3/2045	635,372	0.09%
Costa Rica Government International Bond	800,000	7.30%	13/11/2054	868,026	0.12%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Instituto Costarricense de Electricidad	200,000	6.38%	15/5/2043	178,594	0.02%
				3,806,153	0.52%
Dominican Republic 1.66% (30 June 2023: 1.60%)					
Dominican Republic International Bond	300,000	5.50%	27/1/2025	298,222	0.04%
Dominican Republic International Bond	900,000	6.88%	29/1/2026	918,431	0.12%
Dominican Republic International Bond	850,000	5.95%	25/1/2027	854,135	0.12%
Dominican Republic International Bond	650,000	6.00%	19/7/2028	651,166	0.09%
Dominican Republic International Bond	1,100,000	5.50%	22/2/2029	1,076,219	0.15%
Dominican Republic International Bond	1,000,000	4.50%	30/1/2030	919,418	0.13%
Dominican Republic International Bond	365,000	7.05%	3/2/2031	383,610	0.05%
Dominican Republic International Bond	1,575,000	4.88%	23/9/2032	1,434,468	0.19%
Dominican Republic International Bond	910,000	6.00%	22/2/2033	895,739	0.12%
Dominican Republic International Bond	700,000	5.30%	21/1/2041	605,653	0.08%
Dominican Republic International Bond	750,000	7.45%	30/4/2044	794,733	0.11%
Dominican Republic International Bond	875,000	6.85%	27/1/2045	870,431	0.12%
Dominican Republic International Bond	550,000	6.50%	15/2/2048	524,881	0.07%
Dominican Republic International Bond	725,000	6.40%	5/6/2049	681,231	0.09%
Dominican Republic International Bond	1,550,000	5.88%	30/1/2060	1,339,169	0.18%
				12,247,506	1.66%
Ecuador 0.37% (30 June 2023: 0.37%)					
Ecuador Government International Bond	1,726,665	6.00%	31/7/2030	804,267	0.11%
Ecuador Government International Bond	499,086	0.00%	31/7/2030	142,473	0.02%
Ecuador Government International Bond	3,664,413	3.50%	31/7/2035	1,309,945	0.18%
Ecuador Government International Bond	1,450,447	2.50%	31/7/2040	460,393	0.06%
				2,717,078	0.37%
Egypt 1.27% (30 June 2023: 1.12%)					
Egypt Government International Bond	600,000	5.88%	11/6/2025	558,451	0.08%
Egypt Government International Bond	350,000	5.25%	6/10/2025	317,720	0.04%
Egypt Government International Bond	400,000	3.88%	16/2/2026	326,371	0.04%
Egypt Government International Bond	1,025,000	7.50%	31/1/2027	861,142	0.12%
Egypt Government International Bond	470,000	5.80%	30/9/2027	361,371	0.05%
Egypt Government International Bond	675,000	6.59%	21/2/2028	516,626	0.07%
Egypt Government International Bond	920,000	7.60%	1/3/2029	700,431	0.09%
Egypt Government International Bond	750,000	5.88%	16/2/2031	490,460	0.07%
Egypt Government International Bond	500,000	7.05%	15/1/2032	342,304	0.05%
Egypt Government International Bond	950,000	7.63%	29/5/2032	658,959	0.09%
Egypt Government International Bond	700,000	7.30%	30/9/2033	462,169	0.06%
Egypt Government International Bond	270,000	6.88%	30/4/2040	162,623	0.02%
Egypt Government International Bond	1,175,000	8.50%	31/1/2047	729,651	0.10%
Egypt Government International Bond	800,000	7.90%	21/2/2048	481,765	0.07%
Egypt Government International Bond	750,000	8.70%	1/3/2049	468,503	0.06%
Egypt Government International Bond	925,000	8.88%	29/5/2050	589,846	0.08%
Egypt Government International Bond	400,000	8.75%	30/9/2051	252,111	0.03%
Egypt Government International Bond	700,000	7.50%	16/2/2061	407,566	0.06%
Egyptian Financial Co. for Sovereign Taskeek	700,000	10.88%	28/2/2026	684,673	0.09%
				9,372,742	1.27%
El Salvador 0.30% (30 June 2023: 0.24%)					
El Salvador Government International Bond	365,000	6.38%	18/1/2027	322,005	0.04%
El Salvador Government International Bond	305,000	8.63%	28/2/2029	272,325	0.04%
El Salvador Government International Bond	265,000	8.25%	10/4/2032	224,190	0.03%
El Salvador Government International Bond	515,000	7.65%	15/6/2035	401,959	0.05%
El Salvador Government International Bond	350,000	7.63%	1/2/2041	261,731	0.04%
El Salvador Government International Bond	450,000	7.12%	20/1/2050	318,891	0.04%
El Salvador Government International Bond	500,000	9.50%	15/7/2052	416,056	0.06%
				2,217,157	0.30%
Gabon 0.11% (30 June 2023: 0.13%)					
Gabon Government International Bond	200,000	6.95%	16/6/2025	190,194	0.02%
Gabon Government International Bond	350,000	6.63%	6/2/2031	292,173	0.04%
Gabon Government International Bond	425,000	7.00%	24/11/2031	354,115	0.05%
				836,482	0.11%
Georgia 0.06% (30 June 2023: 0.06%)					
Georgia Government International Bond	225,000	2.75%	22/4/2026	210,610	0.03%
Georgian Railway JSC	225,000	4.00%	17/6/2028	206,847	0.03%
				417,457	0.06%
Ghana 0.38% (30 June 2023: 0.39%)					
Ghana Government International Bond	550,000	8.13%	18/1/2026	252,818	0.03%
Ghana Government International Bond	1,000,000	6.38%	11/2/2027	445,190	0.06%
Ghana Government International Bond	200,000	7.75%	7/4/2029	87,062	0.01%
Ghana Government International Bond	675,000	7.63%	16/5/2029	292,765	0.04%
Ghana Government International Bond	550,000	10.75%	14/10/2030	346,123	0.05%
Ghana Government International Bond	800,000	8.13%	26/3/2032	347,245	0.05%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Ghana Government International Bond	350,000	8.63%	7/4/2034	152,330	0.02%
Ghana Government International Bond	300,000	7.88%	11/2/2035	130,487	0.02%
Ghana Government International Bond	250,000	8.88%	7/5/2042	107,250	0.01%
Ghana Government International Bond	600,000	8.63%	16/6/2049	256,070	0.04%
Ghana Government International Bond	500,000	8.95%	26/3/2051	215,515	0.03%
Ghana Government International Bond	400,000	8.75%	11/3/2061	171,966	0.02%
				2,804,821	0.38%
Guatemala 0.50% (30 June 2023: 0.44%)					
Guatemala Government Bond	300,000	4.50%	3/5/2026	291,180	0.04%
Guatemala Government Bond	400,000	4.38%	5/6/2027	383,566	0.05%
Guatemala Government Bond	300,000	4.88%	13/2/2028	292,439	0.04%
Guatemala Government Bond	200,000	5.25%	10/8/2029	196,109	0.03%
Guatemala Government Bond	225,000	4.90%	1/6/2030	216,455	0.03%
Guatemala Government Bond	300,000	5.38%	24/4/2032	290,441	0.04%
Guatemala Government Bond	300,000	7.05%	4/10/2032	318,847	0.04%
Guatemala Government Bond	445,000	3.70%	7/10/2033	370,585	0.05%
Guatemala Government Bond	520,000	6.60%	13/6/2036	534,860	0.07%
Guatemala Government Bond	200,000	4.65%	7/10/2041	163,101	0.02%
Guatemala Government Bond	650,000	6.13%	1/6/2050	615,869	0.09%
				3,673,452	0.50%
Honduras 0.08% (30 June 2023: 0.08%)					
Honduras Government International Bond	350,000	6.25%	19/1/2027	336,105	0.04%
Honduras Government International Bond	300,000	5.63%	24/6/2030	267,276	0.04%
				603,381	0.08%
Hungary 1.13% (30 June 2023: 1.08%)					
Hungary Government International Bond	900,000	6.13%	22/5/2028	936,000	0.13%
Hungary Government International Bond	1,025,000	5.25%	16/6/2029	1,031,432	0.14%
Hungary Government International Bond	1,200,000	2.13%	22/9/2031	966,518	0.13%
Hungary Government International Bond	900,000	6.25%	22/9/2032	959,940	0.13%
Hungary Government International Bond	725,000	5.50%	16/6/2034	736,066	0.10%
Hungary Government International Bond	786,000	7.63%	29/3/2041	937,327	0.13%
Hungary Government International Bond	800,000	3.13%	21/9/2051	540,414	0.07%
Hungary Government International Bond	700,000	6.75%	25/9/2052	781,351	0.10%
Magyar Export-Import Bank Zrt	550,000	6.13%	4/12/2027	560,576	0.08%
MFB Magyar Fejlesztési Bank Zrt	500,000	6.50%	29/6/2028	515,496	0.07%
MVM Energetika Zrt	350,000	7.50%	9/6/2028	365,704	0.05%
				8,330,824	1.13%
India 1.29% (30 June 2023: 1.39%)					
Bharat Petroleum Corp., Ltd.	400,000	4.00%	8/5/2025	393,013	0.05%
BPRL International Singapore Pte Ltd.	200,000	4.38%	18/1/2027	194,896	0.03%
Export-Import Bank of India	500,000	3.38%	5/8/2026	481,120	0.07%
Export-Import Bank of India	600,000	3.88%	1/2/2028	576,146	0.08%
Export-Import Bank of India	600,000	3.25%	15/1/2030	546,388	0.07%
Export-Import Bank of India	600,000	2.25%	13/1/2031	501,971	0.07%
Export-Import Bank of India	250,000	5.50%	18/1/2033	258,211	0.03%
Greenko Dutch BV	439,375	3.85%	29/3/2026	409,089	0.06%
Greenko Power II Ltd.	495,000	4.30%	13/12/2028	448,196	0.06%
Greenko Solar Mauritius Ltd.	350,000	5.95%	29/7/2026	340,357	0.05%
Greenko Wind Projects Mauritius Ltd.	550,000	5.50%	6/4/2025	537,341	0.07%
Hindustan Petroleum Corp., Ltd.	200,000	4.00%	12/7/2027	192,991	0.03%
Indian Railway Finance Corp., Ltd.	200,000	3.84%	13/12/2027	191,365	0.03%
Indian Railway Finance Corp., Ltd.	500,000	3.25%	13/2/2030	450,893	0.06%
Indian Railway Finance Corp., Ltd.	300,000	2.80%	10/2/2031	258,404	0.03%
Indian Railway Finance Corp., Ltd.	200,000	3.57%	21/1/2032	179,779	0.02%
NTPC Ltd.	200,000	4.25%	26/2/2026	196,969	0.03%
Oil India International Pte Ltd.	200,000	4.00%	21/4/2027	193,073	0.03%
Oil India Ltd.	200,000	5.13%	4/2/2029	200,090	0.03%
ONGC Videsh Vankorneft Pte Ltd.	400,000	3.75%	27/7/2026	386,943	0.05%
Power Finance Corp., Ltd.	200,000	6.15%	6/12/2028	208,702	0.03%
Power Finance Corp., Ltd.	400,000	4.50%	18/6/2029	386,869	0.05%
Power Finance Corp., Ltd.	475,000	3.95%	23/4/2030	438,892	0.06%
Power Finance Corp., Ltd.	200,000	3.35%	16/5/2031	175,623	0.02%
REC Ltd.	200,000	3.50%	12/12/2024	196,212	0.03%
REC Ltd.	200,000	2.25%	1/9/2026	184,891	0.02%
REC Ltd.	350,000	5.63%	11/4/2028	355,460	0.05%
State Bank of India	275,000	1.80%	13/7/2026	254,019	0.03%
State Bank of India	400,000	4.88%	5/5/2028	399,169	0.05%
				9,537,072	1.29%
Indonesia 6.58% (30 June 2023: 6.56%)					
Bank Mandiri Persero Tbk PT	225,000	4.75%	13/5/2025	223,409	0.03%
Bank Negara Indonesia Persero Tbk PT	200,000	3.75%	30/3/2026	190,501	0.03%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Bank Negara Indonesia Persero Tbk PT	400,000	4.30%	Perpetual	353,601	0.05%
Freeport Indonesia PT	300,000	4.76%	14/4/2027	296,135	0.04%
Freeport Indonesia PT	550,000	5.32%	14/4/2032	540,571	0.07%
Freeport Indonesia PT	500,000	6.20%	14/4/2052	496,529	0.07%
Hutama Karya Persero PT	200,000	3.75%	11/5/2030	186,822	0.03%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	400,000	4.75%	15/5/2025	395,199	0.05%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	250,000	6.53%	15/11/2028	263,463	0.04%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	600,000	5.45%	15/5/2030	605,139	0.08%
Indonesia Asahan Aluminium PT/Mineral Industri Indonesia Persero PT	200,000	6.76%	15/11/2048	210,926	0.03%
Indonesia Government International Bond	1,000,000	4.13%	15/1/2025	990,571	0.13%
Indonesia Government International Bond	965,000	4.75%	8/1/2026	965,616	0.13%
Indonesia Government International Bond	500,000	4.35%	8/1/2027	497,151	0.07%
Indonesia Government International Bond	500,000	3.85%	18/7/2027	487,521	0.07%
Indonesia Government International Bond	300,000	4.15%	20/9/2027	295,473	0.04%
Indonesia Government International Bond	600,000	3.50%	11/1/2028	575,060	0.08%
Indonesia Government International Bond	450,000	4.55%	11/1/2028	449,446	0.06%
Indonesia Government International Bond	650,000	4.10%	24/4/2028	637,627	0.09%
Indonesia Government International Bond	500,000	4.75%	11/2/2029	503,916	0.07%
Indonesia Government International Bond	400,000	3.40%	18/9/2029	375,176	0.05%
Indonesia Government International Bond	800,000	2.85%	14/2/2030	724,249	0.10%
Indonesia Government International Bond	750,000	3.85%	15/10/2030	714,798	0.10%
Indonesia Government International Bond	600,000	1.85%	12/3/2031	498,705	0.07%
Indonesia Government International Bond	500,000	2.15%	28/7/2031	421,480	0.06%
Indonesia Government International Bond	600,000	3.55%	31/3/2032	554,742	0.07%
Indonesia Government International Bond	784,000	4.65%	20/9/2032	784,149	0.11%
Indonesia Government International Bond	450,000	4.85%	11/1/2033	459,717	0.06%
Indonesia Government International Bond	730,000	8.50%	12/10/2035	970,524	0.13%
Indonesia Government International Bond	862,000	6.63%	17/2/2037	1,010,151	0.14%
Indonesia Government International Bond	980,000	7.75%	17/1/2038	1,258,356	0.17%
Indonesia Government International Bond	1,133,000	5.25%	17/1/2042	1,176,048	0.16%
Indonesia Government International Bond	750,000	4.63%	15/4/2043	736,149	0.10%
Indonesia Government International Bond	1,100,000	6.75%	15/1/2044	1,349,390	0.18%
Indonesia Government International Bond	965,000	5.13%	15/1/2045	1,000,787	0.14%
Indonesia Government International Bond	525,000	5.95%	8/1/2046	591,306	0.08%
Indonesia Government International Bond	810,000	5.25%	8/1/2047	846,168	0.11%
Indonesia Government International Bond	425,000	4.75%	18/7/2047	418,964	0.06%
Indonesia Government International Bond	900,000	4.35%	11/1/2048	833,635	0.11%
Indonesia Government International Bond	450,000	5.35%	11/2/2049	477,563	0.06%
Indonesia Government International Bond	525,000	3.70%	30/10/2049	439,622	0.06%
Indonesia Government International Bond	400,000	3.50%	14/2/2050	322,091	0.04%
Indonesia Government International Bond	900,000	4.20%	15/10/2050	809,028	0.11%
Indonesia Government International Bond	850,000	3.05%	12/3/2051	649,473	0.09%
Indonesia Government International Bond	325,000	4.30%	31/3/2052	295,311	0.04%
Indonesia Government International Bond	380,000	5.45%	20/9/2052	404,515	0.05%
Indonesia Government International Bond	250,000	5.65%	11/1/2053	273,646	0.04%
Indonesia Government International Bond	200,000	3.20%	23/9/2061	144,878	0.02%
Indonesia Government International Bond	400,000	4.45%	15/4/2070	360,337	0.05%
Indonesia Government International Bond	525,000	3.35%	12/3/2071	385,530	0.05%
Pelabuhan Indonesia Persero PT	600,000	4.25%	5/5/2025	589,671	0.08%
Pertamina Persero PT	400,000	1.40%	9/2/2026	370,860	0.05%
Pertamina Persero PT	800,000	3.65%	30/7/2029	755,301	0.10%
Pertamina Persero PT	200,000	3.10%	27/8/2030	180,435	0.02%
Pertamina Persero PT	550,000	2.30%	9/2/2031	465,236	0.06%
Pertamina Persero PT	200,000	6.50%	27/5/2041	219,378	0.03%
Pertamina Persero PT	600,000	6.00%	3/5/2042	629,289	0.09%
Pertamina Persero PT	650,000	5.63%	20/5/2043	659,375	0.09%
Pertamina Persero PT	775,000	6.45%	30/5/2044	846,499	0.11%
Pertamina Persero PT	350,000	6.50%	7/11/2048	389,615	0.05%
Pertamina Persero PT	250,000	4.70%	30/7/2049	222,590	0.03%
Pertamina Persero PT	600,000	4.18%	21/1/2050	497,864	0.07%
Pertamina Persero PT	400,000	4.15%	25/2/2060	318,045	0.04%
Perusahaan Penerbit SBSN Indonesia III	1,200,000	4.33%	28/5/2025	1,193,422	0.16%
Perusahaan Penerbit SBSN Indonesia III	375,000	2.30%	23/6/2025	361,164	0.05%
Perusahaan Penerbit SBSN Indonesia III	750,000	4.55%	29/3/2026	750,287	0.10%
Perusahaan Penerbit SBSN Indonesia III	500,000	1.50%	9/6/2026	463,411	0.06%
Perusahaan Penerbit SBSN Indonesia III	925,000	4.15%	29/3/2027	915,666	0.12%
Perusahaan Penerbit SBSN Indonesia III	984,000	4.40%	6/6/2027	980,244	0.13%
Perusahaan Penerbit SBSN Indonesia III	800,000	4.40%	1/3/2028	797,009	0.11%
Perusahaan Penerbit SBSN Indonesia III	450,000	5.40%	15/11/2028	463,902	0.06%
Perusahaan Penerbit SBSN Indonesia III	650,000	4.45%	20/2/2029	648,374	0.09%
Perusahaan Penerbit SBSN Indonesia III	550,000	2.80%	23/6/2030	496,447	0.07%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Perusahaan Penerbit SBSN Indonesia III	500,000	2.55%	9/6/2031	435,136	0.06%
Perusahaan Penerbit SBSN Indonesia III	700,000	4.70%	6/6/2032	703,210	0.10%
Perusahaan Penerbit SBSN Indonesia III	500,000	5.60%	15/11/2033	531,650	0.07%
Perusahaan Penerbit SBSN Indonesia III	500,000	3.80%	23/6/2050	415,711	0.06%
Perusahaan Penerbit SBSN Indonesia III	200,000	3.55%	9/6/2051	160,597	0.02%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	800,000	4.13%	15/5/2027	782,041	0.11%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	700,000	5.45%	21/5/2028	712,939	0.10%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	5.38%	25/1/2029	203,302	0.03%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	3.88%	17/7/2029	189,220	0.03%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	3.38%	5/2/2030	182,870	0.02%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	3.00%	30/6/2030	178,287	0.02%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	500,000	5.25%	24/10/2042	475,454	0.06%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	5.25%	15/5/2047	187,350	0.03%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	600,000	6.15%	21/5/2048	618,678	0.08%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	6.25%	25/1/2049	208,713	0.03%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	300,000	4.88%	17/7/2049	264,639	0.04%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	200,000	4.38%	5/2/2050	164,485	0.02%
Perusahaan Perseroan Persero PT Perusahaan Listrik Negara	600,000	4.00%	30/6/2050	467,642	0.06%
				48,547,172	6.58%
Iraq 0.09% (30 June 2023: 0.10%)					
Iraq International Bond	675,000	5.80%	15/1/2028	630,485	0.09%
				630,485	0.09%
Israel 1.31% (30 June 2023: 1.31%)					
Israel Electric Corp., Ltd.	600,000	4.25%	14/8/2028	560,646	0.08%
Israel Electric Corp., Ltd.	200,000	3.75%	22/2/2032	169,220	0.02%
Israel Government International Bond	600,000	2.88%	16/3/2026	571,907	0.08%
Israel Government International Bond	500,000	3.25%	17/1/2028	467,318	0.06%
Israel Government International Bond	900,000	2.75%	3/7/2030	795,278	0.11%
Israel Government International Bond	730,000	6.50%	6/11/2031	786,240	0.11%
Israel Government International Bond	925,000	4.50%	17/1/2033	878,995	0.12%
Israel Government International Bond	945,000	4.50%	30/1/2043	831,561	0.11%
Israel Government International Bond	400,000	4.13%	17/1/2048	322,637	0.04%
Israel Government International Bond	900,000	3.88%	3/7/2050	692,668	0.09%
Israel Government International Bond	525,000	4.50%	3/4/2120	408,967	0.05%
State of Israel	350,000	6.25%	21/11/2027	362,848	0.05%
State of Israel	400,000	2.50%	15/1/2030	348,402	0.05%
State of Israel	1,140,000	3.38%	15/1/2050	806,729	0.11%
State of Israel	2,325,000	3.80%	13/5/2060	1,663,708	0.23%
				9,667,124	1.31%
Ivory Coast 0.13% (30 June 2023: 0.13%)					
Ivory Coast Government International Bond	400,000	6.38%	3/3/2028	392,652	0.05%
Ivory Coast Government International Bond	600,000	6.13%	15/6/2033	551,503	0.08%
				944,155	0.13%
Jamaica 0.34% (30 June 2023: 0.34%)					
Jamaica Government International Bond	650,000	6.75%	28/4/2028	692,539	0.09%
Jamaica Government International Bond	600,000	8.00%	15/3/2039	748,071	0.10%
Jamaica Government International Bond	890,000	7.88%	28/7/2045	1,084,867	0.15%
				2,525,477	0.34%
Jordan 0.44% (30 June 2023: 0.42%)					
Jordan Government International Bond	400,000	6.13%	29/1/2026	399,060	0.05%
Jordan Government International Bond	600,000	5.75%	31/1/2027	588,803	0.08%
Jordan Government International Bond	350,000	7.75%	15/1/2028	362,299	0.05%
Jordan Government International Bond	1,000,000	7.50%	13/1/2029	1,012,513	0.14%
Jordan Government International Bond	600,000	5.85%	7/7/2030	557,713	0.07%
Jordan Government International Bond	400,000	7.38%	10/10/2047	355,356	0.05%
				3,275,744	0.44%
Kazakhstan 0.80% (30 June 2023: 0.89%)					
Development Bank of Kazakhstan JSC	250,000	5.75%	12/5/2025	250,195	0.03%
Fund of National Welfare Samruk-Kazyna JSC	200,000	2.00%	28/10/2026	184,618	0.03%
Kazakhstan Government International Bond	1,200,000	5.13%	21/7/2025	1,215,326	0.17%
Kazakhstan Government International Bond	600,000	4.88%	14/10/2044	578,559	0.08%
Kazakhstan Government International Bond	600,000	6.50%	21/7/2045	684,223	0.09%
KazMunayGas National Co. JSC	400,000	4.75%	19/4/2027	389,907	0.05%
KazMunayGas National Co. JSC	800,000	5.38%	24/4/2030	794,372	0.11%
KazMunayGas National Co. JSC	300,000	3.50%	14/4/2033	249,720	0.03%
KazMunayGas National Co. JSC	600,000	5.75%	19/4/2047	525,899	0.07%
KazMunayGas National Co. JSC	800,000	6.38%	24/10/2048	752,521	0.10%
QazaqGaz NC JSC	300,000	4.38%	26/9/2027	288,819	0.04%
				5,914,159	0.80%
Kenya 0.30% (30 June 2023: 0.29%)					
Republic of Kenya Government International Bond	400,000	7.00%	22/5/2027	375,111	0.05%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Republic of Kenya Government International Bond	525,000	7.25%	28/2/2028	479,165	0.07%
Republic of Kenya Government International Bond	600,000	8.00%	22/5/2032	542,247	0.07%
Republic of Kenya Government International Bond	625,000	6.30%	23/1/2034	500,978	0.07%
Republic of Kenya Government International Bond	400,000	8.25%	28/2/2048	331,015	0.04%
				2,228,516	0.30%
Kuwait 0.51% (30 June 2023: 0.52%)					
Kuwait International Government Bond	2,200,000	3.50%	20/3/2027	2,148,642	0.29%
MEGlobal BV	830,000	4.25%	3/11/2026	803,235	0.11%
MEGlobal Canada ULC	400,000	5.00%	18/5/2025	395,506	0.05%
MEGlobal Canada ULC	400,000	5.88%	18/5/2030	411,356	0.06%
				3,758,739	0.51%
Lebanon 0.05% (30 June 2023: 0.05%)					
Lebanon Government International Bond	710,000	6.20%	26/2/2025	42,390	0.01%
Lebanon Government International Bond	100,000	6.25%	12/6/2025	6,013	0.00%
Lebanon Government International Bond	905,000	6.60%	27/11/2026	54,409	0.01%
Lebanon Government International Bond	687,000	6.85%	23/3/2027	41,307	0.01%
Lebanon Government International Bond	574,000	6.75%	29/11/2027	34,729	0.00%
Lebanon Government International Bond	662,000	6.65%	3/11/2028	39,572	0.01%
Lebanon Government International Bond	95,000	6.85%	25/5/2029	5,707	0.00%
Lebanon Government International Bond	775,000	6.65%	26/2/2030	46,617	0.01%
Lebanon Government International Bond	580,000	7.00%	23/3/2032	35,075	0.00%
Lebanon Government International Bond	555,000	7.25%	23/3/2037	33,635	0.00%
				339,454	0.05%
Malaysia 1.42% (30 June 2023: 1.58%)					
Axiata SPV2 Bhd	200,000	4.36%	24/3/2026	197,029	0.03%
Axiata SPV2 Bhd	400,000	2.16%	19/8/2030	339,589	0.05%
Axiata Spv5 Labuan Ltd.	400,000	3.06%	19/8/2050	274,512	0.04%
CIMB Bank Bhd	200,000	2.13%	20/7/2027	183,108	0.02%
Dua Capital Ltd.	425,000	2.78%	11/5/2031	370,379	0.05%
Khazanah Capital Ltd.	350,000	4.88%	1/6/2033	351,771	0.05%
Khazanah Global Sukuk Bhd	150,000	4.69%	1/6/2028	150,759	0.02%
Malaysia Sovereign Sukuk Bhd	400,000	3.04%	22/4/2025	392,221	0.05%
Malaysia Sovereign Sukuk Bhd	200,000	4.24%	22/4/2045	188,908	0.02%
Malaysia Sukuk Global Bhd	450,000	3.18%	27/4/2026	437,718	0.06%
Malaysia Sukuk Global Bhd	200,000	4.08%	27/4/2046	185,225	0.02%
Malaysia Wakala Sukuk Bhd	500,000	2.07%	28/4/2031	433,104	0.06%
Malaysia Wakala Sukuk Bhd	250,000	3.08%	28/4/2051	191,434	0.03%
MISC Capital Two Labuan Ltd.	250,000	3.75%	6/4/2027	240,647	0.03%
Petroleum Nasional Bhd	200,000	7.63%	15/10/2026	214,502	0.03%
Petronas Capital Ltd.	800,000	3.50%	18/3/2025	786,042	0.11%
Petronas Capital Ltd.	1,200,000	3.50%	21/4/2030	1,125,209	0.15%
Petronas Capital Ltd.	600,000	2.48%	28/1/2032	512,712	0.07%
Petronas Capital Ltd.	900,000	4.50%	18/3/2045	825,404	0.11%
Petronas Capital Ltd.	1,350,000	4.55%	21/4/2050	1,237,133	0.17%
Petronas Capital Ltd.	650,000	4.80%	21/4/2060	614,616	0.08%
Petronas Capital Ltd.	600,000	3.40%	28/4/2061	430,161	0.06%
Petronas Energy Canada Ltd.	250,000	2.11%	23/3/2028	226,931	0.03%
TNB Global Ventures Capital Bhd	200,000	3.24%	19/10/2026	190,552	0.03%
TNB Global Ventures Capital Bhd	400,000	4.85%	1/11/2028	399,593	0.05%
				10,499,259	1.42%
Maldives 0.03% (30 June 2023: 0.03%)					
Maldives Sukuk Issuance Ltd.	225,000	9.88%	8/4/2026	184,536	0.03%
				184,536	0.03%
Mexico 7.63% (30 June 2023: 7.69%)					
Banco Nacional de Comercio Exterior SNC	400,000	4.38%	14/10/2025	391,275	0.05%
Banco Nacional de Comercio Exterior SNC	200,000	2.72%	11/8/2031	170,269	0.02%
Comision Federal de Electricidad	550,000	4.69%	15/5/2029	517,494	0.07%
Comision Federal de Electricidad	700,000	3.35%	9/2/2031	581,527	0.08%
Comision Federal de Electricidad	400,000	3.88%	26/7/2033	323,207	0.04%
Comision Federal de Electricidad	491,000	6.13%	16/6/2045	428,446	0.06%
Comision Federal de Electricidad	350,000	4.68%	9/2/2051	246,041	0.03%
Comision Federal de Electricidad	200,000	6.26%	15/2/2052	174,343	0.02%
Mexico City Airport Trust	450,000	4.25%	31/10/2026	434,274	0.06%
Mexico City Airport Trust	345,000	3.88%	30/4/2028	323,478	0.04%
Mexico City Airport Trust	400,000	5.50%	31/10/2046	343,843	0.05%
Mexico City Airport Trust	900,000	5.50%	31/7/2047	773,494	0.10%
Mexico Government International Bond	575,000	3.90%	27/4/2025	569,388	0.08%
Mexico Government International Bond	1,010,000	4.13%	21/1/2026	1,001,883	0.14%
Mexico Government International Bond	1,075,000	4.15%	28/3/2027	1,065,423	0.14%
Mexico Government International Bond	975,000	3.75%	11/1/2028	940,124	0.13%
Mexico Government International Bond	520,000	5.40%	9/2/2028	532,698	0.07%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Mexico Government International Bond	1,400,000	4.50%	22/4/2029	1,380,976	0.19%
Mexico Government International Bond	1,075,000	3.25%	16/4/2030	973,530	0.13%
Mexico Government International Bond	1,633,000	2.66%	24/5/2031	1,380,572	0.19%
Mexico Government International Bond	530,000	8.30%	15/8/2031	641,770	0.09%
Mexico Government International Bond	1,200,000	4.75%	27/4/2032	1,155,120	0.16%
Mexico Government International Bond	400,000	7.50%	8/4/2033	458,103	0.06%
Mexico Government International Bond	1,055,000	4.88%	19/5/2033	1,016,489	0.14%
Mexico Government International Bond	1,155,000	3.50%	12/2/2034	977,500	0.13%
Mexico Government International Bond	1,045,000	6.75%	27/9/2034	1,129,345	0.15%
Mexico Government International Bond	1,350,000	6.35%	9/2/2035	1,413,526	0.19%
Mexico Government International Bond	1,422,000	6.05%	11/1/2040	1,435,403	0.19%
Mexico Government International Bond	1,170,000	4.28%	14/8/2041	968,596	0.13%
Mexico Government International Bond	1,876,000	4.75%	8/3/2044	1,609,613	0.22%
Mexico Government International Bond	1,310,000	5.55%	21/1/2045	1,251,810	0.17%
Mexico Government International Bond	1,100,000	4.60%	23/1/2046	916,618	0.12%
Mexico Government International Bond	650,000	4.35%	15/1/2047	522,854	0.07%
Mexico Government International Bond	890,000	4.60%	10/2/2048	734,004	0.10%
Mexico Government International Bond	1,000,000	4.50%	31/1/2050	816,227	0.11%
Mexico Government International Bond	1,075,000	5.00%	27/4/2051	934,126	0.13%
Mexico Government International Bond	1,200,000	4.40%	12/2/2052	950,785	0.13%
Mexico Government International Bond	1,440,000	6.34%	4/5/2053	1,468,648	0.20%
Mexico Government International Bond	1,488,000	3.77%	24/5/2061	1,008,092	0.14%
Mexico Government International Bond	1,500,000	3.75%	19/4/2071	1,002,494	0.14%
Mexico Government International Bond	1,278,000	5.75%	12/10/2110	1,142,552	0.15%
Petroleos Mexicanos	275,000	4.25%	15/1/2025	267,120	0.04%
Petroleos Mexicanos	465,000	6.88%	16/10/2025	458,165	0.06%
Petroleos Mexicanos	535,000	4.50%	23/1/2026	500,470	0.07%
Petroleos Mexicanos	1,225,000	6.88%	4/8/2026	1,189,057	0.16%
Petroleos Mexicanos	784,000	6.49%	23/1/2027	732,401	0.10%
Petroleos Mexicanos	1,940,000	6.50%	13/3/2027	1,807,330	0.25%
Petroleos Mexicanos	985,000	5.35%	12/2/2028	853,742	0.12%
Petroleos Mexicanos	575,000	6.50%	23/1/2029	507,156	0.07%
Petroleos Mexicanos	940,000	8.75%	2/6/2029	908,550	0.12%
Petroleos Mexicanos	1,135,000	6.84%	23/1/2030	978,515	0.13%
Petroleos Mexicanos	1,888,000	5.95%	28/1/2031	1,507,160	0.20%
Petroleos Mexicanos	3,378,000	6.70%	16/2/2032	2,801,501	0.38%
Petroleos Mexicanos	985,000	10.00%	7/2/2033	985,220	0.13%
Petroleos Mexicanos	1,330,000	6.63%	15/6/2035	1,013,980	0.14%
Petroleos Mexicanos	785,000	6.50%	2/6/2041	534,205	0.07%
Petroleos Mexicanos	329,000	5.50%	27/6/2044	202,928	0.03%
Petroleos Mexicanos	565,000	6.38%	23/1/2045	366,627	0.05%
Petroleos Mexicanos	315,000	5.63%	23/1/2046	191,568	0.03%
Petroleos Mexicanos	2,752,000	6.75%	21/9/2047	1,810,271	0.25%
Petroleos Mexicanos	770,000	6.35%	12/2/2048	490,062	0.07%
Petroleos Mexicanos	3,918,000	7.69%	23/1/2050	2,791,006	0.38%
Petroleos Mexicanos	1,866,000	6.95%	28/1/2060	1,229,932	0.17%
				56,232,926	7.63%
Mongolia 0.14% (30 June 2023: 0.14%)					
Mongolia Government International Bond	300,000	5.13%	7/4/2026	292,244	0.04%
Mongolia Government International Bond	650,000	3.50%	7/7/2027	583,336	0.08%
Mongolia Government International Bond	200,000	4.45%	7/7/2031	168,256	0.02%
				1,043,836	0.14%
Morocco 0.53% (30 June 2023: 0.54%)					
Morocco Government International Bond	400,000	2.38%	15/12/2027	358,483	0.05%
Morocco Government International Bond	725,000	5.95%	8/3/2028	743,389	0.10%
Morocco Government International Bond	400,000	3.00%	15/12/2032	328,818	0.04%
Morocco Government International Bond	475,000	6.50%	8/9/2033	500,853	0.07%
Morocco Government International Bond	600,000	5.50%	11/12/2042	544,878	0.07%
Morocco Government International Bond	475,000	4.00%	15/12/2050	341,223	0.05%
OCP SA	335,000	4.50%	22/10/2025	326,679	0.04%
OCP SA	400,000	3.75%	23/6/2031	344,070	0.05%
OCP SA	200,000	6.88%	25/4/2044	190,063	0.03%
OCP SA	300,000	5.13%	23/6/2051	227,537	0.03%
				3,905,993	0.53%
Mozambique 0.05% (30 June 2023: 0.05%)					
Mozambique International Bond	450,000	9.00%	15/9/2031	382,047	0.05%
				382,047	0.05%
Namibia 0.05% (30 June 2023: 0.06%)					
Namibia International Bonds	400,000	5.25%	29/10/2025	394,485	0.05%
				394,485	0.05%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Nigeria 0.88% (30 June 2023: 0.86%)					
Nigeria Government International Bond	600,000	7.63%	21/11/2025	592,555	0.08%
Nigeria Government International Bond	500,000	6.50%	28/11/2027	456,285	0.06%
Nigeria Government International Bond	625,000	6.13%	28/9/2028	553,408	0.07%
Nigeria Government International Bond	750,000	8.38%	24/3/2029	718,666	0.10%
Nigeria Government International Bond	500,000	7.14%	23/2/2030	451,342	0.06%
Nigeria Government International Bond	425,000	8.75%	21/1/2031	404,445	0.05%
Nigeria Government International Bond	800,000	7.88%	16/2/2032	718,159	0.10%
Nigeria Government International Bond	800,000	7.38%	28/9/2033	681,540	0.09%
Nigeria Government International Bond	600,000	7.70%	23/2/2038	492,248	0.07%
Nigeria Government International Bond	1,200,000	7.63%	28/11/2047	950,842	0.13%
Nigeria Government International Bond	300,000	9.25%	21/1/2049	269,613	0.04%
Nigeria Government International Bond	250,000	8.25%	28/9/2051	204,803	0.03%
				6,493,906	0.88%
Oman 1.87% (30 June 2023: 1.83%)					
EDO Sukuk Ltd.	500,000	5.88%	21/9/2033	515,990	0.07%
Lamar Funding Ltd.	400,000	3.96%	7/5/2025	389,625	0.05%
Mazoon Assets Co. SAOC	200,000	5.20%	8/11/2027	194,362	0.03%
Oman Government International Bond	400,000	4.88%	1/2/2025	396,678	0.05%
Oman Government International Bond	1,175,000	4.75%	15/6/2026	1,160,802	0.16%
Oman Government International Bond	700,000	5.38%	8/3/2027	705,076	0.10%
Oman Government International Bond	850,000	6.75%	28/10/2027	896,914	0.12%
Oman Government International Bond	1,200,000	5.63%	17/1/2028	1,223,899	0.17%
Oman Government International Bond	1,015,000	6.00%	1/8/2029	1,052,106	0.14%
Oman Government International Bond	775,000	6.25%	25/1/2031	814,754	0.11%
Oman Government International Bond	425,000	7.38%	28/10/2032	481,823	0.06%
Oman Government International Bond	1,100,000	6.50%	8/3/2047	1,118,921	0.15%
Oman Government International Bond	1,400,000	6.75%	17/1/2048	1,462,418	0.20%
Oman Government International Bond	400,000	7.00%	25/1/2051	431,852	0.06%
Oman Sovereign Sukuk Co.	800,000	5.93%	31/10/2025	809,030	0.11%
Oman Sovereign Sukuk Co.	850,000	4.88%	15/6/2030	840,675	0.11%
OmGrid Funding Ltd.	200,000	5.20%	16/5/2027	199,207	0.03%
QQ SAOC	350,000	5.13%	6/5/2028	346,012	0.05%
Oryx Funding Ltd.	325,000	5.80%	3/2/2031	326,449	0.04%
Oztel Holdings SPC Ltd.	400,000	6.63%	24/4/2028	418,183	0.06%
				13,784,776	1.87%
Pakistan 0.31% (30 June 2023: 0.23%)					
Pakistan Global Sukuk Programme Co., Ltd.	200,000	7.95%	31/1/2029	149,845	0.02%
Pakistan Government International Bond	200,000	8.25%	30/9/2025	170,058	0.02%
Pakistan Government International Bond	800,000	6.00%	8/4/2026	564,367	0.08%
Pakistan Government International Bond	800,000	6.88%	5/12/2027	544,446	0.07%
Pakistan Government International Bond	800,000	7.38%	8/4/2031	487,851	0.07%
Pakistan Government International Bond	400,000	8.88%	8/4/2051	241,232	0.03%
Pakistan Water & Power Development Authority	200,000	7.50%	4/6/2031	107,778	0.02%
				2,265,577	0.31%
Panama 1.97% (30 June 2023: 1.95%)					
Aeropuerto Internacional de Tocumen SA	225,000	4.00%	11/8/2041	169,799	0.02%
Aeropuerto Internacional de Tocumen SA	670,000	5.13%	11/8/2061	503,635	0.07%
Banco Nacional de Panama	500,000	2.50%	11/8/2030	372,243	0.05%
Empresa de Transmision Electrica SA	200,000	5.13%	2/5/2049	146,213	0.02%
Panama Bonos del Tesoro	340,000	6.38%	25/7/2033	317,216	0.04%
Panama Government International Bond	575,000	3.75%	16/3/2025	558,704	0.08%
Panama Government International Bond	500,000	7.13%	29/1/2026	511,369	0.07%
Panama Government International Bond	615,000	3.75%	17/4/2026	575,096	0.08%
Panama Government International Bond	475,000	8.88%	30/9/2027	516,766	0.07%
Panama Government International Bond	650,000	3.88%	17/3/2028	599,546	0.08%
Panama Government International Bond	455,000	9.38%	1/4/2029	516,811	0.07%
Panama Government International Bond	1,335,000	3.16%	23/1/2030	1,138,185	0.16%
Panama Government International Bond	1,200,000	2.25%	29/9/2032	877,494	0.12%
Panama Government International Bond	500,000	3.30%	19/1/2033	395,751	0.05%
Panama Government International Bond	1,125,000	6.40%	14/2/2035	1,097,671	0.15%
Panama Government International Bond	1,061,000	6.70%	26/1/2036	1,052,565	0.14%
Panama Government International Bond	400,000	6.88%	31/1/2036	399,408	0.06%
Panama Government International Bond	500,000	4.50%	15/5/2047	354,428	0.05%
Panama Government International Bond	1,225,000	4.50%	16/4/2050	849,099	0.12%
Panama Government International Bond	1,125,000	4.30%	29/4/2053	753,178	0.10%
Panama Government International Bond	650,000	6.85%	28/3/2054	607,566	0.08%
Panama Government International Bond	1,225,000	4.50%	1/4/2056	823,083	0.11%
Panama Government International Bond	1,500,000	3.87%	23/7/2060	897,397	0.12%
Panama Government International Bond	700,000	4.50%	19/1/2063	458,966	0.06%
				14,492,189	1.97%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Papua New Guinea 0.03% (30 June 2023: 0.03%)					
Papua New Guinea Government International Bond	200,000	8.38%	4/10/2028	188,895	0.03%
				188,895	0.03%
Paraguay 0.39% (30 June 2023: 0.49%)					
Bioceanico Sovereign Certificate Ltd.	303,709	0.00%	5/6/2034	217,847	0.03%
Paraguay Government International Bond	200,000	4.70%	27/3/2027	197,164	0.03%
Paraguay Government International Bond	480,000	4.95%	28/4/2031	469,029	0.06%
Paraguay Government International Bond	250,000	2.74%	29/1/2033	205,129	0.03%
Paraguay Government International Bond	400,000	3.85%	28/6/2033	353,347	0.05%
Paraguay Government International Bond	200,000	5.85%	21/8/2033	203,374	0.03%
Paraguay Government International Bond	600,000	6.10%	11/8/2044	588,410	0.08%
Paraguay Government International Bond	400,000	5.60%	13/3/2048	364,061	0.05%
Paraguay Government International Bond	300,000	5.40%	30/3/2050	266,743	0.03%
				2,865,104	0.39%
Peru 1.60% (30 June 2023: 1.63%)					
Consorcio Transmantaro SA	325,000	4.70%	16/4/2034	304,645	0.04%
Consorcio Transmantaro SA	200,000	5.20%	11/4/2038	188,706	0.02%
Corp. Financiera de Desarrollo SA	225,000	2.40%	28/9/2027	200,026	0.03%
Fondo MIVIVIENDA SA	250,000	4.63%	12/4/2027	243,722	0.03%
Peruvian Government International Bond	415,000	7.35%	21/7/2025	428,457	0.06%
Peruvian Government International Bond	262,000	2.39%	23/1/2026	249,093	0.03%
Peruvian Government International Bond	445,000	4.13%	25/8/2027	436,405	0.06%
Peruvian Government International Bond	330,000	2.84%	20/6/2030	292,881	0.04%
Peruvian Government International Bond	1,730,000	2.78%	23/1/2031	1,506,376	0.20%
Peruvian Government International Bond	525,000	1.86%	1/12/2032	410,792	0.06%
Peruvian Government International Bond	1,080,000	8.75%	21/11/2033	1,356,128	0.18%
Peruvian Government International Bond	1,120,000	3.00%	15/1/2034	944,482	0.13%
Peruvian Government International Bond	535,000	6.55%	14/3/2037	595,074	0.08%
Peruvian Government International Bond	627,000	3.30%	11/3/2041	486,803	0.07%
Peruvian Government International Bond	1,240,000	5.63%	18/11/2050	1,292,004	0.17%
Peruvian Government International Bond	840,000	3.55%	10/3/2051	637,084	0.09%
Peruvian Government International Bond	1,015,000	2.78%	1/12/2060	632,155	0.09%
Peruvian Government International Bond	515,000	3.60%	15/1/2072	362,558	0.05%
Peruvian Government International Bond	460,000	3.23%	28/7/2121	286,254	0.04%
Petroleos del Peru SA	450,000	4.75%	19/6/2032	321,704	0.04%
Petroleos del Peru SA	1,030,000	5.63%	19/6/2047	639,258	0.09%
				11,814,607	1.60%
Philippines 2.43% (30 June 2023: 2.37%)					
Philippine Government International Bond	730,000	10.63%	16/3/2025	777,478	0.11%
Philippine Government International Bond	500,000	5.50%	30/3/2026	508,301	0.07%
Philippine Government International Bond	400,000	3.23%	29/3/2027	383,757	0.05%
Philippine Government International Bond	200,000	5.17%	13/10/2027	204,141	0.03%
Philippine Government International Bond	900,000	3.00%	1/2/2028	849,146	0.11%
Philippine Government International Bond	400,000	4.63%	17/7/2028	401,698	0.05%
Philippine Government International Bond	750,000	3.75%	14/1/2029	722,751	0.10%
Philippine Government International Bond	835,000	9.50%	2/2/2030	1,048,541	0.14%
Philippine Government International Bond	500,000	2.46%	5/5/2030	442,569	0.06%
Philippine Government International Bond	850,000	7.75%	14/1/2031	1,007,385	0.14%
Philippine Government International Bond	600,000	1.65%	10/6/2031	492,145	0.07%
Philippine Government International Bond	425,000	1.95%	6/1/2032	350,872	0.05%
Philippine Government International Bond	460,000	6.38%	15/1/2032	513,178	0.07%
Philippine Government International Bond	350,000	3.56%	29/9/2032	323,363	0.04%
Philippine Government International Bond	550,000	5.61%	13/4/2033	587,983	0.08%
Philippine Government International Bond	500,000	5.00%	17/7/2033	514,263	0.07%
Philippine Government International Bond	920,000	6.38%	23/10/2034	1,039,842	0.14%
Philippine Government International Bond	745,000	5.00%	13/1/2037	761,677	0.10%
Philippine Government International Bond	900,000	3.95%	20/1/2040	814,623	0.11%
Philippine Government International Bond	975,000	3.70%	1/3/2041	838,391	0.11%
Philippine Government International Bond	1,050,000	3.70%	2/2/2042	899,943	0.12%
Philippine Government International Bond	650,000	2.95%	5/5/2045	488,832	0.07%
Philippine Government International Bond	750,000	2.65%	10/12/2045	533,184	0.07%
Philippine Government International Bond	1,100,000	3.20%	6/7/2046	848,045	0.11%
Philippine Government International Bond	400,000	4.20%	29/3/2047	355,376	0.05%
Philippine Government International Bond	375,000	5.95%	13/10/2047	418,471	0.06%
Philippine Government International Bond	675,000	5.50%	17/1/2048	712,133	0.10%
Power Sector Assets & Liabilities Management Corp.	550,000	7.39%	2/12/2024	559,250	0.08%
ROP Sukuk Trust	500,000	5.05%	6/6/2029	509,169	0.07%
				17,906,507	2.43%
Poland 0.86% (30 June 2023: 0.78%)					
Bank Gospodarstwa Krajowego	600,000	6.25%	31/10/2028	633,787	0.09%
Bank Gospodarstwa Krajowego	800,000	5.38%	22/5/2033	812,728	0.11%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Republic of Poland Government International Bond	790,000	3.25%	6/4/2026	765,605	0.10%
Republic of Poland Government International Bond	735,000	5.50%	16/11/2027	762,447	0.10%
Republic of Poland Government International Bond	795,000	5.75%	16/11/2032	858,328	0.12%
Republic of Poland Government International Bond	1,205,000	4.88%	4/10/2033	1,218,663	0.17%
Republic of Poland Government International Bond	1,227,000	5.50%	4/4/2053	1,277,243	0.17%
				6,328,801	0.86%
Qatar 3.77% (30 June 2023: 3.81%)					
Nakilat, Inc.	301,943	6.07%	31/12/2033	311,229	0.04%
Ooredoo International Finance Ltd.	200,000	5.00%	19/10/2025	199,471	0.03%
Ooredoo International Finance Ltd.	400,000	3.75%	22/6/2026	390,353	0.05%
Ooredoo International Finance Ltd.	200,000	3.88%	31/1/2028	194,447	0.03%
Ooredoo International Finance Ltd.	400,000	2.63%	8/4/2031	347,991	0.05%
Ooredoo International Finance Ltd.	245,000	4.50%	31/1/2043	229,431	0.03%
Qatar Government International Bond	900,000	3.40%	16/4/2025	882,549	0.12%
Qatar Government International Bond	1,600,000	3.25%	2/6/2026	1,554,812	0.21%
Qatar Government International Bond	1,450,000	4.50%	23/4/2028	1,468,225	0.20%
Qatar Government International Bond	2,300,000	4.00%	14/3/2029	2,282,581	0.31%
Qatar Government International Bond	1,800,000	3.75%	16/4/2030	1,757,452	0.24%
Qatar Government International Bond	415,000	9.75%	15/6/2030	542,130	0.07%
Qatar Government International Bond	495,000	6.40%	20/1/2040	574,169	0.08%
Qatar Government International Bond	450,000	5.75%	20/1/2042	495,939	0.07%
Qatar Government International Bond	975,000	4.63%	2/6/2046	930,340	0.13%
Qatar Government International Bond	2,910,000	5.10%	23/4/2048	2,947,291	0.40%
Qatar Government International Bond	3,045,000	4.82%	14/3/2049	2,966,443	0.40%
Qatar Government International Bond	2,450,000	4.40%	16/4/2050	2,258,665	0.31%
QatarEnergy	800,000	1.38%	12/9/2026	734,883	0.10%
QatarEnergy	1,600,000	2.25%	12/7/2031	1,361,348	0.18%
QatarEnergy	1,780,000	3.13%	12/7/2041	1,364,748	0.18%
QatarEnergy	1,950,000	3.30%	12/7/2051	1,421,823	0.19%
QNB Finance Ltd.	400,000	2.63%	12/5/2025	384,331	0.05%
QNB Finance Ltd.	600,000	1.63%	22/9/2025	562,753	0.08%
QNB Finance Ltd.	400,000	1.38%	26/1/2026	369,710	0.05%
QNB Finance Ltd.	700,000	2.75%	12/2/2027	652,943	0.09%
Ras Laffan Liquefied Natural Gas Co., Ltd. 3	419,900	6.33%	30/9/2027	429,443	0.06%
Ras Laffan Liquefied Natural Gas Co., Ltd. 3	172,850	5.84%	30/9/2027	175,550	0.02%
				27,791,050	3.77%
Romania 0.90% (30 June 2023: 0.89%)					
Romanian Government International Bond	660,000	3.00%	27/2/2027	614,611	0.08%
Romanian Government International Bond	596,000	5.25%	25/11/2027	592,325	0.08%
Romanian Government International Bond	490,000	6.63%	17/2/2028	507,328	0.07%
Romanian Government International Bond	100,000	6.63%	17/2/2028	103,536	0.01%
Romanian Government International Bond	646,000	3.00%	14/2/2031	549,305	0.08%
Romanian Government International Bond	550,000	3.63%	27/3/2032	474,289	0.06%
Romanian Government International Bond	798,000	7.13%	17/1/2033	860,225	0.12%
Romanian Government International Bond	560,000	6.00%	25/5/2034	563,143	0.08%
Romanian Government International Bond	482,000	6.13%	22/1/2044	473,466	0.06%
Romanian Government International Bond	610,000	5.13%	15/6/2048	521,791	0.07%
Romanian Government International Bond	1,000,000	4.00%	14/2/2051	722,176	0.10%
Romanian Government International Bond	574,000	7.63%	17/1/2053	642,311	0.09%
				6,624,506	0.90%
Russia 0.00% (30 June 2023: 0.00%)					
Vnesheconombank Via VEB Finance plc	300,000	6.80%	22/11/2025	19,308	0.00%
				19,308	0.00%
Rwanda 0.03% (30 June 2023: 0.03%)					
Rwanda International Government Bond	260,000	5.50%	9/8/2031	208,109	0.03%
				208,109	0.03%
Saudi Arabia 8.37% (30 June 2023: 8.21%)					
Gaci First Investment Co.	625,000	5.00%	13/10/2027	631,326	0.08%
Gaci First Investment Co.	600,000	4.75%	14/2/2030	599,171	0.08%
Gaci First Investment Co.	700,000	5.25%	13/10/2032	724,993	0.10%
Gaci First Investment Co.	1,050,000	4.88%	14/2/2035	1,024,853	0.14%
Gaci First Investment Co.	950,000	5.13%	14/2/2053	858,754	0.12%
Gaci First Investment Co.	225,000	5.38%	13/10/2122	200,685	0.03%
KSA Sukuk Ltd.	2,100,000	3.63%	20/4/2027	2,043,790	0.28%
KSA Sukuk Ltd.	1,250,000	5.27%	25/10/2028	1,299,200	0.18%
KSA Sukuk Ltd.	900,000	4.30%	19/1/2029	899,907	0.12%
KSA Sukuk Ltd.	1,450,000	4.27%	22/5/2029	1,438,684	0.19%
KSA Sukuk Ltd.	1,125,000	2.97%	29/10/2029	1,039,901	0.14%
KSA Sukuk Ltd.	1,025,000	2.25%	17/5/2031	880,941	0.12%
KSA Sukuk Ltd.	1,700,000	4.51%	22/5/2033	1,692,227	0.23%
NCB Tier 1 Sukuk Ltd.	550,000	3.50%	Perpetual	508,610	0.07%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
SA Global Sukuk Ltd.	600,000	1.60%	17/6/2026	557,031	0.07%
SA Global Sukuk Ltd.	1,250,000	2.69%	17/6/2031	1,106,135	0.15%
SABIC Capital I BV	400,000	2.15%	14/9/2030	341,546	0.05%
SABIC Capital I BV	200,000	3.00%	14/9/2050	131,380	0.02%
SABIC Capital II BV	400,000	4.50%	10/10/2028	396,362	0.05%
Saudi Arabian Oil Co.	900,000	1.63%	24/11/2025	847,107	0.11%
Saudi Arabian Oil Co.	1,580,000	3.50%	16/4/2029	1,497,025	0.20%
Saudi Arabian Oil Co.	1,080,000	2.25%	24/11/2030	927,915	0.13%
Saudi Arabian Oil Co.	1,400,000	4.25%	16/4/2039	1,246,084	0.17%
Saudi Arabian Oil Co.	1,600,000	4.38%	16/4/2049	1,381,321	0.19%
Saudi Arabian Oil Co.	950,000	3.25%	24/11/2050	673,578	0.09%
Saudi Arabian Oil Co.	1,150,000	3.50%	24/11/2070	789,329	0.11%
Saudi Electricity Global Sukuk Co. 2	600,000	5.06%	8/4/2043	576,412	0.08%
Saudi Electricity Global Sukuk Co. 3	600,000	5.50%	8/4/2044	604,869	0.08%
Saudi Electricity Global Sukuk Co. 4	600,000	4.72%	27/9/2028	602,395	0.08%
Saudi Electricity Global Sukuk Co. 5	400,000	1.74%	17/9/2025	378,076	0.05%
Saudi Electricity Global Sukuk Co. 5	200,000	2.41%	17/9/2030	173,843	0.02%
Saudi Electricity Sukuk Programme Co.	525,000	4.63%	11/4/2033	517,715	0.07%
Saudi Electricity Sukuk Programme Co.	330,000	5.68%	11/4/2053	336,892	0.05%
Saudi Government International Bond	2,000,000	4.00%	17/4/2025	1,970,199	0.27%
Saudi Government International Bond	1,000,000	2.90%	22/10/2025	965,678	0.13%
Saudi Government International Bond	2,600,000	3.25%	26/10/2026	2,509,227	0.34%
Saudi Government International Bond	700,000	2.50%	3/2/2027	658,356	0.09%
Saudi Government International Bond	1,650,000	4.75%	18/1/2028	1,668,049	0.23%
Saudi Government International Bond	2,420,000	3.63%	4/3/2028	2,342,718	0.32%
Saudi Government International Bond	1,950,000	4.38%	16/4/2029	1,942,993	0.26%
Saudi Government International Bond	1,600,000	4.50%	17/4/2030	1,603,276	0.22%
Saudi Government International Bond	775,000	3.25%	22/10/2030	719,010	0.10%
Saudi Government International Bond	550,000	2.75%	3/2/2032	483,144	0.06%
Saudi Government International Bond	1,120,000	5.50%	25/10/2032	1,193,721	0.16%
Saudi Government International Bond	1,400,000	2.25%	2/2/2033	1,159,609	0.16%
Saudi Government International Bond	1,725,000	4.88%	18/7/2033	1,762,036	0.24%
Saudi Government International Bond	3,110,000	4.50%	26/10/2046	2,747,151	0.37%
Saudi Government International Bond	2,150,000	4.63%	4/10/2047	1,927,111	0.26%
Saudi Government International Bond	1,725,000	5.00%	17/4/2049	1,628,336	0.22%
Saudi Government International Bond	1,715,000	5.25%	16/1/2050	1,679,394	0.23%
Saudi Government International Bond	550,000	3.25%	17/11/2051	390,009	0.05%
Saudi Government International Bond	1,700,000	5.00%	18/1/2053	1,599,280	0.22%
Saudi Government International Bond	1,300,000	3.75%	21/1/2055	986,723	0.13%
Saudi Government International Bond	1,550,000	4.50%	22/4/2060	1,341,898	0.18%
Saudi Government International Bond	1,050,000	3.45%	2/2/2061	737,394	0.10%
Saudi Telecom Co.	550,000	3.89%	13/5/2029	524,572	0.07%
SNB Sukuk Ltd.	400,000	2.34%	19/1/2027	369,148	0.05%
Suci Second Investment Co.	1,100,000	6.00%	25/10/2028	1,163,063	0.16%
Suci Second Investment Co.	650,000	6.25%	25/10/2033	729,836	0.10%
				61,729,988	8.37%
Senegal 0.12% (30 June 2023: 0.12%)					
Senegal Government International Bond	600,000	6.25%	23/5/2033	535,674	0.07%
Senegal Government International Bond	400,000	6.75%	13/3/2048	315,076	0.05%
				850,750	0.12%
Serbia 0.19% (30 June 2023: 0.17%)					
Serbia International Bond	400,000	6.25%	26/5/2028	410,092	0.06%
Serbia International Bond	600,000	2.13%	1/12/2030	480,315	0.06%
Serbia International Bond	475,000	6.50%	26/9/2033	487,458	0.07%
				1,377,865	0.19%
South Africa 1.52% (30 June 2023: 1.44%)					
Eskom Holdings SOC Ltd.	500,000	7.13%	11/2/2025	500,003	0.07%
Eskom Holdings SOC Ltd.	400,000	4.31%	23/7/2027	373,670	0.05%
Eskom Holdings SOC Ltd.	400,000	8.45%	10/8/2028	405,343	0.06%
Eskom Holdings SOC Ltd.	400,000	6.35%	10/8/2028	389,198	0.05%
Republic of South Africa Government International Bond	950,000	5.88%	16/9/2025	958,656	0.13%
Republic of South Africa Government International Bond	625,000	4.88%	14/4/2026	616,972	0.08%
Republic of South Africa Government International Bond	500,000	4.85%	27/9/2027	490,607	0.07%
Republic of South Africa Government International Bond	925,000	4.30%	12/10/2028	864,980	0.12%
Republic of South Africa Government International Bond	1,075,000	4.85%	30/9/2029	1,007,734	0.14%
Republic of South Africa Government International Bond	750,000	5.88%	22/6/2030	727,469	0.10%
Republic of South Africa Government International Bond	575,000	5.88%	20/4/2032	544,506	0.07%
Republic of South Africa Government International Bond	450,000	6.25%	8/3/2041	400,478	0.05%
Republic of South Africa Government International Bond	600,000	5.38%	24/7/2044	477,717	0.06%
Republic of South Africa Government International Bond	425,000	5.00%	12/10/2046	314,777	0.04%
Republic of South Africa Government International Bond	715,000	5.65%	27/9/2047	569,838	0.08%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Republic of South Africa Government International Bond	200,000	6.30%	22/6/2048	170,811	0.02%
Republic of South Africa Government International Bond	1,475,000	5.75%	30/9/2049	1,176,371	0.16%
Republic of South Africa Government International Bond	800,000	7.30%	20/4/2052	756,819	0.10%
Transnet SOC Ltd.	475,000	8.25%	6/2/2028	478,665	0.07%
				11,224,614	1.52%
South Korea 3.70% (30 June 2023: 3.41%)					
Export-Import Bank of Korea	400,000	1.25%	18/1/2025	385,570	0.05%
Export-Import Bank of Korea	800,000	2.88%	21/1/2025	784,019	0.11%
Export-Import Bank of Korea	200,000	1.88%	12/2/2025	193,657	0.03%
Export-Import Bank of Korea	400,000	5.38%	18/9/2025	404,179	0.05%
Export-Import Bank of Korea	520,000	3.25%	10/11/2025	506,068	0.07%
Export-Import Bank of Korea	650,000	2.63%	26/5/2026	618,515	0.08%
Export-Import Bank of Korea	1,000,000	3.25%	12/8/2026	962,926	0.13%
Export-Import Bank of Korea	300,000	1.13%	29/12/2026	270,304	0.04%
Export-Import Bank of Korea	550,000	1.63%	18/1/2027	504,877	0.07%
Export-Import Bank of Korea	400,000	2.38%	21/4/2027	373,748	0.05%
Export-Import Bank of Korea	500,000	4.25%	15/9/2027	495,116	0.07%
Export-Import Bank of Korea	725,000	5.00%	11/1/2028	738,490	0.10%
Export-Import Bank of Korea	400,000	5.13%	18/9/2028	410,594	0.06%
Export-Import Bank of Korea	650,000	1.75%	19/10/2028	574,568	0.08%
Export-Import Bank of Korea	400,000	1.25%	21/9/2030	323,477	0.04%
Export-Import Bank of Korea	400,000	2.13%	18/1/2032	334,312	0.05%
Export-Import Bank of Korea	300,000	4.50%	15/9/2032	297,891	0.04%
Export-Import Bank of Korea	500,000	4.63%	7/6/2033	500,058	0.07%
Export-Import Bank of Korea	450,000	5.13%	18/9/2033	467,603	0.06%
Export-Import Bank of Korea	200,000	2.50%	29/6/2041	146,292	0.02%
Industrial Bank of Korea	400,000	1.04%	22/6/2025	377,990	0.05%
Industrial Bank of Korea	200,000	5.38%	4/10/2028	207,015	0.03%
Korea Development Bank	400,000	0.75%	25/1/2025	383,126	0.05%
Korea Development Bank	400,000	1.75%	18/2/2025	386,546	0.05%
Korea Development Bank	800,000	1.25%	3/6/2025	761,132	0.10%
Korea Development Bank	200,000	3.13%	7/6/2025	195,269	0.03%
Korea Development Bank	500,000	4.00%	8/9/2025	493,548	0.07%
Korea Development Bank	500,000	3.38%	16/9/2025	488,123	0.07%
Korea Development Bank	400,000	3.00%	13/1/2026	386,529	0.05%
Korea Development Bank	200,000	0.80%	27/4/2026	182,638	0.02%
Korea Development Bank	600,000	2.00%	12/9/2026	558,720	0.08%
Korea Development Bank	200,000	5.38%	23/10/2026	203,780	0.03%
Korea Development Bank	250,000	2.25%	24/2/2027	233,406	0.03%
Korea Development Bank	600,000	1.38%	25/4/2027	542,250	0.07%
Korea Development Bank	615,000	4.38%	15/2/2028	613,429	0.08%
Korea Development Bank	525,000	4.38%	15/2/2033	515,853	0.07%
Korea Development Bank	250,000	5.63%	23/10/2033	269,417	0.04%
Korea East-West Power Co., Ltd.	400,000	1.75%	6/5/2025	382,866	0.05%
Korea East-West Power Co., Ltd.	200,000	3.60%	6/5/2025	196,168	0.03%
Korea Electric Power Corp.	475,000	3.63%	14/6/2025	466,034	0.06%
Korea Electric Power Corp.	200,000	5.38%	6/4/2026	202,017	0.03%
Korea Electric Power Corp.	675,000	5.38%	31/7/2026	682,666	0.09%
Korea Expressway Corp.	550,000	1.13%	17/5/2026	504,411	0.07%
Korea Gas Corp.	200,000	3.50%	21/7/2025	195,879	0.03%
Korea Gas Corp.	450,000	3.50%	2/7/2026	435,760	0.06%
Korea Gas Corp.	400,000	3.88%	13/7/2027	390,156	0.05%
Korea Gas Corp.	225,000	4.88%	5/7/2028	227,349	0.03%
Korea Gas Corp.	400,000	2.88%	16/7/2029	366,333	0.05%
Korea Gas Corp.	200,000	6.25%	20/1/2042	230,729	0.03%
Korea Housing Finance Corp.	450,000	4.63%	24/2/2028	449,241	0.06%
Korea Hydro & Nuclear Power Co., Ltd.	200,000	1.25%	27/4/2026	184,119	0.02%
Korea Hydro & Nuclear Power Co., Ltd.	500,000	4.25%	27/7/2027	492,321	0.07%
Korea Hydro & Nuclear Power Co., Ltd.	200,000	5.00%	18/7/2028	202,169	0.03%
Korea International Bond	500,000	2.75%	19/1/2027	478,891	0.06%
Korea International Bond	250,000	3.50%	20/9/2028	242,638	0.03%
Korea International Bond	400,000	2.50%	19/6/2029	368,397	0.05%
Korea International Bond	600,000	1.00%	16/9/2030	489,699	0.07%
Korea International Bond	500,000	4.13%	10/6/2044	465,489	0.06%
Korea International Bond	300,000	3.88%	20/9/2048	264,201	0.04%
Korea Land & Housing Corp.	325,000	5.75%	6/10/2025	329,014	0.04%
Korea Mine Rehabilitation & Mineral Resources Corp.	400,000	1.75%	15/4/2026	369,292	0.05%
Korea National Oil Corp.	700,000	2.63%	14/4/2026	665,898	0.09%
Korea National Oil Corp.	450,000	2.50%	24/10/2026	421,879	0.06%
Korea National Oil Corp.	250,000	6.44%	14/11/2026	250,408	0.03%
Korea National Oil Corp.	600,000	2.13%	18/4/2027	552,719	0.07%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Korea SMEs & Startups Agency	200,000	2.13%	30/8/2026	185,891	0.03%
NongHyup Bank	200,000	1.25%	20/7/2025	188,709	0.03%
NongHyup Bank	300,000	4.88%	3/7/2028	301,761	0.04%
				27,274,139	3.70%
Sri Lanka 0.30% (30 June 2023: 0.28%)					
Sri Lanka Government International Bond	250,000	6.13%	3/6/2025	127,800	0.02%
Sri Lanka Government International Bond	800,000	6.85%	3/11/2025	408,468	0.06%
Sri Lanka Government International Bond	505,000	6.83%	18/7/2026	258,363	0.03%
Sri Lanka Government International Bond	745,000	6.20%	11/5/2027	374,939	0.05%
Sri Lanka Government International Bond	650,000	6.75%	18/4/2028	327,242	0.04%
Sri Lanka Government International Bond	550,000	7.85%	14/3/2029	275,229	0.04%
Sri Lanka Government International Bond	910,000	7.55%	28/3/2030	456,510	0.06%
				2,228,551	0.30%
Suriname 0.03% (30 June 2023: 0.02%)					
Suriname Government International Bond	189,000	7.95%	15/7/2033	164,430	0.02%
Suriname Government International Bond	91,000	0.00%	31/12/2050	41,978	0.01%
				206,408	0.03%
Tajikistan 0.02% (30 June 2023: 0.02%)					
Republic of Tajikistan International Bond	200,000	7.13%	14/9/2027	172,552	0.02%
				172,552	0.02%
Thailand 0.11% (30 June 2023: 0.09%)					
PTT Treasury Center Co., Ltd.	250,000	3.70%	16/7/2070	179,908	0.02%
PTTEP Treasury Center Co., Ltd.	400,000	2.59%	10/6/2027	371,740	0.05%
PTTEP Treasury Center Co., Ltd.	325,000	3.90%	6/12/2059	258,985	0.04%
				810,633	0.11%
Trinidad & Tobago 0.21% (30 June 2023: 0.19%)					
Heritage Petroleum Co., Ltd.	200,000	9.00%	12/8/2029	211,813	0.03%
Trinidad & Tobago Government International Bond	500,000	4.50%	4/8/2026	498,053	0.07%
Trinidad & Tobago Government International Bond	200,000	4.50%	26/6/2030	192,753	0.03%
Trinidad & Tobago Government International Bond	250,000	5.95%	14/1/2031	258,567	0.03%
Trinidad Generation UnLtd	400,000	5.25%	4/11/2027	395,388	0.05%
				1,556,574	0.21%
Tunisia 0.05% (30 June 2023: 0.04%)					
Tunisian Republic	435,000	5.75%	30/1/2025	355,711	0.05%
				355,711	0.05%
Turkey 5.58% (30 June 2023: 5.28%)					
Hazine Mustesarligi Varlik Kiralama A.S.	1,500,000	9.76%	13/11/2025	1,590,926	0.22%
Hazine Mustesarligi Varlik Kiralama A.S.	1,000,000	5.13%	22/6/2026	968,909	0.13%
Hazine Mustesarligi Varlik Kiralama A.S.	1,375,000	7.25%	24/2/2027	1,399,232	0.19%
Hazine Mustesarligi Varlik Kiralama A.S.	1,200,000	8.51%	14/1/2029	1,276,426	0.17%
Istanbul Metropolitan Municipality	250,000	6.38%	9/12/2025	241,349	0.03%
Istanbul Metropolitan Municipality	350,000	10.50%	6/12/2028	371,369	0.05%
Mersin Uluslararası Liman İşletmeciliği A.S.	300,000	8.25%	15/11/2028	313,731	0.04%
TC Ziraat Bankası A.S.	400,000	5.38%	2/3/2026	385,762	0.05%
TC Ziraat Bankası A.S.	200,000	9.50%	1/8/2026	210,668	0.03%
Türk Telekomünikasyon A.S.	250,000	6.88%	28/2/2025	247,574	0.03%
Türkiye Government International Bond	1,195,000	7.38%	5/2/2025	1,214,905	0.17%
Türkiye Government International Bond	1,150,000	4.25%	13/3/2025	1,127,798	0.15%
Türkiye Government International Bond	1,300,000	6.38%	14/10/2025	1,304,892	0.18%
Türkiye Government International Bond	875,000	4.75%	26/1/2026	850,104	0.12%
Türkiye Government International Bond	950,000	4.25%	14/4/2026	910,868	0.12%
Türkiye Government International Bond	1,500,000	4.88%	9/10/2026	1,447,781	0.20%
Türkiye Government International Bond	1,450,000	6.00%	25/3/2027	1,431,831	0.19%
Türkiye Government International Bond	1,000,000	8.60%	24/9/2027	1,067,743	0.15%
Türkiye Government International Bond	2,050,000	9.88%	15/1/2028	2,274,826	0.31%
Türkiye Government International Bond	1,125,000	5.13%	17/2/2028	1,072,447	0.15%
Türkiye Government International Bond	1,300,000	6.13%	24/10/2028	1,279,444	0.17%
Türkiye Government International Bond	1,205,000	9.38%	14/3/2029	1,333,168	0.18%
Türkiye Government International Bond	1,350,000	7.63%	26/4/2029	1,396,349	0.19%
Türkiye Government International Bond	530,000	11.88%	15/1/2030	665,049	0.09%
Türkiye Government International Bond	850,000	5.25%	13/3/2030	779,611	0.11%
Türkiye Government International Bond	1,185,000	9.13%	13/7/2030	1,306,387	0.18%
Türkiye Government International Bond	1,200,000	5.95%	15/1/2031	1,131,557	0.15%
Türkiye Government International Bond	700,000	5.88%	26/6/2031	652,759	0.09%
Türkiye Government International Bond	1,250,000	9.38%	19/1/2033	1,412,432	0.19%
Türkiye Government International Bond	750,000	6.50%	20/9/2033	716,565	0.10%
Türkiye Government International Bond	695,000	8.00%	14/2/2034	734,928	0.10%
Türkiye Government International Bond	1,410,000	6.88%	17/3/2036	1,347,643	0.18%
Türkiye Government International Bond	515,000	7.25%	5/3/2038	504,388	0.07%
Türkiye Government International Bond	910,000	6.75%	30/5/2040	834,931	0.11%
Türkiye Government International Bond	1,425,000	6.00%	14/1/2041	1,207,742	0.16%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Turkiye Government International Bond	1,560,000	4.88%	16/4/2043	1,136,954	0.15%
Turkiye Government International Bond	1,425,000	6.63%	17/2/2045	1,252,768	0.17%
Turkiye Government International Bond	1,750,000	5.75%	11/5/2047	1,370,897	0.19%
Turkiye Ihracat Kredi Bankasi A.S.	600,000	5.75%	6/7/2026	582,722	0.08%
Turkiye Ihracat Kredi Bankasi A.S.	275,000	9.00%	28/1/2027	286,767	0.04%
Turkiye Vakiflar Bankasi TAO	250,000	5.25%	5/2/2025	246,607	0.03%
Turkiye Vakiflar Bankasi TAO	400,000	6.50%	8/1/2026	396,682	0.05%
Turkiye Vakiflar Bankasi TAO	250,000	5.50%	1/10/2026	239,889	0.03%
Turkiye Vakiflar Bankasi TAO	400,000	9.00%	12/10/2028	420,312	0.06%
Ziraat Katilim Varlik Kiralama A.S.	200,000	9.38%	12/11/2026	210,656	0.03%
				41,156,348	5.58%
Ukraine 0.33% (30 June 2023: 0.33%)					
NAK Naftogaz Ukraine via Kondor Finance plc	200,000	7.63%	8/11/2028	93,101	0.01%
NPC Ukrenergo	400,000	6.88%	9/11/2028	106,912	0.01%
State Agency of Roads of Ukraine	250,000	6.25%	24/6/2030	62,930	0.01%
Ukraine Government International Bond	1,005,000	7.75%	1/9/2025	294,676	0.04%
Ukraine Government International Bond	400,000	8.99%	1/2/2026	118,453	0.02%
Ukraine Government International Bond	575,000	7.75%	1/9/2026	159,197	0.02%
Ukraine Government International Bond	420,000	7.75%	1/9/2027	114,195	0.02%
Ukraine Government International Bond	850,000	7.75%	1/9/2028	234,374	0.03%
Ukraine Government International Bond	625,000	7.75%	1/9/2029	169,108	0.02%
Ukraine Government International Bond	750,000	9.75%	1/11/2030	214,225	0.03%
Ukraine Government International Bond	600,000	6.88%	21/5/2031	137,389	0.02%
Ukraine Government International Bond	1,550,000	7.38%	25/9/2034	360,657	0.05%
Ukraine Government International Bond	1,250,000	7.25%	15/3/2035	291,261	0.04%
Ukraine Railways Via Rail Capital Markets plc	200,000	8.25%	9/7/2026	108,000	0.01%
				2,464,478	0.33%
United Arab Emirates 7.13% (30 June 2023: 7.11%)					
Abu Dhabi Commercial Bank PJSC	350,000	8.00%	Perpetual	371,521	0.05%
Abu Dhabi Commercial Bank PJSC	400,000	4.50%	14/9/2027	392,543	0.05%
Abu Dhabi Commercial Bank PJSC	300,000	5.38%	18/7/2028	303,944	0.04%
Abu Dhabi Commercial Bank PJSC	300,000	5.50%	12/1/2029	305,624	0.04%
Abu Dhabi Crude Oil Pipeline LLC	400,000	3.65%	2/11/2029	380,201	0.05%
Abu Dhabi Crude Oil Pipeline LLC	1,200,000	4.60%	2/11/2047	1,101,131	0.15%
Abu Dhabi Government International Bond	1,500,000	2.50%	16/4/2025	1,454,948	0.20%
Abu Dhabi Government International Bond	1,400,000	3.13%	3/5/2026	1,358,024	0.18%
Abu Dhabi Government International Bond	1,800,000	3.13%	11/10/2027	1,727,022	0.23%
Abu Dhabi Government International Bond	950,000	1.63%	2/6/2028	852,754	0.12%
Abu Dhabi Government International Bond	1,560,000	2.50%	30/9/2029	1,425,936	0.19%
Abu Dhabi Government International Bond	1,600,000	3.13%	16/4/2030	1,507,739	0.20%
Abu Dhabi Government International Bond	1,100,000	1.70%	2/3/2031	930,882	0.13%
Abu Dhabi Government International Bond	600,000	1.88%	15/9/2031	508,024	0.07%
Abu Dhabi Government International Bond	1,450,000	4.13%	11/10/2047	1,265,042	0.17%
Abu Dhabi Government International Bond	1,900,000	3.13%	30/9/2049	1,394,437	0.19%
Abu Dhabi Government International Bond	2,225,000	3.88%	16/4/2050	1,865,373	0.25%
Abu Dhabi Government International Bond	600,000	3.00%	15/9/2051	428,541	0.06%
Abu Dhabi Government International Bond	600,000	2.70%	2/9/2070	380,142	0.05%
Abu Dhabi National Energy Co. PJSC	500,000	4.38%	23/4/2025	494,349	0.07%
Abu Dhabi National Energy Co. PJSC	400,000	4.38%	22/6/2026	396,338	0.05%
Abu Dhabi National Energy Co. PJSC	300,000	2.00%	29/4/2028	270,727	0.04%
Abu Dhabi National Energy Co. PJSC	250,000	4.38%	24/1/2029	248,536	0.03%
Abu Dhabi National Energy Co. PJSC	600,000	4.88%	23/4/2030	614,262	0.08%
Abu Dhabi National Energy Co. PJSC	550,000	4.70%	24/4/2033	556,652	0.08%
Abu Dhabi National Energy Co. PJSC	300,000	6.50%	27/10/2036	352,454	0.05%
Abu Dhabi National Energy Co. PJSC	250,000	4.00%	3/10/2049	210,047	0.03%
Abu Dhabi National Energy Co. PJSC	400,000	3.40%	29/4/2051	299,185	0.04%
Abu Dhabi Ports Co. PJSC	400,000	2.50%	6/5/2031	339,925	0.05%
DAE Funding LLC	600,000	3.38%	20/3/2028	552,313	0.07%
DAE Sukuk Dific Ltd.	200,000	3.75%	15/2/2026	192,136	0.03%
DP World Crescent Ltd.	500,000	4.85%	26/9/2028	498,132	0.07%
DP World Crescent Ltd.	580,000	3.88%	18/7/2029	550,016	0.07%
DP World Crescent Ltd.	200,000	3.75%	30/1/2030	187,930	0.03%
DP World Crescent Ltd.	635,000	5.50%	13/9/2033	648,901	0.09%
DP World Ltd.	890,000	6.85%	2/7/2037	980,578	0.13%
DP World Ltd.	700,000	5.63%	25/9/2048	670,242	0.09%
DP World Ltd.	200,000	4.70%	30/9/2049	168,741	0.02%
DP World Salaam	725,000	6.00%	Perpetual	722,825	0.10%
Dubai DOF Sukuk Ltd.	750,000	5.00%	30/4/2029	767,805	0.10%
Dubai DOF Sukuk Ltd.	750,000	2.76%	9/9/2030	669,689	0.09%
El Sukuk Co., Ltd.	200,000	1.83%	23/9/2025	187,734	0.03%
El Sukuk Co., Ltd.	200,000	2.08%	2/11/2026	183,353	0.02%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Emirate of Dubai Government International Bonds	450,000	5.25%	30/1/2043	426,126	0.06%
Emirate of Dubai Government International Bonds	675,000	3.90%	9/9/2050	506,472	0.07%
Emirates Development Bank PJSC	300,000	1.64%	15/6/2026	275,010	0.04%
Emirates NBD Bank PJSC	1,050,000	6.13%	Perpetual	1,043,322	0.14%
Emirates NBD Bank PJSC	200,000	4.25%	Perpetual	180,021	0.02%
Emirates NBD Bank PJSC	200,000	2.63%	18/2/2025	193,850	0.03%
Emirates NBD Bank PJSC	250,000	1.64%	13/1/2026	232,552	0.03%
Emirates NBD Bank PJSC	400,000	5.63%	21/10/2027	406,474	0.06%
Emirates NBD Bank PJSC	350,000	5.88%	11/10/2028	361,901	0.05%
Fab Sukuk Co., Ltd.	225,000	2.50%	21/1/2025	218,119	0.03%
Fab Sukuk Co., Ltd.	250,000	1.41%	14/1/2026	231,834	0.03%
Fab Sukuk Co., Ltd.	200,000	2.59%	2/3/2027	186,732	0.03%
Fab Sukuk Co., Ltd.	200,000	4.58%	17/1/2028	198,605	0.03%
Finance Department Government of Sharjah	650,000	6.50%	23/11/2032	682,170	0.09%
Finance Department Government of Sharjah	425,000	3.63%	10/3/2033	361,496	0.05%
Finance Department Government of Sharjah	650,000	4.00%	28/7/2050	432,901	0.06%
First Abu Dhabi Bank PJSC	625,000	4.50%	Perpetual	597,325	0.08%
First Abu Dhabi Bank PJSC	600,000	5.13%	13/10/2027	604,054	0.08%
First Abu Dhabi Bank PJSC	200,000	4.38%	24/4/2028	196,281	0.03%
First Abu Dhabi Bank PJSC	300,000	4.77%	6/6/2028	298,312	0.04%
First Abu Dhabi Bank PJSC	400,000	6.32%	4/4/2034	412,604	0.06%
ICD Funding Ltd.	250,000	3.22%	28/4/2026	235,445	0.03%
ICD Sukuk Co., Ltd.	450,000	5.00%	1/2/2027	445,068	0.06%
Masdar Abu Dhabi Future Energy Co.	350,000	4.88%	25/7/2033	346,666	0.05%
MDGH GMTN RSC Ltd.	400,000	2.50%	21/5/2026	379,105	0.05%
MDGH GMTN RSC Ltd.	250,000	3.00%	28/3/2027	237,032	0.03%
MDGH GMTN RSC Ltd.	400,000	4.50%	7/11/2028	398,112	0.05%
MDGH GMTN RSC Ltd.	400,000	3.75%	19/4/2029	385,090	0.05%
MDGH GMTN RSC Ltd.	800,000	2.88%	7/11/2029	730,122	0.10%
MDGH GMTN RSC Ltd.	500,000	2.88%	21/5/2030	452,469	0.06%
MDGH GMTN RSC Ltd.	300,000	2.50%	3/6/2031	260,344	0.04%
MDGH GMTN RSC Ltd.	300,000	3.38%	28/3/2032	274,487	0.04%
MDGH GMTN RSC Ltd.	500,000	5.50%	28/4/2033	529,421	0.07%
MDGH GMTN RSC Ltd.	530,000	4.38%	22/11/2033	516,538	0.07%
MDGH GMTN RSC Ltd.	300,000	5.88%	1/5/2034	327,566	0.04%
MDGH GMTN RSC Ltd.	400,000	6.88%	1/11/2041	475,390	0.06%
MDGH GMTN RSC Ltd.	650,000	3.70%	7/11/2049	521,952	0.07%
MDGH GMTN RSC Ltd.	1,000,000	3.95%	21/5/2050	829,601	0.11%
MDGH GMTN RSC Ltd.	600,000	3.40%	7/6/2051	445,646	0.06%
MDGH GMTN RSC Ltd.	200,000	5.08%	22/5/2053	197,139	0.03%
RAK Capital	400,000	3.09%	31/3/2025	387,431	0.05%
Ruwais Power Co. PJSC	400,000	6.00%	31/8/2036	400,631	0.05%
Sharjah Sukuk Program Ltd.	500,000	3.85%	3/4/2026	484,534	0.07%
Sharjah Sukuk Program Ltd.	400,000	2.94%	10/6/2027	369,514	0.05%
Sharjah Sukuk Program Ltd.	700,000	4.23%	14/3/2028	670,767	0.09%
Sharjah Sukuk Program Ltd.	500,000	3.23%	23/10/2029	447,676	0.06%
Sharjah Sukuk Program Ltd.	400,000	3.89%	4/4/2030	368,677	0.05%
Sharjah Sukuk Program Ltd.	200,000	3.20%	13/7/2031	172,667	0.02%
Sharjah Sukuk Program Ltd.	400,000	6.09%	19/3/2034	419,661	0.06%
Sweihan PV Power Co. PJSC	242,378	3.63%	31/1/2049	199,201	0.03%
United Arab Emirates International Bond	600,000	2.00%	19/10/2031	510,287	0.07%
United Arab Emirates International Bond	875,000	4.05%	7/7/2032	862,105	0.12%
United Arab Emirates International Bond	700,000	4.92%	25/9/2033	736,750	0.10%
United Arab Emirates International Bond	400,000	2.88%	19/10/2041	304,364	0.04%
United Arab Emirates International Bond	700,000	4.95%	7/7/2052	688,135	0.09%
United Arab Emirates International Bond	875,000	3.25%	19/10/2061	632,457	0.09%
Unity 1 Sukuk Ltd.	200,000	2.39%	3/11/2025	189,320	0.03%
				52,594,229	7.13%
United States 0.23% (30 June 2023: 0.10%)					
United States Treasury Bond	300,000	4.13%	15/8/2053	304,078	0.04%
United States Treasury Note ¹	1,400,000	4.63%	15/11/2026	1,422,422	0.19%
				1,726,500	0.23%
Uruguay 1.02% (30 June 2023: 1.00%)					
Uruguay Government International Bond	670,000	4.38%	27/10/2027	674,645	0.09%
Uruguay Government International Bond	1,037,365	4.38%	23/1/2031	1,027,706	0.14%
Uruguay Government International Bond	500,000	7.88%	15/1/2033	610,326	0.08%
Uruguay Government International Bond	977,500	5.75%	28/10/2034	1,058,863	0.14%
Uruguay Government International Bond	570,000	7.63%	21/3/2036	708,760	0.10%
Uruguay Government International Bond	365,000	4.13%	20/11/2045	330,994	0.04%
Uruguay Government International Bond	1,912,000	5.10%	18/6/2050	1,916,833	0.26%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Uruguay Government International Bond	1,255,000	4.98%	20/4/2055	1,223,770	0.17%
				7,551,897	1.02%
Uzbekistan 0.20% (30 June 2023: 0.13%)					
Republic of Uzbekistan International Bond	475,000	7.85%	12/10/2028	497,450	0.07%
Republic of Uzbekistan International Bond	300,000	5.38%	20/2/2029	285,055	0.04%
Republic of Uzbekistan International Bond	200,000	3.70%	25/11/2030	168,301	0.02%
Republic of Uzbekistan International Bond	200,000	3.90%	19/10/2031	167,643	0.02%
Uzbekneftegaz JSC	400,000	4.75%	16/11/2028	333,526	0.05%
				1,451,975	0.20%
Zambia 0.06% (30 June 2023: 0.04%)					
Zambia Government International Bond	700,000	8.97%	30/7/2027	433,958	0.06%
				433,958	0.06%
Total Fixed Income				725,404,501	98.39%
Total Transferable Securities				725,404,501	98.39%

	Number of Contracts Long/ (Short)	Notional Amount	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
Financial Derivative Instruments Dealt in on a Regulated Market 0.00% (30 June 2023: 0.00%)				
Futures 0.00% (30 June 2023: 0.00%)				
US Treasury Long Bond March 2024	4	\$465,051	34,699	0.00%
US Treasury Ultra 10 Year March 2024	3	\$353,109	938	0.00%
US Treasury Note 2 Year March 2024	(2)	\$(411,819)	(9)	(0.00%)
US Treasury Ultra Bond March 2024	(2)	\$(266,125)	(1,063)	(0.00%)
US Treasury Note 10 Year March 2024	(15)	\$(1,671,728)	(21,631)	(0.00%)
Total Financial Derivative Instruments Dealt in on a Regulated Market			12,934	0.00%
Total Investments			725,417,435	98.39%

	Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities	11,885,779	1.61%
Net Assets	737,303,214	100.00%

Analysis of Total Assets	US Dollars (\$)	% of Total Assets
(a) Transferable securities admitted to an official stock exchange listing	584,450,811	78.76%
(b) Transferable securities dealt in on another regulated market	140,435,975	18.93%
(c) Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	517,715	0.07%
(d) Total Financial Derivative Instruments dealt in on a regulated market	35,637	0.00%
(e) Total OTC Financial Derivative Instruments	—	0.00%
(f) Other Assets	16,585,754	2.24%
Total Assets	742,025,892	100.00%

Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	725,404,501	662,015,016
Financial Derivative Instruments	17	35,637	32,773
Cash		3,704,145	5,278,217
Receivables:			
Interest and Dividends		11,052,242	10,033,717
Capital Shares Issued		430,339	623,174
Investments Sold		1,399,028	16,889,337
Other Receivables		—	95
Total Current Assets		742,025,892	694,872,329
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	22,703	14,965
Payables and Other Liabilities:			
Capital Shares Redeemed		420,669	11,221,130
Investments Purchased		4,134,205	10,782,564
Management Fees Payable	12	143,545	138,489
Margin Cash Due to Broker		1,556	28,876
Total Current Liabilities		4,722,678	22,186,024
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		737,303,214	672,686,305

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
USD Accumulating			
Net Assets	277,481,214	237,497,750	196,034,315
Number of Shares Outstanding	5,254,488	4,762,756	4,159,905
Net Asset Value Per Share¹	52.81	49.87	47.12
USD Distributing			
Net Assets	459,822,000	435,188,555	357,293,112
Number of Shares Outstanding	10,930,717	10,640,578	8,766,882
Net Asset Value Per Share¹	42.07	40.90	40.75

¹ The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting. The accompanying notes form an integral part of the financial statements.

Statement of Operations

	Note	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		20,928,646	15,948,882
Other Income		24,612	16,701
Net Gain/(Loss) on Financial Instruments		21,181,343	(9,019,804)
Total Investment Income		42,134,601	6,945,779
Expenses			
Management Fees	12	850,146	743,780
Transaction Fees and Commissions		15	674
Total Expenses		850,161	744,454
Finance Costs			
Interest Expense		70	22
Distributions	6	12,695,141	9,765,659
Total Finance Costs		12,695,211	9,765,681
Net Investment Income/(Loss) After Finance Costs		28,589,229	(3,564,356)
Taxation	5	(23,056)	—
Net Increase/(Decrease) in Net Assets		28,566,173	(3,564,356)

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase/(Decrease) in Net Assets From Operations	28,566,173	(3,564,356)
Capital Transactions		
Subscriptions	165,992,828	216,592,038
Redemptions	(129,942,092)	(134,544,295)
Total Capital Transactions	36,050,736	82,047,743
Total Increase for the Period	64,616,909	78,483,387
Net Assets		
Beginning of Period	672,686,305	553,327,427
End of Period	737,303,214	631,810,814

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Vanguard USD Treasury Bond UCITS ETF

Managed by Vanguard Global Advisers, LLC.

Investment Objective

Vanguard USD Treasury Bond UCITS ETF seeks to track the performance of the Bloomberg Global Aggregate U.S. Treasury Float Adjusted Index, a widely recognised benchmark designed to reflect the total universe of publicly traded, fixed-coupon, US dollar-denominated US Treasury securities with maturities greater than 1 year and a minimum issue size of \$300 million.

Performance Summary

The Performance Summary does not form part of the Financial Statements.

- Concerns about inflation – and whether policymakers' efforts to rein it in might spur a global recession – remained centre stage in the second half of 2023.
- As the rise in consumer price increases eased, many central banks, including the US Federal Reserve, the European Central Bank and the Bank of England, left off hiking short-term interest rates. These actions helped buoy market sentiment, as did signs of resilience in the labour markets and consumer spending, and dialled back expectations of a sustained economic downturn.
- Financial markets slumped in autumn on concerns that interest rates might remain high for an extended period, then reversed course towards year-end as falling inflation and softening economic growth raised the odds of central bank rate cuts in 2024.
- Global bonds rebounded from mid-period declines to finish the six months with solid gains. The Bloomberg Global Aggregate Bond Index returned 4.22%.
- The ETF's benchmark index returned 2.43% for the six months ended 31 December 2023. That was less than the broad US investment-grade bond market, which returned 3.40% as measured by the Bloomberg Aggregate Float Adjusted Index.
- US Treasuries with maturities of less than 5 years gained more than 3%, while those maturing in 20 to 30 years returned worse than –1%.

Benchmark returns in the commentary above are in US dollars.

Benchmark: Bloomberg Global Aggregate U.S. Treasury Float Adjusted Index

	Total Returns Periods Ended 31 December 2023 (Annualised for periods over one year)		
	Six Months	Five Years	Ten Years or Since Inception ¹
EUR-Hedged Accumulating	1.22%	—	-5.44%
Benchmark	1.38	—	-5.36
Tracking Difference*	-0.16		
GBP-Hedged Distributing	1.88%	—	-4.47%
Benchmark	2.05	—	-4.28
Tracking Difference*	-0.17		
USD Accumulating	2.29%	—	0.34%
Benchmark	2.43	—	0.43
Tracking Difference*	-0.14		
USD Distributing	2.29%	0.44%	0.39%
Benchmark	2.43	0.53	0.47
Tracking Difference*	-0.14		

Each benchmark is in its respective currency.

Sources: Vanguard Global Advisers, LLC, and Bloomberg.

Returns are based on NAV with income reinvested.

All of the returns in this report represent past performance, which is not a guarantee of future results that may be achieved by the fund. For performance data current to the most recent month-end, which may be higher or lower than that cited, visit our website at <http://global.vanguard.com>. 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 tracking difference between the fund return and the index return over a stated period of time can be attributed to a number of factors, including, without limitation, small differences in weightings, trading activity, transaction costs and differences in the valuation and withholding tax treatment between the fund and the index vendor.

¹ Since-inception returns: EUR-Hedged Accumulating, 31 August 2020; GBP-Hedged Distributing, 8 February 2022; USD Accumulating, 19 February 2019; USD Distributing, 24 February 2016.

Significant Portfolio Changes

For the Six Months Ended 31 December 2023

	Principal US Dollars (\$)	Cost US Dollars (\$)		Principal US Dollars (\$)	Proceeds US Dollars (\$)
Purchases			Sales		
United States Treasury Note 3.88% 15/8/2033	20,441,000	19,436,616	United States Treasury Note 2.25% 15/11/2024	15,571,000	15,108,995
United States Treasury Note 4.50% 15/11/2033	13,348,000	13,758,768	United States Treasury Note 1.00% 15/12/2024	14,053,000	13,511,827
United States Treasury Note 4.88% 30/11/2025	11,814,000	11,854,434	United States Treasury Note 0.63% 15/10/2024	14,049,000	13,389,119
United States Treasury Bond 4.13% 15/8/2053	12,410,000	11,448,166	United States Treasury Note 0.75% 15/11/2024	13,316,000	12,730,255
United States Treasury Note 4.38% 30/11/2028	11,231,000	11,282,725	United States Treasury Note 0.38% 15/8/2024	11,080,000	10,555,567
United States Treasury Note 4.00% 29/2/2028	10,895,000	10,820,702	United States Treasury Note 0.38% 15/9/2024	10,916,000	10,392,204
United States Treasury Note 3.75% 31/12/2028	10,250,000	10,211,563	United States Treasury Note 4.00% 29/2/2028	10,296,200	10,129,431
United States Treasury Note 4.88% 31/10/2028	10,096,000	10,130,813	United States Treasury Note 2.38% 15/8/2024	10,002,200	9,720,613
United States Treasury Note 4.25% 31/12/2025	10,075,000	10,074,606	United States Treasury Note 3.25% 31/8/2024	9,523,000	9,323,504
United States Treasury Note 5.00% 31/10/2025	9,511,000	9,507,640	United States Treasury Note 4.50% 30/11/2024	9,345,000	9,272,485
United States Treasury Note 4.13% 31/7/2028	9,145,000	9,098,120	United States Treasury Note 4.25% 31/12/2024	9,169,000	9,062,842
United States Treasury Note 3.38% 15/5/2033	9,605,000	9,089,551	United States Treasury Note 4.25% 31/12/2024	9,022,000	8,952,977
United States Treasury Note 4.63% 30/9/2028	9,073,000	9,080,832	United States Treasury Note 4.38% 31/10/2024	8,884,000	8,789,845
United States Treasury Note 4.38% 31/8/2028	8,893,000	8,938,820	United States Treasury Note 1.75% 31/12/2024	8,652,000	8,356,055
United States Treasury Note 4.38% 15/12/2026	8,825,000	8,915,318	United States Treasury Note 2.25% 31/10/2024	8,058,000	7,788,966
United States Treasury Note 5.00% 30/9/2025	8,695,000	8,691,234	United States Treasury Note 1.50% 30/11/2024	7,962,000	7,656,464
United States Treasury Note 4.63% 15/11/2026	8,522,000	8,559,285	United States Treasury Note 1.25% 31/8/2024	7,574,000	7,266,942
United States Treasury Note 5.00% 31/8/2025	8,290,000	8,315,411	United States Treasury Note 1.50% 30/9/2024	7,294,200	7,008,499
United States Treasury Note 4.50% 15/7/2026	8,232,000	8,219,867	United States Treasury Note 2.13% 30/9/2024	7,193,000	6,950,785
United States Treasury Note 4.38% 15/8/2026	8,225,000	8,171,024	United States Treasury Note 3.00% 31/7/2024	7,000,000	6,839,219
United States Treasury Note 4.63% 15/10/2026	8,158,000	8,102,491	United States Treasury Note 0.38% 15/7/2024	6,987,000	6,664,074
			United States Treasury Note 2.25% 31/12/2024	6,625,000	6,425,568
			United States Treasury Note 1.50% 31/10/2024	6,676,000	6,411,037
			United States Treasury Note 0.75% 31/1/2028	7,210,000	6,190,950
			United States Treasury Note 2.13% 30/11/2024	5,998,000	5,801,889
			United States Treasury Note 0.63% 31/12/2027	6,481,000	5,563,057

The Central Bank of Ireland requires a schedule of material changes in the composition of the portfolio during the period. These are defined as aggregate purchases of a security exceeding 1% of the total value of purchases for the period and aggregate disposals greater than 1% of the total value of sales. At a minimum, the largest 20 purchases and 20 sales must be shown; all purchases and sales must be shown if there are fewer than 20. A full listing of the portfolio changes for the period is available, upon request, at no extra cost from the Administrator.

Financial Statements

Statement of Investments

31 December 2023

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
Transferable Securities 99.23% (30 June 2023: 99.27%)					
Fixed Income 99.23% (30 June 2023: 99.27%)					
Government Bonds 99.23% (30 June 2023: 99.27%)					
United States Treasury Bond	398,000	7.63%	15/2/2025	410,904	0.02%
United States Treasury Bond	544,000	6.88%	15/8/2025	563,359	0.03%
United States Treasury Bond	1,161,000	6.00%	15/2/2026	1,197,644	0.06%
United States Treasury Bond	639,000	6.75%	15/8/2026	678,788	0.03%
United States Treasury Bond	758,000	6.50%	15/11/2026	805,553	0.04%
United States Treasury Bond	480,000	6.63%	15/2/2027	515,062	0.03%
United States Treasury Bond	664,000	6.38%	15/8/2027	715,719	0.04%
United States Treasury Bond	1,309,000	6.13%	15/11/2027	1,409,527	0.07%
United States Treasury Bond	788,000	5.50%	15/8/2028	841,498	0.04%
United States Treasury Bond	1,438,000	5.25%	15/11/2028	1,522,707	0.08%
United States Treasury Bond	756,000	5.25%	15/2/2029	801,006	0.04%
United States Treasury Bond	787,000	6.13%	15/8/2029	872,525	0.04%
United States Treasury Bond	1,197,000	6.25%	15/5/2030	1,351,768	0.07%
United States Treasury Bond	1,380,200	5.38%	15/2/2031	1,508,731	0.08%
United States Treasury Bond	1,474,000	4.50%	15/2/2036	1,572,113	0.08%
United States Treasury Bond	896,000	4.75%	15/2/2037	980,560	0.05%
United States Treasury Bond	1,152,000	5.00%	15/5/2037	1,288,620	0.07%
United States Treasury Bond	1,216,000	4.38%	15/2/2038	1,278,320	0.07%
United States Treasury Bond	1,432,000	4.50%	15/5/2038	1,521,947	0.08%
United States Treasury Bond	1,403,000	3.50%	15/2/2039	1,328,685	0.07%
United States Treasury Bond	2,080,000	4.25%	15/5/2039	2,143,700	0.11%
United States Treasury Bond	2,209,200	4.50%	15/8/2039	2,339,336	0.12%
United States Treasury Bond	2,418,000	4.38%	15/11/2039	2,520,009	0.13%
United States Treasury Bond	2,426,500	4.63%	15/2/2040	2,599,009	0.13%
United States Treasury Bond	7,206,000	1.13%	15/5/2040	4,648,996	0.24%
United States Treasury Bond	2,346,000	4.38%	15/5/2040	2,437,641	0.12%
United States Treasury Bond	8,751,000	1.13%	15/8/2040	5,591,069	0.29%
United States Treasury Bond	2,308,500	3.88%	15/8/2040	2,252,230	0.11%
United States Treasury Bond	9,765,000	1.38%	15/11/2040	6,489,148	0.33%
United States Treasury Bond	2,290,000	4.25%	15/11/2040	2,335,442	0.12%
United States Treasury Bond	11,734,000	1.88%	15/2/2041	8,446,647	0.43%
United States Treasury Bond	2,463,000	4.75%	15/2/2041	2,665,043	0.14%
United States Treasury Bond	10,088,000	2.25%	15/5/2041	7,698,405	0.39%
United States Treasury Bond	2,191,000	4.38%	15/5/2041	2,261,180	0.12%
United States Treasury Bond	13,286,000	1.75%	15/8/2041	9,254,529	0.47%
United States Treasury Bond	2,207,000	3.75%	15/8/2041	2,101,823	0.11%
United States Treasury Bond	11,198,000	2.00%	15/11/2041	8,116,800	0.41%
United States Treasury Bond	2,340,500	3.13%	15/11/2041	2,037,332	0.10%
United States Treasury Bond	8,509,000	2.38%	15/2/2042	6,541,294	0.33%
United States Treasury Bond	2,584,000	3.13%	15/2/2042	2,242,024	0.11%
United States Treasury Bond	8,040,000	3.25%	15/5/2042	7,066,406	0.36%
United States Treasury Bond	2,398,000	3.00%	15/5/2042	2,031,556	0.10%
United States Treasury Bond	6,866,000	3.38%	15/8/2042	6,133,269	0.31%
United States Treasury Bond	2,777,000	2.75%	15/8/2042	2,255,011	0.12%
United States Treasury Bond	6,971,000	4.00%	15/11/2042	6,786,922	0.35%
United States Treasury Bond	4,033,000	2.75%	15/11/2042	3,264,209	0.17%
United States Treasury Bond	6,477,000	3.88%	15/2/2043	6,188,571	0.32%
United States Treasury Bond	3,366,000	3.13%	15/2/2043	2,881,612	0.15%
United States Treasury Bond	6,907,000	3.88%	15/5/2043	6,598,343	0.34%
United States Treasury Bond	5,365,000	2.88%	15/5/2043	4,411,036	0.23%
United States Treasury Bond	7,440,000	4.38%	15/8/2043	7,608,562	0.39%
United States Treasury Bond	3,911,200	3.63%	15/8/2043	3,601,971	0.18%
United States Treasury Bond	4,393,000	4.75%	15/11/2043	4,720,416	0.24%
United States Treasury Bond	3,970,500	3.75%	15/11/2043	3,714,279	0.19%
United States Treasury Bond	4,205,000	3.63%	15/2/2044	3,857,430	0.20%
United States Treasury Bond	3,865,500	3.38%	15/5/2044	3,412,512	0.17%
United States Treasury Bond	4,988,000	3.13%	15/8/2044	4,228,109	0.22%
United States Treasury Bond	4,443,000	3.00%	15/11/2044	3,682,136	0.19%
United States Treasury Bond	5,795,000	2.50%	15/2/2045	4,393,334	0.22%
United States Treasury Bond	2,895,500	3.00%	15/5/2045	2,391,954	0.12%
United States Treasury Bond	3,833,000	2.88%	15/8/2045	3,094,549	0.16%
United States Treasury Bond	2,345,000	3.00%	15/11/2045	1,932,060	0.10%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United States Treasury Bond	4,665,000	2.50%	15/2/2046	3,505,310	0.18%
United States Treasury Bond	4,758,000	2.50%	15/5/2046	3,567,757	0.18%
United States Treasury Bond	5,887,000	2.25%	15/8/2046	4,192,648	0.21%
United States Treasury Bond	2,700,000	2.88%	15/11/2046	2,165,484	0.11%
United States Treasury Bond	5,213,000	3.00%	15/2/2047	4,268,958	0.22%
United States Treasury Bond	4,076,000	3.00%	15/5/2047	3,335,951	0.17%
United States Treasury Bond	5,762,000	2.75%	15/8/2047	4,497,061	0.23%
United States Treasury Bond	5,855,000	2.75%	15/11/2047	4,567,815	0.23%
United States Treasury Bond	6,594,000	3.00%	15/2/2048	5,384,413	0.27%
United States Treasury Bond	7,095,700	3.13%	15/5/2048	5,923,801	0.30%
United States Treasury Bond	7,866,000	3.00%	15/8/2048	6,416,935	0.33%
United States Treasury Bond	7,952,000	3.38%	15/11/2048	6,943,090	0.35%
United States Treasury Bond	8,372,500	3.00%	15/2/2049	6,828,820	0.35%
United States Treasury Bond	8,180,000	2.88%	15/5/2049	6,517,159	0.33%
United States Treasury Bond	7,792,000	2.25%	15/8/2049	5,454,400	0.28%
United States Treasury Bond	7,335,200	2.38%	15/11/2049	5,274,467	0.27%
United States Treasury Bond	9,194,000	2.00%	15/2/2050	6,063,730	0.31%
United States Treasury Bond	10,605,000	1.25%	15/5/2050	5,731,671	0.29%
United States Treasury Bond	12,011,000	1.38%	15/8/2050	6,709,269	0.34%
United States Treasury Bond	11,893,000	1.63%	15/11/2050	7,104,209	0.36%
United States Treasury Bond	13,259,000	1.88%	15/2/2051	8,433,967	0.43%
United States Treasury Bond	13,261,000	2.38%	15/5/2051	9,489,903	0.48%
United States Treasury Bond	13,070,000	2.00%	15/8/2051	8,558,808	0.44%
United States Treasury Bond	12,300,000	1.88%	15/11/2051	7,795,125	0.40%
United States Treasury Bond	11,166,000	2.25%	15/2/2052	7,760,370	0.40%
United States Treasury Bond	10,583,000	2.88%	15/5/2052	8,446,557	0.43%
United States Treasury Bond	10,162,000	3.00%	15/8/2052	8,331,252	0.43%
United States Treasury Bond	10,003,000	4.00%	15/11/2052	9,892,029	0.51%
United States Treasury Bond	10,011,000	3.63%	15/2/2053	9,267,996	0.47%
United States Treasury Bond	10,035,000	3.63%	15/5/2053	9,302,759	0.47%
United States Treasury Bond	11,020,000	4.13%	15/8/2053	11,169,803	0.57%
United States Treasury Bond	7,092,000	4.75%	15/11/2053	7,976,284	0.41%
United States Treasury Note	8,100,000	1.13%	15/1/2025	7,803,527	0.40%
United States Treasury Note	6,140,000	4.13%	31/1/2025	6,102,105	0.31%
United States Treasury Note	4,032,000	1.38%	31/1/2025	3,890,880	0.20%
United States Treasury Note	3,791,000	2.50%	31/1/2025	3,702,296	0.19%
United States Treasury Note	9,554,200	2.00%	15/2/2025	9,272,799	0.47%
United States Treasury Note	7,791,000	1.50%	15/2/2025	7,519,837	0.38%
United States Treasury Note	6,580,000	4.63%	28/2/2025	6,575,373	0.34%
United States Treasury Note	5,856,000	1.13%	28/2/2025	5,623,819	0.29%
United States Treasury Note	4,705,000	2.75%	28/2/2025	4,603,732	0.24%
United States Treasury Note	8,553,000	1.75%	15/3/2025	8,265,339	0.42%
United States Treasury Note	7,466,000	3.88%	31/3/2025	7,400,381	0.38%
United States Treasury Note	6,947,000	0.50%	31/3/2025	6,605,077	0.34%
United States Treasury Note	2,793,000	2.63%	31/3/2025	2,727,103	0.14%
United States Treasury Note	8,178,000	2.63%	15/4/2025	7,976,745	0.41%
United States Treasury Note	7,327,000	3.88%	30/4/2025	7,261,171	0.37%
United States Treasury Note	7,305,000	0.38%	30/4/2025	6,912,927	0.35%
United States Treasury Note	4,190,000	2.88%	30/4/2025	4,098,507	0.21%
United States Treasury Note	8,982,500	2.13%	15/5/2025	8,695,832	0.44%
United States Treasury Note	7,986,000	2.75%	15/5/2025	7,795,085	0.40%
United States Treasury Note	7,449,000	4.25%	31/5/2025	7,421,357	0.38%
United States Treasury Note	7,273,000	0.25%	31/5/2025	6,849,120	0.35%
United States Treasury Note	4,003,000	2.88%	31/5/2025	3,911,525	0.20%
United States Treasury Note	7,333,000	2.88%	15/6/2025	7,167,435	0.37%
United States Treasury Note	7,454,000	4.63%	30/6/2025	7,472,053	0.38%
United States Treasury Note	7,757,000	0.25%	30/6/2025	7,285,520	0.37%
United States Treasury Note	3,154,000	2.75%	30/6/2025	3,076,998	0.16%
United States Treasury Note	7,642,000	3.00%	15/7/2025	7,476,025	0.38%
United States Treasury Note	8,089,000	0.25%	31/7/2025	7,575,538	0.39%
United States Treasury Note	7,415,000	4.75%	31/7/2025	7,449,179	0.38%
United States Treasury Note	3,768,000	2.88%	31/7/2025	3,677,774	0.19%
United States Treasury Note	9,742,500	2.00%	15/8/2025	9,375,253	0.48%
United States Treasury Note	7,514,000	3.13%	15/8/2025	7,364,307	0.38%
United States Treasury Note	8,290,000	5.00%	31/8/2025	8,367,395	0.43%
United States Treasury Note	8,127,000	0.25%	31/8/2025	7,588,586	0.39%
United States Treasury Note	3,833,000	2.75%	31/8/2025	3,731,336	0.19%
United States Treasury Note	7,710,000	3.50%	15/9/2025	7,597,362	0.39%
United States Treasury Note	9,234,000	0.25%	30/9/2025	8,600,245	0.44%
United States Treasury Note	8,485,000	5.00%	30/9/2025	8,572,170	0.44%
United States Treasury Note	3,947,000	3.00%	30/9/2025	3,856,496	0.20%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United States Treasury Note	7,281,000	4.25%	15/10/2025	7,268,201	0.37%
United States Treasury Note	9,511,000	5.00%	31/10/2025	9,620,228	0.49%
United States Treasury Note	10,251,000	0.25%	31/10/2025	9,523,019	0.49%
United States Treasury Note	3,437,000	3.00%	31/10/2025	3,357,117	0.17%
United States Treasury Note	10,290,200	2.25%	15/11/2025	9,911,553	0.51%
United States Treasury Note	6,938,000	4.50%	15/11/2025	6,962,391	0.36%
United States Treasury Note	9,769,000	4.88%	30/11/2025	9,871,651	0.50%
United States Treasury Note	9,604,000	0.38%	30/11/2025	8,918,965	0.46%
United States Treasury Note	4,248,000	2.88%	30/11/2025	4,138,813	0.21%
United States Treasury Note	7,497,000	4.00%	15/12/2025	7,458,051	0.38%
United States Treasury Note	10,075,000	4.25%	31/12/2025	10,075,197	0.51%
United States Treasury Note	9,675,000	0.38%	31/12/2025	8,968,271	0.46%
United States Treasury Note	3,860,000	2.63%	31/12/2025	3,741,034	0.19%
United States Treasury Note	7,158,000	3.88%	15/1/2026	7,104,874	0.36%
United States Treasury Note	10,448,000	0.38%	31/1/2026	9,652,156	0.49%
United States Treasury Note	4,518,000	2.63%	31/1/2026	4,376,812	0.22%
United States Treasury Note	9,182,700	1.63%	15/2/2026	8,704,195	0.44%
United States Treasury Note	6,974,000	4.00%	15/2/2026	6,944,034	0.35%
United States Treasury Note	10,764,000	0.50%	28/2/2026	9,947,450	0.51%
United States Treasury Note	4,622,000	2.50%	28/2/2026	4,460,952	0.23%
United States Treasury Note	6,916,000	4.63%	15/3/2026	6,977,055	0.36%
United States Treasury Note	10,006,000	0.75%	31/3/2026	9,286,819	0.47%
United States Treasury Note	4,490,200	2.25%	31/3/2026	4,307,786	0.22%
United States Treasury Note	6,993,000	3.75%	15/4/2026	6,928,533	0.35%
United States Treasury Note	9,879,000	0.75%	30/4/2026	9,140,390	0.47%
United States Treasury Note	3,486,700	2.38%	30/4/2026	3,350,773	0.17%
United States Treasury Note	8,916,700	1.63%	15/5/2026	8,415,136	0.43%
United States Treasury Note	7,047,000	3.63%	15/5/2026	6,966,620	0.36%
United States Treasury Note	10,306,000	0.75%	31/5/2026	9,514,531	0.49%
United States Treasury Note	4,365,000	2.13%	31/5/2026	4,168,234	0.21%
United States Treasury Note	6,867,000	4.13%	15/6/2026	6,867,000	0.35%
United States Treasury Note	9,165,000	0.88%	30/6/2026	8,476,193	0.43%
United States Treasury Note	4,198,000	1.88%	30/6/2026	3,981,541	0.20%
United States Treasury Note	7,152,000	4.50%	15/7/2026	7,219,609	0.37%
United States Treasury Note	9,834,000	0.63%	31/7/2026	9,008,098	0.46%
United States Treasury Note	4,115,000	1.88%	31/7/2026	3,893,497	0.20%
United States Treasury Note	9,555,000	1.50%	15/8/2026	8,943,629	0.46%
United States Treasury Note	7,315,000	4.38%	15/8/2026	7,365,862	0.38%
United States Treasury Note	10,494,000	0.75%	31/8/2026	9,623,326	0.49%
United States Treasury Note	4,022,000	1.38%	31/8/2026	3,750,201	0.19%
United States Treasury Note	7,540,000	4.63%	15/9/2026	7,645,442	0.39%
United States Treasury Note	9,996,000	0.88%	30/9/2026	9,183,044	0.47%
United States Treasury Note	3,141,000	1.63%	30/9/2026	2,945,424	0.15%
United States Treasury Note	8,093,000	4.63%	15/10/2026	8,215,027	0.42%
United States Treasury Note	10,077,000	1.13%	31/10/2026	9,297,607	0.47%
United States Treasury Note	4,265,000	1.63%	31/10/2026	3,993,439	0.20%
United States Treasury Note	8,522,000	4.63%	15/11/2026	8,658,485	0.44%
United States Treasury Note	9,038,000	2.00%	15/11/2026	8,545,853	0.44%
United States Treasury Note	10,411,000	1.25%	30/11/2026	9,627,735	0.49%
United States Treasury Note	3,778,000	1.63%	30/11/2026	3,531,545	0.18%
United States Treasury Note	8,825,000	4.38%	15/12/2026	8,913,939	0.46%
United States Treasury Note	10,214,000	1.25%	31/12/2026	9,430,395	0.48%
United States Treasury Note	4,071,000	1.75%	31/12/2026	3,814,972	0.19%
United States Treasury Note	13,591,000	1.50%	31/1/2027	12,620,518	0.64%
United States Treasury Note	8,176,000	2.25%	15/2/2027	7,762,090	0.40%
United States Treasury Note	9,455,000	1.88%	28/2/2027	8,866,279	0.45%
United States Treasury Note	2,430,000	1.13%	28/2/2027	2,226,108	0.11%
United States Treasury Note	9,128,000	2.50%	31/3/2027	8,726,511	0.45%
United States Treasury Note	4,004,000	0.63%	31/3/2027	3,599,221	0.18%
United States Treasury Note	8,761,000	2.75%	30/4/2027	8,429,040	0.43%
United States Treasury Note	5,878,000	0.50%	30/4/2027	5,248,411	0.27%
United States Treasury Note	9,837,500	2.38%	15/5/2027	9,344,088	0.48%
United States Treasury Note	8,483,000	2.63%	31/5/2027	8,121,810	0.41%
United States Treasury Note	4,908,000	0.50%	31/5/2027	4,370,037	0.22%
United States Treasury Note	8,392,000	3.25%	30/6/2027	8,202,524	0.42%
United States Treasury Note	6,610,000	0.50%	30/6/2027	5,871,023	0.30%
United States Treasury Note	8,131,000	2.75%	31/7/2027	7,805,760	0.40%
United States Treasury Note	7,732,000	0.38%	31/7/2027	6,819,866	0.35%
United States Treasury Note	7,798,200	2.25%	15/8/2027	7,353,459	0.38%
United States Treasury Note	7,911,000	3.13%	31/8/2027	7,690,357	0.39%
United States Treasury Note	6,700,000	0.50%	31/8/2027	5,920,078	0.30%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United States Treasury Note	7,787,000	4.13%	30/9/2027	7,838,711	0.40%
United States Treasury Note	7,828,000	0.38%	30/9/2027	6,867,235	0.35%
United States Treasury Note	7,690,000	4.13%	31/10/2027	7,739,865	0.40%
United States Treasury Note	8,316,000	0.50%	31/10/2027	7,311,583	0.37%
United States Treasury Note	7,951,200	2.25%	15/11/2027	7,475,992	0.38%
United States Treasury Note	8,883,000	0.63%	30/11/2027	7,829,532	0.40%
United States Treasury Note	7,767,000	3.88%	30/11/2027	7,751,223	0.40%
United States Treasury Note	9,762,000	0.63%	31/12/2027	8,585,221	0.44%
United States Treasury Note	7,052,000	3.88%	31/12/2027	7,042,083	0.36%
United States Treasury Note	10,905,000	0.75%	31/1/2028	9,615,143	0.49%
United States Treasury Note	7,630,000	3.50%	31/1/2028	7,511,377	0.38%
United States Treasury Note	10,648,500	2.75%	15/2/2028	10,177,637	0.52%
United States Treasury Note	10,985,000	1.13%	29/2/2028	9,822,135	0.50%
United States Treasury Note	7,584,800	4.00%	29/2/2028	7,610,873	0.39%
United States Treasury Note	9,963,000	1.25%	31/3/2028	8,936,344	0.46%
United States Treasury Note	7,656,000	3.63%	31/3/2028	7,572,861	0.39%
United States Treasury Note	11,037,000	1.25%	30/4/2028	9,881,564	0.50%
United States Treasury Note	7,652,000	3.50%	30/4/2028	7,531,840	0.38%
United States Treasury Note	11,472,700	2.88%	15/5/2028	11,002,140	0.56%
United States Treasury Note	11,052,000	1.25%	31/5/2028	9,875,135	0.50%
United States Treasury Note	6,942,000	3.63%	31/5/2028	6,869,868	0.35%
United States Treasury Note	10,175,000	1.25%	30/6/2028	9,074,828	0.46%
United States Treasury Note	7,559,000	4.00%	30/6/2028	7,595,614	0.39%
United States Treasury Note	10,828,000	1.00%	31/7/2028	9,523,564	0.49%
United States Treasury Note	7,585,000	4.13%	31/7/2028	7,663,813	0.39%
United States Treasury Note	11,405,200	2.88%	15/8/2028	10,914,242	0.56%
United States Treasury Note	10,649,000	1.13%	31/8/2028	9,402,734	0.48%
United States Treasury Note	8,093,000	4.38%	31/8/2028	8,266,873	0.42%
United States Treasury Note	10,846,000	1.25%	30/9/2028	9,613,115	0.49%
United States Treasury Note	8,713,000	4.63%	30/9/2028	8,994,811	0.46%
United States Treasury Note	9,176,000	4.88%	31/10/2028	9,578,884	0.49%
United States Treasury Note	10,449,000	1.38%	31/10/2028	9,301,243	0.47%
United States Treasury Note	10,662,300	3.13%	15/11/2028	10,301,614	0.53%
United States Treasury Note	9,831,000	4.38%	30/11/2028	10,061,414	0.51%
United States Treasury Note	10,210,000	1.50%	30/11/2028	9,128,378	0.47%
United States Treasury Note	10,250,000	3.75%	31/12/2028	10,205,557	0.52%
United States Treasury Note	9,931,000	1.38%	31/12/2028	8,812,211	0.45%
United States Treasury Note	9,421,000	1.75%	31/1/2029	8,501,717	0.43%
United States Treasury Note	10,613,000	2.63%	15/2/2029	9,996,949	0.51%
United States Treasury Note	8,920,000	1.88%	28/2/2029	8,090,022	0.41%
United States Treasury Note	8,348,000	2.38%	31/3/2029	7,752,553	0.40%
United States Treasury Note	7,850,000	2.88%	30/4/2029	7,470,379	0.38%
United States Treasury Note	8,763,500	2.38%	15/5/2029	8,127,462	0.41%
United States Treasury Note	7,492,000	2.75%	31/5/2029	7,077,599	0.36%
United States Treasury Note	7,026,000	3.25%	30/6/2029	6,804,791	0.35%
United States Treasury Note	6,942,000	2.63%	31/7/2029	6,504,329	0.33%
United States Treasury Note	8,074,000	1.63%	15/8/2029	7,187,122	0.37%
United States Treasury Note	6,639,000	3.13%	31/8/2029	6,380,183	0.33%
United States Treasury Note	6,417,000	3.88%	30/9/2029	6,407,475	0.33%
United States Treasury Note	6,186,000	4.00%	31/10/2029	6,218,380	0.32%
United States Treasury Note	6,139,000	1.75%	15/11/2029	5,480,976	0.28%
United States Treasury Note	6,169,000	3.88%	30/11/2029	6,160,807	0.31%
United States Treasury Note	6,144,000	3.88%	31/12/2029	6,135,360	0.31%
United States Treasury Note	6,135,000	3.50%	31/1/2030	6,003,193	0.31%
United States Treasury Note	10,423,000	1.50%	15/2/2030	9,083,482	0.46%
United States Treasury Note	6,208,000	4.00%	28/2/2030	6,241,465	0.32%
United States Treasury Note	6,281,000	3.63%	31/3/2030	6,186,785	0.32%
United States Treasury Note	5,832,000	3.50%	30/4/2030	5,702,147	0.29%
United States Treasury Note	14,271,000	0.63%	15/5/2030	11,665,428	0.60%
United States Treasury Note	5,790,000	3.75%	31/5/2030	5,741,147	0.29%
United States Treasury Note	6,215,000	3.75%	30/6/2030	6,161,590	0.31%
United States Treasury Note	5,814,000	4.00%	31/7/2030	5,848,521	0.30%
United States Treasury Note	18,643,000	0.63%	15/8/2030	15,129,960	0.77%
United States Treasury Note	5,979,000	4.13%	31/8/2030	6,056,540	0.31%
United States Treasury Note	6,594,000	4.63%	30/9/2030	6,877,336	0.35%
United States Treasury Note	6,707,000	4.88%	31/10/2030	7,097,892	0.36%
United States Treasury Note	19,367,000	0.88%	15/11/2030	15,917,253	0.81%
United States Treasury Note	6,488,000	4.38%	30/11/2030	6,675,544	0.34%
United States Treasury Note	6,500,000	3.75%	31/12/2030	6,449,073	0.33%
United States Treasury Note	18,747,000	1.13%	15/2/2031	15,653,745	0.80%
United States Treasury Note	18,634,000	1.63%	15/5/2031	15,987,390	0.82%

	Principal US Dollars (\$)	Coupon	Maturity Date	Fair Value US Dollars (\$)	% of Total Net Assets
United States Treasury Note	20,335,000	1.25%	15/8/2031	16,839,922	0.86%
United States Treasury Note	19,778,000	1.38%	15/11/2031	16,431,192	0.84%
United States Treasury Note	18,639,000	1.88%	15/2/2032	16,032,452	0.82%
United States Treasury Note	18,085,000	2.88%	15/5/2032	16,768,186	0.86%
United States Treasury Note	17,688,000	2.75%	15/8/2032	16,209,394	0.83%
United States Treasury Note	17,586,000	4.13%	15/11/2032	17,885,512	0.91%
United States Treasury Note	17,590,000	3.50%	15/2/2033	17,065,048	0.87%
United States Treasury Note	17,656,000	3.38%	15/5/2033	16,955,277	0.87%
United States Treasury Note	19,131,000	3.88%	15/8/2033	19,119,043	0.98%
United States Treasury Note	13,098,000	4.50%	15/11/2033	13,761,086	0.70%
Total Fixed Income				1,943,365,798	99.23%
Total Transferable Securities				1,943,365,798	99.23%

Currency	Buy Amount	Currency	(Sell) Amount	Counterparty	Settlement Date	Unrealised Gain/(Loss) US Dollars (\$)	% of Total Net Assets
OTC Financial Derivative Instruments 0.30% (30 June 2023: 0.59%)							
Hedge Share Class Level Forward Currency Exchange Contracts 0.30% (30 June 2023: 0.59%)							
EUR	208,483,247	USD	(227,792,340)	BNP Paribas	3/1/2024	2,508,707	0.13%
EUR	186,865,824	USD	(204,172,776)	Toronto-Dominion Bank	3/1/2024	2,248,582	0.11%
EUR	66,305,594	USD	(72,446,619)	Toronto-Dominion Bank	3/1/2024	797,864	0.04%
EUR	19,595,677	USD	(21,172,169)	JPMorgan Chase Bank	3/1/2024	474,198	0.02%
EUR	16,050,262	USD	(17,536,693)	JPMorgan Chase Bank	3/1/2024	193,231	0.01%
EUR	294,299,405	USD	(325,478,367)	Toronto-Dominion Bank	2/2/2024	38,424	0.00%
EUR	1,386,560	USD	(1,496,359)	JPMorgan Chase Bank	3/1/2024	35,305	0.00%
EUR	158,468,911	USD	(175,257,583)	BNP Paribas	2/2/2024	20,690	0.00%
EUR	577,752	USD	(623,503)	JPMorgan Chase Bank	3/1/2024	14,711	0.00%
GBP	1,489,297	USD	(1,885,910)	Toronto-Dominion Bank	3/1/2024	12,645	0.00%
EUR	314,032	USD	(340,751)	BNP Paribas	3/1/2024	6,144	0.00%
EUR	966,381	USD	(1,062,383)	JPMorgan Chase Bank	3/1/2024	5,130	0.00%
USD	499,798	EUR	(450,029)	BNP Paribas	3/1/2024	2,673	0.00%
EUR	13,154,586	USD	(14,548,099)	BNP Paribas	2/2/2024	1,841	0.00%
GBP	52,366	USD	(66,313)	State Street Bank & Trust Co.	3/1/2024	443	0.00%
GBP	686,596	USD	(875,415)	Toronto-Dominion Bank	2/2/2024	14	0.00%
USD	5,276	GBP	(4,134)	State Street Bank & Trust Co.	3/1/2024	6	0.00%
GBP	20,811	USD	(26,534)	State Street Bank & Trust Co.	2/2/2024	—	0.00%
USD	875,273	GBP	(686,596)	Toronto-Dominion Bank	3/1/2024	—	0.00%
GBP	1,416	USD	(1,808)	State Street Bank & Trust Co.	3/1/2024	(3)	(0.00%)
USD	2,518	GBP	(1,980)	State Street Bank & Trust Co.	3/1/2024	(6)	(0.00%)
USD	175,052,683	EUR	(158,468,911)	BNP Paribas	3/1/2024	(21)	(0.00%)
USD	237,093	EUR	(214,384)	Morgan Stanley	2/2/2024	(32)	(0.00%)
USD	325,097,838	EUR	(294,299,405)	Toronto-Dominion Bank	3/1/2024	(40)	(0.00%)
USD	6,021	GBP	(4,763)	Morgan Stanley	3/1/2024	(51)	(0.00%)
USD	766,941	EUR	(696,156)	JPMorgan Chase Bank	3/1/2024	(2,068)	(0.00%)
USD	435,822	EUR	(396,950)	BNP Paribas	3/1/2024	(2,669)	(0.00%)
USD	482,237	GBP	(380,651)	State Street Bank & Trust Co.	3/1/2024	(3,017)	(0.00%)
USD	958,232	EUR	(871,524)	JPMorgan Chase Bank	3/1/2024	(4,497)	(0.00%)
USD	406,768	EUR	(372,406)	BNP Paribas	3/1/2024	(4,610)	(0.00%)
USD	587,929	GBP	(464,955)	State Street Bank & Trust Co.	3/1/2024	(4,795)	(0.00%)
USD	262,693	EUR	(242,799)	JPMorgan Chase Bank	3/1/2024	(5,515)	(0.00%)
EUR	933,097	USD	(1,036,288)	BNP Paribas	3/1/2024	(5,542)	(0.00%)
USD	1,681,309	EUR	(1,539,280)	BNP Paribas	3/1/2024	(19,057)	(0.00%)
USD	1,719,029	EUR	(1,577,798)	BNP Paribas	3/1/2024	(23,885)	(0.00%)
USD	4,176,818	EUR	(3,860,504)	JPMorgan Chase Bank	3/1/2024	(87,688)	(0.00%)
USD	42,492,646	EUR	(38,702,664)	BNP Paribas	3/1/2024	(260,257)	(0.01%)
Total OTC Financial Derivative Instruments						5,936,855	0.30%
Total Investments						1,949,302,653	99.53%

	Fair Value US Dollars (\$)	% of Total Net Assets
Other Assets and Liabilities	9,215,354	0.47%
Net Assets	1,958,518,007	100.00%

Analysis of Total Assets		US Dollars (\$)	% of Total Assets
(a)	Transferable securities admitted to an official stock exchange listing	1,925,412,802	95.94%
(b)	Transferable securities dealt in on another regulated market	17,952,996	0.89%
(c)	Transferable securities other than those admitted to an official stock exchange listing or dealt in on another regulated market	—	0.00%
(d)	Total Financial Derivative Instruments dealt in on a regulated market	—	0.00%
(e)	Total OTC Financial Derivative Instruments	6,360,608	0.32%
(f)	Other Assets	57,174,994	2.85%
Total Assets		2,006,901,400	100.00%

Statement of Assets and Liabilities

	Note	US Dollars (\$) As at 31 December 2023	US Dollars (\$) As at 30 June 2023
Current Assets			
Financial Assets at Fair Value Through Profit or Loss:			
Transferable Securities	17	1,943,365,798	1,656,127,614
Financial Derivative Instruments	17	6,360,608	10,021,946
Cash		10,523,672	5,280,159
Unrealised Appreciation on Spot Currency Contracts		12	—
Receivables:			
Interest and Dividends		13,739,744	9,513,806
Capital Shares Issued		1,715,677	—
Investments Sold		31,195,889	22,707,074
Total Current Assets		2,006,901,400	1,703,650,599
Current Liabilities			
Financial Liabilities at Fair Value Through Profit or Loss:			
Financial Derivative Instruments	17	423,753	167,122
Payables and Other Liabilities:			
Capital Shares Redeemed		1,009,708	16,705
Investments Purchased		46,822,787	35,000,576
Management Fees Payable	12	127,145	113,378
Total Current Liabilities		48,383,393	35,297,781
Net Assets Attributable to Holders of Redeemable Participating Shares ("Net Assets")		1,958,518,007	1,668,352,818

Net Asset Value Per Share

	As at 31 December 2023	As at 30 June 2023	As at 30 June 2022
EUR-Hedged Accumulating			
US (\$) Equivalent	512,733,451	465,485,786	296,582,299
Net Assets	464,159,201	426,659,752	283,688,656
Number of Shares Outstanding	18,638,619	17,341,088	10,962,165
Net Asset Value Per Share¹	24.90	24.60	25.88
GBP-Hedged Distributing²			
US (\$) Equivalent	897,783	2,451,914	1,099,553
Net Assets	704,254	1,928,591	905,392
Number of Shares Outstanding	32,334	88,601	38,998
Net Asset Value Per Share¹	21.78	21.77	23.22
USD Accumulating			
Net Assets	876,714,587	630,961,682	197,553,731
Number of Shares Outstanding	34,486,555	25,388,549	7,775,470
Net Asset Value Per Share¹	25.42	24.85	25.41
USD Distributing			
Net Assets	568,172,186	569,453,436	344,574,836
Number of Shares Outstanding	25,725,714	25,891,632	14,895,494
Net Asset Value Per Share¹	22.09	21.99	23.13

1 The net asset value per share shown may diverge from the net asset value per share used for dealing purposes because of any adjustments for trade date accounting.

2 The share class launched on 8 February 2022.

The accompanying notes form an integral part of the financial statements.

Statement of Operations

	Note	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Investment Income/(Loss)			
Interest Income		34,990,641	14,848,130
Other Income		2,986	13,704
Net Gain/(Loss) on Financial Instruments		13,021,398	(50,338,366)
Total Investment Income/(Loss)		48,015,025	(35,476,532)
Expenses			
Management Fees	12	759,015	469,320
Total Expenses		759,015	469,320
Finance Costs			
Interest Expense		2,541	5,254
Distributions	6	10,310,024	4,648,397
Total Finance Costs		10,312,565	4,653,651
Net Investment Income/(Loss) After Finance Costs		36,943,445	(40,599,503)
Net Increase/(Decrease) in Net Assets		36,943,445	(40,599,503)

Statement of Changes in Net Assets

	US Dollars (\$) Six Months Ended 31 December 2023	US Dollars (\$) Six Months Ended 31 December 2022
Increase/(Decrease) in Net Assets		
Net Increase/(Decrease) in Net Assets From Operations	36,943,445	(40,599,503)
Capital Transactions		
Subscriptions	779,993,574	661,312,843
Redemptions	(526,771,830)	(212,035,662)
Total Capital Transactions	253,221,744	449,277,181
Total Increase for the Period	290,165,189	408,677,678
Net Assets		
Beginning of Period	1,668,352,818	839,810,419
End of Period	1,958,518,007	1,248,488,097

There are no recognised gains or losses arising in the period other than those included above. In arriving at the results for the period, all amounts relate to continuing operations. The accompanying notes form an integral part of the financial statements.

Notes to the Financial Statements

1. General Information.

Vanguard Funds plc (the "Company"), an open-ended investment company with variable capital, was incorporated in Ireland as a public limited company on 24 May 2011. The Company is authorised by the Central Bank of Ireland (the "Central Bank") as an undertaking for collective investment in transferable securities pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (as amended) (the "UCITS Regulations").

The Company issues shares as "ETF Shares" that are intended to be actively traded on a secondary market. Vanguard LifeStrategy 20% Equity UCITS ETF, Vanguard LifeStrategy 40% Equity UCITS ETF, Vanguard LifeStrategy 60% Equity UCITS ETF and Vanguard LifeStrategy 80% Equity UCITS ETF ("Asset Allocation Funds") primarily invest in underlying collective investment schemes. To achieve the targeted allocation of assets of their investment objectives, the Asset Allocation Funds substantially invest in other Funds of the Company.

The Company is organised as an umbrella fund with segregated liabilities between funds. During the period ended 31 December 2023 the Company had 34 constituent funds, 5 closed funds and 1 that has not yet commenced trading (each a "Fund", collectively the "Funds"):

The following funds are outstanding on 31 December 2023:

	Commenced Operations
Vanguard LifeStrategy® 20% Equity UCITS ETF (the "LifeStrategy 20% Equity UCITS ETF")	8 December 2020
Vanguard LifeStrategy® 40% Equity UCITS ETF (the "LifeStrategy 40% Equity UCITS ETF")	8 December 2020
Vanguard LifeStrategy® 60% Equity UCITS ETF (the "LifeStrategy 60% Equity UCITS ETF")	8 December 2020
Vanguard LifeStrategy® 80% Equity UCITS ETF (the "LifeStrategy 80% Equity UCITS ETF")	8 December 2020
Vanguard ESG Developed Asia Pacific All Cap UCITS ETF (the "ESG Developed Asia Pacific All Cap UCITS ETF")	11 October 2022
Vanguard ESG Developed Europe All Cap UCITS ETF (the "ESG Developed Europe All Cap UCITS ETF")	16 August 2022
Vanguard ESG Emerging Markets All Cap UCITS ETF (the "ESG Emerging Markets All Cap UCITS ETF")	11 October 2022
Vanguard ESG Global All Cap UCITS ETF (the "ESG Global All Cap UCITS ETF")	23 March 2021
Vanguard ESG North America All Cap UCITS ETF (the "ESG North America All Cap UCITS ETF")	16 August 2022
Vanguard FTSE 100 UCITS ETF (the "FTSE 100 UCITS ETF")	22 May 2012
Vanguard FTSE 250 UCITS ETF (the "FTSE 250 UCITS ETF")	30 September 2014
Vanguard FTSE All-World UCITS ETF (the "FTSE All-World UCITS ETF")	22 May 2012
Vanguard FTSE All-World High Dividend Yield UCITS ETF (the "FTSE All-World High Dividend Yield UCITS ETF")	21 May 2013
Vanguard FTSE Developed Asia Pacific ex Japan UCITS ETF (the "FTSE Developed Asia Pacific ex Japan UCITS ETF")	21 May 2013
Vanguard FTSE Developed Europe UCITS ETF (the "FTSE Developed Europe UCITS ETF")	21 May 2013
Vanguard FTSE Developed Europe ex UK UCITS ETF (the "FTSE Developed Europe ex UK UCITS ETF")	30 September 2014
Vanguard FTSE Developed World UCITS ETF (the "FTSE Developed World UCITS ETF")	30 September 2014
Vanguard FTSE Emerging Markets UCITS ETF (the "FTSE Emerging Markets UCITS ETF")	22 May 2012
Vanguard FTSE Japan UCITS ETF (the "FTSE Japan UCITS ETF")	21 May 2013
Vanguard FTSE North America UCITS ETF (the "FTSE North America UCITS ETF")	30 September 2014
Vanguard Germany All Cap UCITS ETF (the "Germany All Cap UCITS ETF")	17 July 2018
Vanguard S&P 500 UCITS ETF (the "S&P 500 UCITS ETF")	22 May 2012
Vanguard ESG EUR Corporate Bond UCITS ETF (the "ESG EUR Corporate Bond UCITS ETF")	15 November 2022
Vanguard ESG Global Corporate Bond UCITS ETF (the "ESG Global Corporate Bond UCITS ETF")	20 May 2021
Vanguard ESG USD Corporate Bond UCITS ETF (the "ESG USD Corporate Bond UCITS ETF")	15 November 2022
Vanguard EUR Corporate Bond UCITS ETF (the "EUR Corporate Bond UCITS ETF")	24 February 2016
Vanguard EUR Eurozone Government Bond UCITS ETF (the "EUR Eurozone Government Bond UCITS ETF")	24 February 2016
Vanguard Global Aggregate Bond UCITS ETF (the "Global Aggregate Bond UCITS ETF")	18 June 2019
Vanguard U.K. Gilt UCITS ETF (the "U.K. Gilt UCITS ETF")	22 May 2012
Vanguard U.S. Treasury 0–1 Year Bond UCITS ETF (the "U.S. Treasury 0–1 Year Bond UCITS ETF")	2 September 2020
Vanguard USD Corporate 1–3 Year Bond UCITS ETF (the "USD Corporate 1–3 Year Bond UCITS ETF")	22 May 2018
Vanguard USD Corporate Bond UCITS ETF (the "USD Corporate Bond UCITS ETF")	24 February 2016
Vanguard USD Emerging Markets Government Bond UCITS ETF (the "USD Emerging Markets Government Bond UCITS ETF")	6 December 2016
Vanguard USD Treasury Bond UCITS ETF (the "USD Treasury Bond UCITS ETF")	24 February 2016

The Vanguard ESG Developed World All Cap UCITS ETF has been established but has not yet launched. The Vanguard Euro STOXX 50 UCITS ETF, Vanguard Global Minimum Volatility UCITS ETF, Vanguard Global Value Factor UCITS ETF, Vanguard Global Liquidity Factor UCITS ETF and Vanguard Global Momentum Factor UCITS ETF are closed to subscription and wound up.

2. Basis of Presentation.

The financial statements are prepared in accordance with accounting standards generally accepted in Ireland, including Financial Reporting Standard ("FRS") 104, the Financial Reporting Standard applicable in the UK and the Republic of Ireland, the UCITS Regulations, the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019 (the "CBI UCITS Regulations") and the Listing Rules of the Euronext Dublin Exchange. Accounting standards generally accepted in Ireland in preparing financial statements which present a true and fair view are those published by the Institute of Chartered Accountants in Ireland and issued by the Financial Reporting Council (the "FRC").

To more appropriately reflect the Company's business as an investment fund, the Company has determined that the headings and sub-headings of the financial statements require adaptation from the requirements in the Companies Act 2014 and certain wordings and format of the financial statements have been adapted from those contained in FRS 102, Section 3.

A Cash Flow Statement has not been presented due to the exemption contained in FRS 102, Section 7.1A.

The information required by FRS 102 to be included in a statement of comprehensive income is contained in the Statement of Operations of each Fund and the Company.

The financial statements have been prepared on a going concern basis, subject to the historical cost convention, as modified by the revaluation of financial assets and liabilities at fair value through profit or loss ("FVTPL").

Cross Investments. The Asset Allocation Funds invest in other Funds of the Company, which are disclosed in each Fund's Statement of Investments. These cross investments and any related movements in realised or unrealised gains and losses on these investments have been eliminated in the Company financial statements (30 June 2023: same).

3. Significant Accounting Policies.

The unaudited financial statements should be read in conjunction with the relevant Fund's annual audited financial statements for the year ended 30 June 2023. There have been no changes to the significant accounting policies adopted by the Funds since the last audited period, and the accounting policies have been consistently applied to all periods presented, unless otherwise stated.

4. Risk Management Policies.

The Funds' activities, investments in financial instruments and the markets it invests in create a direct exposure to a variety of risks such as market risk (including price risk, interest rate risk and currency risk), liquidity risk and credit risk. The Funds may also invest in financial derivative instruments which may expose the Funds to a higher degree of risks, particularly, financial derivative instruments contracts can be highly volatile, and a relatively small market movement may have a potentially larger impact.

The Funds may also make investments in other underlying funds. The financial instruments which constitute these other underlying funds generally expose the Funds to indirect risks resulting from currency risk, interest rate risk, other price risk and credit risk.

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 Funds' investments and Funds' performance.

The Manager seeks to minimise potential adverse effects of risk on the Funds' performance by employing professional, experienced portfolio managers; by daily monitoring of the Funds' positions and market events; by diversifying the investment portfolio within the constraints of the investment objectives; and by periodically using derivatives to economically hedge certain risk exposures.

Each Fund's financial risk management objectives and policies continue to be substantially consistent with the previous Annual Audited Financial Statements for the financial year ended 30 June 2023.

5. Taxation.

Under current law and practice, the Company qualifies as an investment undertaking as defined in Section 739B of the Taxes Consolidation Act, 1997, as amended. On that basis, it is not chargeable to Irish tax on its income or gains.

However, Irish tax may arise on the happening of a "chargeable event". A chargeable event includes any distribution payments to shareholders, any encashment, redemption, cancellation or transfer of shares or appropriation or cancellation of shares of a shareholder by the Company for the purposes of meeting the amount of tax payable on a gain arising on a transfer. Any tax arising on a chargeable event is a liability of the shareholders, albeit it is paid by the Company (although if the Company fails to deduct the correct amount of tax it becomes ultimately a liability of the Company).

No Irish tax will arise on the Company in respect of chargeable events in respect of:

- (a) a shareholder who is neither Irish resident nor ordinarily resident in Ireland for tax purposes, at the time of the chargeable event, provided appropriate valid declarations in accordance with the provisions of the Taxes Consolidation Act, 1997, as amended, are held by the Company or the Company has been authorised by the Irish Revenue to make gross payments in the absence of appropriate declarations; and
- (b) certain exempted Irish tax resident shareholders who have provided the necessary signed statutory declarations.

Dividends, interest and capital gains received on investments may be subject to withholding or other taxes imposed by the country from which the investment income/gains are received, and such taxes may not be recoverable. Foreign withholding taxes on dividends and interest are recognised when such taxes are not recoverable and are included in Taxation. Funds may also be subject to tax on the realised and unrealised portion of their capital gains.

The Funds have filed tax reclaims for previously withheld taxes on dividends earned in certain European Union countries. These filings are subject to various administrative and judicial proceedings within these countries. Such tax reclaims recognised during the year, if any, are included in Taxation. No other amounts for these tax reclaims are reflected in the financial statements due to the uncertainty as to the ultimate resolution of proceedings, the likelihood of receipt of these reclaims and the potential timing of payment.

Below is an analysis of the tax charge for the period ended 31 December 2023 and 31 December 2022:

31 December 2023

	Current Tax			Deferred Tax	Total Tax
	Income Withholding Tax	Reclaims Benefit	Capital Gains Tax	Capital Gains Tax	
Company Total	\$(100,937,419)	\$5,860	\$(1,558,018)	\$(21,917,517)	\$(124,407,094)
Funds:					
ESG Developed Asia Pacific All Cap UCITS ETF	\$(36,876)	—	—	—	\$(36,876)
ESG Developed Europe All Cap UCITS ETF	€(19,601)	—	—	—	€(19,601)
ESG Emerging Markets All Cap UCITS ETF	\$(45,511)	—	\$(1,042)	\$(88,692)	\$(135,245)
ESG Global All Cap UCITS ETF	\$(571,054)	—	\$(4,020)	\$(152,082)	\$(727,156)
ESG North America All Cap UCITS ETF	\$(97,879)	—	—	—	\$(97,879)
FTSE 100 UCITS ETF	£(148,904)	—	—	—	£(148,904)
FTSE 250 UCITS ETF	£(616,949)	—	—	—	£(616,949)
FTSE All-World UCITS ETF	\$(22,928,966)	—	\$(296,238)	\$(8,007,063)	\$(31,232,267)
FTSE All-World High Dividend Yield UCITS ETF	\$(8,656,840)	—	\$(85,116)	\$(2,401,355)	\$(11,143,311)
FTSE Developed Asia Pacific ex Japan UCITS ETF	\$(856,073)	—	—	—	\$(856,073)
FTSE Developed Europe UCITS ETF	€(778,588)	—	—	—	€(778,588)
FTSE Developed Europe ex UK UCITS ETF	€(664,760)	—	—	—	€(664,760)
FTSE Developed World UCITS ETF	\$(3,720,796)	—	—	—	\$(3,720,796)
FTSE Emerging Markets UCITS ETF	\$(5,572,510)	—	\$(1,172,593)	\$(11,268,325)	\$(18,013,428)
FTSE Japan UCITS ETF	\$(4,383,000)	—	—	—	\$(4,383,000)
FTSE North America UCITS ETF	\$(3,544,030)	—	—	—	\$(3,544,030)
Germany All Cap UCITS ETF	€(4,960)	—	—	—	€(4,960)
S&P 500 UCITS ETF	\$(47,604,568)	—	—	—	\$(47,604,568)
ESG EUR Corporate Bond UCITS ETF	€(1,237)	—	—	—	€(1,237)
ESG Global Corporate Bond UCITS ETF	\$(27,822)	—	—	—	\$(27,822)
ESG USD Corporate Bond UCITS ETF	—	\$166	—	—	\$166
EUR Corporate Bond UCITS ETF	€(114,433)	—	—	—	€(114,433)
Global Aggregate Bond UCITS ETF	\$(173,199)	—	\$991	—	\$(172,208)
USD Corporate 1–3 Year Bond UCITS ETF	—	\$5,694	—	—	\$5,694
USD Corporate Bond UCITS ETF	\$(21,345)	—	—	—	\$(21,345)
USD Emerging Markets Government Bond UCITS ETF	\$(23,056)	—	—	—	\$(23,056)

31 December 2022

	Current Tax			Deferred Tax	Total Tax
	Income Withholding Tax	Reclaims Benefit	Capital Gains Tax	Capital Gains Tax	
Company Total	\$(82,958,681)	—	\$(141,847)	\$(7,134,135)	\$(90,234,663)
Funds:					
ESG Developed Asia Pacific All Cap UCITS ETF ¹	\$(8,000)	—	—	—	\$(8,000)
ESG Developed Europe All Cap UCITS ETF ¹	€(1,377)	—	—	—	€(1,377)
ESG Emerging Markets All Cap UCITS ETF ¹	\$(7,926)	—	\$(1,548)	\$(6,896)	\$(16,370)
ESG Global All Cap UCITS ETF	\$(422,755)	—	\$(362)	\$(32,329)	\$(455,446)
ESG North America All Cap UCITS ETF ¹	\$(18,867)	—	—	—	\$(18,867)
FTSE 100 UCITS ETF	£(124,234)	—	—	—	£(124,234)
FTSE 250 UCITS ETF	£(491,005)	—	—	—	£(491,005)
FTSE All-World UCITS ETF	\$(17,333,367)	—	\$(10,326)	\$(2,669,481)	\$(20,013,174)
FTSE All-World High Dividend Yield UCITS ETF	\$(6,899,022)	—	\$(129,714)	\$(53,092)	\$(7,081,828)
FTSE Developed Asia Pacific ex Japan UCITS ETF	\$(976,745)	—	—	—	\$(976,745)
FTSE Developed Europe UCITS ETF	€(765,121)	—	—	—	€(765,121)
FTSE Developed Europe ex UK UCITS ETF	€(610,779)	—	—	—	€(610,779)
FTSE Developed World UCITS ETF	\$(2,612,738)	—	—	—	\$(2,612,738)
FTSE Emerging Markets UCITS ETF	\$(4,335,198)	—	\$11	\$(4,372,337)	\$(8,707,524)
FTSE Japan UCITS ETF	\$(3,201,542)	—	—	—	\$(3,201,542)
FTSE North America UCITS ETF	\$(3,254,373)	—	—	—	\$(3,254,373)
Germany All Cap UCITS ETF	€(67,267)	—	—	—	€(67,267)
S&P 500 UCITS ETF	\$(41,521,616)	—	—	—	\$(41,521,616)
ESG EUR Corporate Bond UCITS ETF ¹	€(2,307)	—	—	—	€(2,307)
ESG Global Corporate Bond UCITS ETF	\$(7,841)	—	—	—	\$(7,841)
ESG USD Corporate Bond UCITS ETF ¹	\$(727)	—	—	—	\$(727)
EUR Corporate Bond UCITS ETF	€(31,768)	—	—	—	€(31,768)
Global Aggregate Bond UCITS ETF	\$(78,576)	—	\$92	—	\$(78,484)
USD Corporate 1–3 Year Bond UCITS ETF	\$(36,761)	—	—	—	\$(36,761)
USD Corporate Bond UCITS ETF	\$(19,595)	—	—	—	\$(19,595)

¹ The Fund launched during the period. See Note 1.

6. Distribution Policy.

The Directors intend to distribute all, or substantially all, of the net income (interest and dividends, less expenses) to distributing share class holders. Should expenses exceed income, no distribution is made. Dividend distributions are payable to shareholders of record on the date on which the dividend is declared. Dividends on Asset Allocation funds, if any, are paid semi-annually. The Directors do not intend to declare dividends on accumulating shares.

The following table presents the payment frequency with respect to distributing share classes. If a dividend has not been declared, income and gains of such Fund will be reflected in the net asset value per share.

Fund	Dividend	Fund	Dividend
LifeStrategy 20% Equity UCITS ETF	Semi-annually	FTSE Emerging Markets UCITS ETF	Quarterly
LifeStrategy 40% Equity UCITS ETF	Semi-annually	FTSE Japan UCITS ETF	Quarterly
LifeStrategy 60% Equity UCITS ETF	Semi-annually	FTSE North America UCITS ETF	Quarterly
LifeStrategy 80% Equity UCITS ETF	Semi-annually	Germany All Cap UCITS ETF	Quarterly
ESG Developed Asia Pacific All Cap UCITS ETF	Quarterly	S&P 500 UCITS ETF	Quarterly
ESG Developed Europe All Cap UCITS ETF	Quarterly	ESG EUR Corporate Bond UCITS ETF	Monthly
ESG Emerging Markets All Cap UCITS ETF	Quarterly	ESG Global Corporate Bond UCITS ETF	Monthly
ESG Global All Cap UCITS ETF	Quarterly	ESG USD Corporate Bond UCITS ETF	Monthly
ESG North America All Cap UCITS ETF	Quarterly	EUR Corporate Bond UCITS ETF	Monthly
FTSE 100 UCITS ETF	Quarterly	EUR Eurozone Government Bond UCITS ETF	Monthly
FTSE 250 UCITS ETF	Quarterly	Global Aggregate Bond UCITS ETF	Monthly
FTSE All-World UCITS ETF	Quarterly	U.K. Gilt UCITS ETF	Monthly
FTSE All-World High Dividend Yield UCITS ETF	Quarterly	USD Corporate 1–3 Year Bond UCITS ETF	Monthly
FTSE Developed Asia Pacific ex Japan UCITS ETF	Quarterly	USD Corporate Bond UCITS ETF	Monthly
FTSE Developed Europe UCITS ETF	Quarterly	USD Emerging Markets Government Bond UCITS ETF	Monthly
FTSE Developed Europe ex UK UCITS ETF	Quarterly	USD Treasury Bond UCITS ETF	Monthly
FTSE Developed World UCITS ETF	Quarterly	U.S. Treasury 0–1 Year Bond UCITS ETF	Not declared

Dividends declared during the period ended 31 December 2023 and 30 June 2023 were as follows:

31 December 2023

	Ex-Dividend Date
	14 December 2023
LifeStrategy 20% Equity UCITS ETF	
EUR Distributing Dividend per Share	€0.3113
LifeStrategy 40% Equity UCITS ETF	
EUR Distributing Dividend per Share	€0.3014
LifeStrategy 60% Equity UCITS ETF	
EUR Distributing Dividend per Share	€0.2836
LifeStrategy 80% Equity UCITS ETF	
EUR Distributing Dividend per Share	€0.2586

	Ex-Dividend Date
	14 September 2023
Germany All Cap UCITS ETF	
EUR Distributing Dividend per Share	€0.0208

	Ex-Dividend Date	
	14 September 2023	14 December 2023
ESG Developed Asia Pacific All Cap UCITS ETF		
USD Distributing Dividend per Share	\$0.0243	\$0.0407
ESG Developed Europe All Cap UCITS ETF		
EUR Distributing Dividend per Share	€0.0169	€0.0159
ESG Emerging Markets All Cap UCITS ETF		
USD Distributing Dividend per Share	\$0.0658	\$0.0137
ESG Global All Cap UCITS ETF		
USD Distributing Dividend per Share	\$0.0177	\$0.0149
ESG North America All Cap UCITS ETF		
USD Distributing Dividend per Share	\$0.0139	\$0.0148
FTSE 100 UCITS ETF		
GBP Distributing Dividend per Share	£0.3795	£0.2167
FTSE 250 UCITS ETF		
GBP Distributing Dividend per Share	£0.2481	£0.2582
FTSE All-World UCITS ETF		
USD Distributing Dividend per Share	\$0.4737	\$0.4088
FTSE All-World High Dividend Yield UCITS ETF		
USD Distributing Dividend per Share	\$0.4984	\$0.4030
FTSE Developed Asia Pacific ex Japan UCITS ETF		
USD Distributing Dividend per Share	\$0.2123	\$0.1840
FTSE Developed Europe UCITS ETF		
EUR Distributing Dividend per Share	€0.1735	€0.1332
FTSE Developed Europe ex UK UCITS ETF		
EUR Distributing Dividend per Share	€0.0989	€0.0998
FTSE Developed World UCITS ETF		
USD Distributing Dividend per Share	\$0.3122	\$0.3362
FTSE Emerging Markets UCITS ETF		
USD Distributing Dividend per Share	\$0.6667	\$0.1772
FTSE Japan UCITS ETF		
USD Distributing Dividend per Share	\$0.0418	\$0.2460
FTSE North America UCITS ETF		
USD Distributing Dividend per Share	\$0.3389	\$0.3590
S&P 500 UCITS ETF		
USD Distributing Dividend per Share	\$0.2676	\$0.2792

	Ex-Dividend Date					
	13 July 2023	17 August 2023	14 September 2023	12 October 2023	16 November 2023	14 December 2023
ESG EUR Corporate Bond UCITS ETF						
EUR Distributing Dividend per Share	€0.0142	€0.0179	€0.0143	€0.0141	€0.0181	€0.0147
ESG Global Corporate Bond UCITS ETF						
CHF-Hedged Distributing Dividend per Share	CHF0.0133	CHF0.0157	CHF0.0136	CHF0.0143	CHF0.0164	CHF0.0128
EUR-Hedged Distributing Dividend per Share	€0.0134	€0.0164	€0.0139	€0.0142	€0.0172	€0.0138
GBP-Hedged Distributing Dividend per Share	£0.0135	£0.0169	£0.0142	£0.0149	£0.0174	£0.0142
USD-Hedged Distributing Dividend per Share	\$0.0144	\$0.0173	\$0.0141	\$0.0143	\$0.0180	\$0.0141
ESG USD Corporate Bond UCITS ETF						
USD Distributing Dividend per Share	\$0.0194	\$0.0242	\$0.0196	\$0.0202	\$0.0245	\$0.0206
EUR Corporate Bond UCITS ETF						
EUR Distributing Dividend per Share	€0.1097	€0.1386	€0.1147	€0.1149	€0.1502	€0.1198
EUR Eurozone Government Bond UCITS ETF						
EUR Distributing Dividend per Share	€0.0336	€0.0440	€0.0365	€0.0369	€0.0509	€0.0415
Global Aggregate Bond UCITS ETF						
EUR-Hedged Distributing Dividend per Share	€0.0398	€0.0509	€0.0443	€0.0461	€0.0547	€0.0450
GBP-Hedged Distributing Dividend per Share	£0.0412	£0.0531	£0.0456	£0.0490	£0.0574	£0.0469
U.K. Gilt UCITS ETF						
GBP Distributing Dividend per Share	£0.0441	£0.0572	£0.0465	£0.0463	£0.0594	£0.0485
USD Corporate 1–3 Year Bond UCITS ETF						
USD Distributing Dividend per Share	\$0.1589	\$0.1967	\$0.1663	\$0.1700	\$0.2168	\$0.1846
USD Corporate Bond UCITS ETF						
USD Distributing Dividend per Share	\$0.1675	\$0.2003	\$0.1709	\$0.1727	\$0.2117	\$0.1800
USD Emerging Markets Government Bond UCITS ETF						
USD Distributing Dividend per Share	\$0.1779	\$0.2298	\$0.1774	\$0.1829	\$0.2221	\$0.1834
USD Treasury Bond UCITS ETF						
GBP-Hedged Distributing Dividend per Share	£0.0527	£0.0722	£0.0587	£0.0648	£0.0742	£0.0611
USD Distributing Dividend per Share	\$0.0567	\$0.0756	\$0.0593	\$0.0611	\$0.0799	\$0.0654

30 June 2023

	Ex-Dividend Date	
	15 December 2022	15 June 2023
LifeStrategy 20% Equity UCITS ETF		
EUR Distributing Dividend per Share	€0.2297	€0.3151
LifeStrategy 40% Equity UCITS ETF		
EUR Distributing Dividend per Share	€0.2395	€0.3246
LifeStrategy 60% Equity UCITS ETF		
EUR Distributing Dividend per Share	€0.2375	€0.3229
LifeStrategy 80% Equity UCITS ETF		
EUR Distributing Dividend per Share	€0.2353	€0.3202

	Ex-Dividend Date			
	15 September 2022	15 December 2022	16 March 2023	15 June 2023
ESG Developed Asia Pacific All Cap UCITS ETF¹				
USD Distributing Dividend per Share	—	\$0.0083	\$0.0256	\$0.0522
ESG Developed Europe All Cap UCITS ETF¹				
EUR Distributing Dividend per Share	€0.0041	€0.0136	€0.0150	€0.0936
ESG Emerging Markets All Cap UCITS ETF¹				
USD Distributing Dividend per Share	—	\$0.0110	\$0.0140	\$0.0385
ESG Global All Cap UCITS ETF				
USD Distributing Dividend per Share	\$0.0173	\$0.0139	\$0.0138	\$0.0291
ESG North America All Cap UCITS ETF¹				
USD Distributing Dividend per Share	\$0.0045	\$0.0133	\$0.0143	\$0.0151
FTSE 100 UCITS ETF				
GBP Distributing Dividend per Share	£0.3823	£0.1776	£0.3075	£0.3799
FTSE 250 UCITS ETF				
GBP Distributing Dividend per Share	£0.2265	£0.2218	£0.1595	£0.3687
FTSE All-World UCITS ETF				
USD Distributing Dividend per Share	\$0.4956	\$0.3785	\$0.4092	\$0.7273
FTSE All-World High Dividend Yield UCITS ETF				
USD Distributing Dividend per Share	\$0.4938	\$0.4131	\$0.4113	\$0.7666
FTSE Developed Asia Pacific ex Japan UCITS ETF				
USD Distributing Dividend per Share	\$0.2740	\$0.1405	\$0.2969	\$0.2045
FTSE Developed Europe UCITS ETF				
EUR Distributing Dividend per Share	€0.1534	€0.1212	€0.1651	€0.6342
FTSE Developed Europe ex UK UCITS ETF				
EUR Distributing Dividend per Share	€0.0716	€0.1003	€0.1171	€0.7192
FTSE Developed World UCITS ETF				
USD Distributing Dividend per Share	\$0.3054	\$0.3021	\$0.3338	\$0.5687
FTSE Emerging Markets UCITS ETF				
USD Distributing Dividend per Share	\$0.7376	\$0.2362	\$0.1743	\$0.4216
FTSE Japan UCITS ETF				
USD Distributing Dividend per Share	\$0.0412	\$0.2324	\$0.0475	\$0.3040
FTSE North America UCITS ETF				
USD Distributing Dividend per Share	\$0.3426	\$0.3339	\$0.3674	\$0.3536
Germany All Cap UCITS ETF				
EUR Distributing Dividend per Share	€0.0103	—	€0.1275	€0.6195
S&P 500 UCITS ETF				
USD Distributing Dividend per Share	\$0.2642	\$0.2596	\$0.2856	\$0.2749

¹ The Fund launched during the prior year. See Note 1.

	Ex-Dividend Date											
	14 Jul. 2022	18 Aug. 2022	15 Sep. 2022	13 Oct. 2022	17 Nov. 2022	15 Dec. 2022	19 Jan. 2023	16 Feb. 2023	16 Mar. 2023	13 Apr. 2023	18 May 2023	15 Jun. 2023
ESG EUR Corporate Bond UCITS ETF¹												
EUR Distributing Dividend per Share	—	—	—	—	—	€0.0105	€0.0170	€0.0135	€0.0139	€0.0142	€0.0177	€0.0139
ESG Global Corporate Bond UCITS ETF												
CHF-Hedged Distributing Dividend per Share	CHF 0.0084	CHF 0.0120	CHF 0.0099	CHF 0.0097	CHF 0.0146	CHF 0.0100	CHF 0.0158	CHF 0.0124	CHF 0.0143	CHF 0.0121	CHF 0.0165	CHF 0.0136
EUR-Hedged Distributing Dividend per Share	€0.0087	€0.0124	€0.0099	€0.0105	€0.0134	€0.0110	€0.0156	€0.0125	€0.0145	€0.0125	€0.0168	€0.0137
GBP-Hedged Distributing Dividend per Share	£0.0089	£0.0121	£0.0104	£0.0109	£0.0137	£0.0108	£0.0160	£0.0120	£0.0155	£0.0127	£0.0171	£0.0137
USD-Hedged Distributing Dividend per Share	\$0.0084	\$0.0119	\$0.0099	\$0.0115	\$0.0141	\$0.0112	\$0.0164	\$0.0129	\$0.0149	\$0.0132	\$0.0167	\$0.0142
ESG USD Corporate Bond UCITS ETF¹												
USD Distributing Dividend per Share	—	—	—	—	—	\$0.0161	\$0.0239	\$0.0202	\$0.0212	\$0.0190	\$0.0261	\$0.0197
EUR Corporate Bond UCITS ETF												
EUR Distributing Dividend per Share	€0.0343	€0.0451	€0.0452	€0.0457	€0.0651	€0.0747	€0.1005	€0.0854	€0.0922	€0.1007	€0.1297	€0.1059
EUR Eurozone Government Bond UCITS ETF												
EUR Distributing Dividend per Share	€0.0084	€0.0128	€0.0121	€0.0141	€0.0189	€0.0190	€0.0260	€0.0239	€0.0267	€0.0285	€0.0391	€0.0328
Global Aggregate Bond UCITS ETF												
EUR-Hedged Distributing Dividend per Share	€0.0264	€0.0319	€0.0253	€0.0294	€0.0353	€0.0289	€0.0391	€0.0322	€0.0385	€0.0348	€0.0479	€0.0398
GBP-Hedged Distributing Dividend per Share	£0.0274	£0.0317	£0.0261	£0.0317	£0.0359	£0.0300	£0.0412	£0.0332	£0.0399	£0.0359	£0.0496	£0.0407
U.K. Gilt UCITS ETF												
GBP Distributing Dividend per Share	£0.0248	£0.0317	£0.0268	£0.0275	£0.0392	£0.0322	£0.0418	£0.0363	£0.0386	£0.0395	£0.0508	£0.0440
USD Corporate 1–3 Year Bond UCITS ETF												
USD Distributing Dividend per Share	\$0.0828	\$0.1064	\$0.0907	\$0.1009	\$0.1306	\$0.1215	\$0.1557	\$0.1265	\$0.1518	\$0.1314	\$0.1877	\$0.1490
USD Corporate Bond UCITS ETF												
USD Distributing Dividend per Share	\$0.1345	\$0.1618	\$0.1296	\$0.1411	\$0.1692	\$0.1440	\$0.1805	\$0.1445	\$0.1696	\$0.1435	\$0.2028	\$0.1543
USD Emerging Markets Government Bond UCITS ETF												
USD Distributing Dividend per Share	\$0.1605	\$0.1970	\$0.1609	\$0.1435	\$0.2000	\$0.1717	\$0.1972	\$0.1759	\$0.1922	\$0.1611	\$0.2223	\$0.1714
USD Treasury Bond UCITS ETF												
GBP-Hedged Distributing Dividend per Share	£0.0367	£0.0472	£0.0480	£0.0442	£0.0549	£0.0452	£0.0635	£0.0501	£0.0537	£0.0505	£0.0692	£0.0588
USD Distributing Dividend per Share	\$0.0354	\$0.0507	\$0.0413	\$0.0444	\$0.0595	\$0.0505	\$0.0621	\$0.0546	\$0.0544	\$0.0540	\$0.0708	\$0.0579

¹ The Fund launched during the prior year. See Note 1.

7. Net Asset Value Per Share.

The net asset value per share of each share class is calculated by dividing the total net assets of each share class by the number of shares in issue.

8. Share Capital.

The Company has variable share capital consisting of 5,000,000,000,002 authorised shares divided into two Subscriber Shares (US\$1.00 par value) and 5,000,000,000,000 (five trillion) redeemable participating shares (no par value).

The Directors may issue shares of any class and create new classes of shares on such terms as the Directors may from time to time determine in relation to any Fund and in accordance with the requirements of the Central Bank. Shares may be divided into different classes to accommodate different subscription, redemption or fee arrangements, dividend provisions, or charges.

Subscriber Shares. There are two Subscriber Shares in issue, which are held by nominees for the Investment Manager. Subscriber Shares do not entitle the holders thereof to any dividend and on a winding-up entitle the holder to receive the amount paid up thereon but not otherwise to participate in the assets of the Company. The Subscriber Shares do not form part of the Shareholders' funds and are not included in the net asset value of the Company.

Redeemable Participating Shares. Members who are individuals may attend and vote at general meetings in person or by proxy. Members who are corporations may attend and vote at general meetings by appointing a representative or proxy. Subject to any special terms as to voting upon which any shares may be issued or may for the time being be held, at any general meeting on a show of hands every shareholder who (being an individual) is present in person or (being a corporation) is present by duly authorised representative shall have one vote. On a poll every such holder presents as aforesaid or by proxy shall have one vote for every share held.

9. Credit Facility.

The Funds and certain other funds managed by the Manager and its affiliates participate in an annually renewable US\$4.3 billion (2022: US\$4.4 billion) committed credit facility. Each participating Fund is individually liable for its borrowings under the credit facility. Borrowings may be utilised for temporary or emergency purposes and are subject to the participating Fund's regulatory and contractual borrowing restrictions. Participating Funds are allocated an annual commitment fee of 0.10% of the undrawn facility amount as well as certain administrative fees. Any fees allocated to the Funds are paid by the Manager. Interest and direct borrowing costs associated with draws on the credit facility are charged to the Funds and recorded in the Statement of Operations.

The rate charged for borrowings under this facility is linked to the currency borrowed. Borrowings in US Dollars will 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. Borrowings in currencies other than the US Dollar will bear interest at an agreed-upon spread plus the Euro Interbank Offered Rate, the Daily Simple Euro Short Term Rate, the Swiss Average Rate Overnight, the Sterling Overnight Index Average or the Tokyo Interbank Offered Rate, as applicable.

As part of the annual credit facility renewal, new funds launched since the previous renewal are considered for inclusion in the agreement. The ESG Developed Asia Pacific All Cap UCITS ETF, ESG Developed Europe All Cap UCITS ETF, ESG Emerging Markets All Cap UCITS ETF, ESG North America All Cap UCITS ETF, ESG EUR Corporate Bond UCITS ETF and ESG USD Corporate Bond UCITS ETF were added to the credit facility agreement as part of the 2023 renewal.

The Funds had no borrowings outstanding at 31 December 2023 or at any time during the period then ended (30 June 2023: none).

10. Efficient Portfolio Management.

Investment techniques and financial derivative instruments (FDIs) may be employed for efficient portfolio management purposes, including hedging against market movements, currency exchange or interest rate risks. Any investment technique or use of FDIs must be one which is reasonably believed by the Investment Manager to be economically appropriate in that it is realised in a cost-effective way. Realised and unrealised gains or losses arising from financial derivative instrument transactions are accounted for through the Statement of Operations as Net Gain/(Loss) on Financial Instruments.

Securities lending is also used for efficient portfolio management. The securities lending agent is Brown Brothers Harriman & Co. The Depository is a wholly owned subsidiary of Brown Brothers Harriman & Co. All operational costs in support of the lending programme are borne by the lending agent and paid directly out of any lending agent fees. Securities lending income is net of any lending agent fees paid.

Securities on loan continue to be recognised by the Funds as financial assets because they substantially retain the risks and rewards of ownership. Similarly, security collateral received from the borrower is not recognised by the Funds as an asset because they do not have rights to sell or re-pledge the collateral, unless in the event of default. Collateral accepted by the Funds is limited to high quality sovereign debt (U.S. Treasuries, U.K. Gilts, etc.).

Securities on loan by the Funds and the value of collateral held in respect of the securities were:

31 December 2023

Fund	Value of Outstanding Securities on Loan	Value of Collateral
ESG Global All Cap UCITS ETF	\$844,747	\$889,330
FTSE 250 UCITS ETF	£11,008,855	£11,575,692
FTSE All-World UCITS ETF	\$167,031,091	\$192,560,847
FTSE All-World High Dividend Yield UCITS ETF	\$49,655,720	\$54,445,131
FTSE Developed Asia Pacific ex Japan UCITS ETF	\$40,009,584	\$42,757,789
FTSE Developed Europe UCITS ETF	€14,135,904	€14,878,976
FTSE Developed Europe ex UK UCITS ETF	€4,427,011	€4,667,567
FTSE Developed World UCITS ETF	\$24,345,753	\$27,033,427
FTSE Emerging Markets UCITS ETF	\$21,896,371	\$25,762,614
FTSE Japan UCITS ETF	\$207,258,779	\$220,821,661
FTSE North America UCITS ETF	\$4,107,134	\$4,550,931
Germany All Cap UCITS ETF	€1,285,827	€1,352,117

30 June 2023

Fund	Value of Outstanding Securities on Loan	Value of Collateral
ESG Global All Cap UCITS ETF	\$1,435,081	\$1,532,755
FTSE 100 UCITS ETF	£7,582,418	£8,190,627
FTSE 250 UCITS ETF	£19,735,079	£21,706,531
FTSE All-World UCITS ETF	\$144,720,872	\$155,882,566
FTSE All-World High Dividend Yield UCITS ETF	\$47,032,882	\$50,372,573
FTSE Developed Asia Pacific ex Japan UCITS ETF	\$37,248,592	\$39,897,770
FTSE Developed Europe UCITS ETF	€11,756,780	€12,603,036
FTSE Developed Europe ex UK UCITS ETF	€3,189,820	€3,436,689
FTSE Developed World UCITS ETF	\$22,955,094	\$24,721,005
FTSE Emerging Markets UCITS ETF	\$22,579,958	\$24,659,761
FTSE Japan UCITS ETF	\$155,736,081	\$166,567,481
FTSE North America UCITS ETF	\$7,350,251	\$7,919,407
Germany All Cap UCITS ETF	€490,713	€524,757
S&P 500 UCITS ETF	\$8,249,241	\$8,724,269

The securities lending income split only between the relevant Fund and the securities lending agent which is shown in the following tables:

31 December 2023

Fund	Net Securities Lending Income	Lending Agent Fees
ESG Global All Cap UCITS ETF	\$26,289	\$1,380
FTSE 100 UCITS ETF	£63,046	£3,318
FTSE 250 UCITS ETF	£171,727	£9,037
FTSE All-World UCITS ETF	\$1,671,494	\$87,968
FTSE All-World High Dividend Yield UCITS ETF	\$692,252	\$36,432
FTSE Developed Asia Pacific ex Japan UCITS ETF	\$294,247	\$15,483
FTSE Developed Europe UCITS ETF	€100,207	€5,273
FTSE Developed Europe ex UK UCITS ETF	€74,657	€3,929
FTSE Developed World UCITS ETF	\$252,950	\$13,309
FTSE Emerging Markets UCITS ETF	\$270,187	\$14,220
FTSE Japan UCITS ETF	\$491,118	\$25,845
FTSE North America UCITS ETF	\$217,601	\$11,452
Germany All Cap UCITS ETF	€11,373	€598
S&P 500 UCITS ETF	\$480,654	\$25,297
Company Total	\$4,892,701	\$257,483

30 June 2023

Fund	Net Securities Lending Income	Lending Agent Fees
ESG Global All Cap UCITS ETF	\$45,540	\$3,707
FTSE 100 UCITS ETF	£370,324	£21,621
FTSE 250 UCITS ETF	£1,497,879	£125,214
FTSE All-World UCITS ETF	\$3,148,829	\$248,903
FTSE All-World High Dividend Yield UCITS ETF	\$1,227,296	\$99,030
FTSE Developed Asia Pacific ex Japan UCITS ETF	\$262,226	\$18,661
FTSE Developed Europe UCITS ETF	€823,440	€69,600
FTSE Developed Europe ex UK UCITS ETF	€670,311	€60,551
FTSE Developed World UCITS ETF	\$501,732	\$39,215
FTSE Emerging Markets UCITS ETF	\$375,855	\$29,036
FTSE Japan UCITS ETF	\$752,743	\$59,336
FTSE North America UCITS ETF	\$386,957	\$27,869
Germany All Cap UCITS ETF	€23,904	€1,501
S&P 500 UCITS ETF	\$108,896	\$5,776
Company Total	\$10,650,442	\$846,331

11. Collateral.

The Funds pledge and receive non-cash collateral against financial derivative instrument and TBA transactions. Such collateral cannot be sold, re-invested or re-pledged. As a result, pledged collateral remains an asset of the Fund and is included in the Statement of Investments. Securities received as collateral are not considered assets of the Fund and will not appear in the Statement of Investments. Under these collateral agreements, upon a counterparty default (including bankruptcy), the Funds may terminate all derivatives or TBA transactions with that counterparty, determine the net amount owed by either party and sell or retain any collateral held up to the net amount owed to the Funds, with an obligation to return excess collateral to the counterparty.

In certain cases, the Funds may be required to maintain cash collateral in margin accounts or pledge cash with certain counterparties. Cash pledged for is segregated on the Statement of Assets and Liabilities and presented separately as "Cash Collateral". Cash held in margin accounts for futures contracts and other centrally cleared derivatives is segregated on the Statement of Assets and Liabilities and presented separately as "Margin Cash Due to/from Broker". Additionally, the Funds may receive cash collateral, which is segregated from the Funds' cash, and is subject to restrictions. The Funds do not earn any interest from the cash collateral received nor does it have any right for re-investment, therefore any cash collateral received is not recorded as part of the Funds' assets.

At 31 December 2023, the Funds did not have any collateral pledged or received in connection with TBA transactions (30 June 2023: nil).

In addition, the Funds receive other non-cash collateral in relation to securities lending transactions which is separately disclosed in Note 10.

Counterparties to financial derivative transactions where collateral was required to be exchanged included Bank of America N.A., Barclays Bank plc, BNP Paribas, Brown Brothers Harriman & Co, HSBC Bank, JPMorgan Chase Bank, Morgan Stanley, Royal Bank of Canada, Standard Chartered Bank, State Street Bank, Toronto Dominion Bank and UBS AG.

As of 31 December 2023 and 30 June 2023, the collateral pledged or received by the Funds for financial derivative instrument transactions was:

Fund	Type	31 December 2023		30 June 2023	
		Market Value Pledged	Market Value Received	Market Value Pledged	Market Value Received
ESG Developed Asia Pacific All Cap UCITS ETF	Cash	\$10,000	—	—	—
ESG Developed Europe All Cap UCITS ETF	Cash	€20,000	—	—	—
ESG Emerging Markets All Cap UCITS ETF	Cash	\$14,424	—	—	—
ESG Global All Cap UCITS ETF	Cash	\$141,647	—	\$191,647	—
ESG North America All Cap UCITS ETF	Cash	\$60,000	—	—	—
FTSE 100 UCITS ETF	Cash	£1,840,000	—	£3,460,000	—
FTSE 250 UCITS ETF	Cash	£830,000	—	£930,000	—
FTSE All-World UCITS ETF	Cash	\$12,600,000	—	\$11,690,000	—
FTSE All-World UCITS ETF	US Treasury	—	\$605,280	—	\$639,646
FTSE All-World High Dividend Yield UCITS ETF	Cash	\$889,113	—	\$1,359,113	—
FTSE All-World High Dividend Yield UCITS ETF	US Treasury	—	\$122,672	—	\$114,213
FTSE Developed Asia Pacific ex Japan UCITS ETF	Cash	\$1,545,161	\$100,000	\$1,985,161	\$210,000
FTSE Developed Asia Pacific ex Japan UCITS ETF	US Treasury	—	\$68,625	—	—
FTSE Developed Europe UCITS ETF	Cash	€1,163,625	—	€1,413,625	—
FTSE Developed Europe UCITS ETF	US Treasury	—	—	—	€110,901
FTSE Developed Europe ex UK UCITS ETF	Cash	€1,039,664	—	€1,159,664	—
FTSE Developed World UCITS ETF	Cash	\$2,711,385	—	\$2,821,385	—
FTSE Developed World UCITS ETF	US Treasury	—	\$371,589	—	\$101,511
FTSE Emerging Markets UCITS ETF	Cash	\$100,000	—	\$810,000	—
FTSE Japan UCITS ETF	Cash	\$3,690,000	—	\$1,100,000	—
FTSE Japan UCITS ETF	US Treasury	—	\$1,693,927	—	\$4,723,143
FTSE North America UCITS ETF	Cash	\$380,000	—	\$130,000	—
Germany All Cap UCITS ETF	Cash	€69,064	—	€139,064	—
S&P 500 UCITS ETF	Cash	\$4,740,000	—	\$13,580,000	—
ESG EUR Corporate Bond UCITS ETF	Cash	€10,000	—	—	—
ESG Global Corporate Bond UCITS ETF	Corporate Debt	\$5,318,294	—	\$4,479,970	—
ESG Global Corporate Bond UCITS ETF	US Treasury	\$366,309	\$6,401,231	—	\$8,439,706
ESG USD Corporate Bond UCITS ETF	Corporate Debt	\$16,664	—	—	—
ESG USD Corporate Bond UCITS ETF	US Treasury	—	\$132,582	—	—
EUR Corporate Bond UCITS ETF	Cash	€131,000	—	€151,000	—
EUR Eurozone Government Bond UCITS ETF	Sovereign Debt	€59,918	—	—	—
Global Aggregate Bond UCITS ETF	Sovereign Debt	—	—	—	\$3,342,005
Global Aggregate Bond UCITS ETF	US Treasury	\$37,015,926	\$33,658,156	\$23,257,847	\$55,333,928
U.K. Gilt UCITS ETF	Sovereign Debt	£98,400	—	—	—
U.K. Gilt UCITS ETF	US Treasury	—	£45,562	—	—
U.S. Treasury 0–1 Year Bond UCITS ETF	US Treasury	—	\$55,845,286	—	\$45,782,751
USD Corporate 1–3 Year Bond UCITS ETF	Corporate Debt	\$20,567	—	\$63,703	—
USD Corporate Bond UCITS ETF	Corporate Debt	\$51,906	—	\$300,498	—
USD Corporate Bond UCITS ETF	US Treasury	—	\$3,966,845	—	\$6,851,856
USD Emerging Markets Government Bond UCITS ETF	US Treasury	\$45,111	—	—	—
USD Treasury Bond UCITS ETF	US Treasury	—	\$8,648,128	\$113,893	\$9,353,140

12. Related and Connected Parties Transactions.

Parties are related if one can control or exercise significant influence over the other in making financial or operational decisions or is a member of a group which provides key management personnel services. The Company's directors and Manager are considered related parties. The Investment Manager or affiliates of the Manager, as well as any sub-investment manager or their delegate, and associated or group company of the Manager, are considered connected parties.

Manager. Vanguard Group (Ireland) Limited is the Funds' Manager and acts as a principal in respect of all transactions of shares in the Funds. For its services, the Manager receives a fixed single fee per share class (the "Management Fees") calculated on a daily basis and paid monthly. Out of the fees received, the Manager pays for any sub-advisers, as well as the costs of administration including audit, depository, legal, registration and regulatory fees associated with the Funds. As a result, the Manager anticipates that the ongoing charges figure ("OCF") of each share class will closely track the Management Fees. In the event that the costs and expenses of any Fund exceed the OCF, the Manager will be responsible for discharging any excess out of its own assets. The Manager, in its sole discretion, may voluntarily waive all or part of its fee, and any such waiver could be discontinued at any time and without notice.

The Asset Allocation Funds invest in other Funds of the Company, and substantially all of the income from these collective investment schemes are derived from related party holdings. Each Asset Allocation Fund separately includes within this report a complete set of financial statements which details its holdings in related parties, significant portfolio changes, revenues and net gains or losses from these investments in related parties. Additionally with respect to the Asset Allocation Funds, the Manager will reduce its Management Fees in an amount equal to similar charges already incurred in the underlying affiliated collective investment schemes.

Any amounts due from or to the Manager at the end of the period are disclosed in the Statement of Assets and Liabilities. Amounts earned by the Manager in respect to fees for the period are disclosed in the Statement of Operations.

The Annual Management Fees for each share class for the period ended:

Fund	31 December 2023	31 December 2022
LifeStrategy 20% Equity UCITS ETF		
EUR Accumulating ¹	0.25%	0.25%
EUR Distributing ¹	0.25%	0.25%
LifeStrategy 40% Equity UCITS ETF		
EUR Accumulating ¹	0.25%	0.25%
EUR Distributing ¹	0.25%	0.25%
LifeStrategy 60% Equity UCITS ETF		
EUR Accumulating ¹	0.25%	0.25%
EUR Distributing ¹	0.25%	0.25%
LifeStrategy 80% Equity UCITS ETF		
EUR Accumulating ¹	0.25%	0.25%
EUR Distributing ¹	0.25%	0.25%
ESG Developed Asia Pacific All Cap UCITS ETF		
USD Accumulating	0.17%	0.17%
USD Distributing	0.17%	0.17%
ESG Developed Europe All Cap UCITS ETF		
EUR Accumulating	0.12%	0.12%
EUR Distributing	0.12%	0.12%
ESG Emerging Markets All Cap UCITS ETF		
USD Accumulating	0.24%	0.24%
USD Distributing	0.24%	0.24%
ESG Global All Cap UCITS ETF		
USD Accumulating	0.24%	0.24%
USD Distributing	0.24%	0.24%
ESG North America All Cap UCITS ETF		
USD Accumulating	0.12%	0.12%
USD Distributing	0.12%	0.12%
FTSE 100 UCITS ETF		
GBP Accumulating	0.09%	0.09%
GBP Distributing	0.09%	0.09%
FTSE 250 UCITS ETF		
GBP Accumulating	0.10%	0.10%
GBP Distributing	0.10%	0.10%
FTSE All-World UCITS ETF		
USD Accumulating	0.22%	0.22%
USD Distributing	0.22%	0.22%
FTSE All-World High Dividend Yield UCITS ETF		
USD Accumulating	0.29%	0.29%
USD Distributing	0.29%	0.29%
FTSE Developed Asia Pacific ex Japan UCITS ETF		
USD Accumulating	0.15%	0.15%
USD Distributing	0.15%	0.15%
FTSE Developed Europe UCITS ETF		
EUR Accumulating	0.10%	0.10%
EUR Distributing	0.10%	0.10%
FTSE Developed Europe ex UK UCITS ETF		
EUR Accumulating	0.10%	0.10%
EUR Distributing	0.10%	0.10%
FTSE Developed World UCITS ETF		
USD Accumulating	0.12%	0.12%
USD Distributing	0.12%	0.12%
FTSE Emerging Markets UCITS ETF		
USD Accumulating	0.22%	0.22%
USD Distributing	0.22%	0.22%
FTSE Japan UCITS ETF		
EUR-Hedged Accumulating	0.20%	0.20%
USD Accumulating	0.15%	0.15%
USD Distributing	0.15%	0.15%
USD-Hedged Accumulating	0.20%	0.20%

Fund	31 December 2023	31 December 2022
FTSE North America UCITS ETF		
USD Accumulating	0.10%	0.10%
USD Distributing	0.10%	0.10%
Germany All Cap UCITS ETF		
EUR Distributing	0.10%	0.10%
S&P 500 UCITS ETF		
USD Accumulating	0.07%	0.07%
USD Distributing	0.07%	0.07%
ESG EUR Corporate Bond UCITS ETF		
EUR Accumulating	0.11%	0.11%
EUR Distributing	0.11%	0.11%
GBP-Hedged Accumulating	0.16%	0.16%
ESG Global Corporate Bond UCITS ETF		
CHF-Hedged Accumulating	0.15%	0.15%
CHF-Hedged Distributing	0.15%	0.15%
EUR-Hedged Accumulating	0.15%	0.15%
EUR-Hedged Distributing	0.15%	0.15%
GBP-Hedged Accumulating	0.15%	0.15%
GBP-Hedged Distributing	0.15%	0.15%
USD-Hedged Accumulating	0.15%	0.15%
USD-Hedged Distributing	0.15%	0.15%
ESG USD Corporate Bond UCITS ETF		
EUR-Hedged Accumulating	0.16%	0.16%
GBP-Hedged Accumulating	0.16%	0.16%
USD Accumulating	0.11%	0.11%
USD Distributing	0.11%	0.11%
EUR Corporate Bond UCITS ETF		
EUR Accumulating	0.09%	0.09%
EUR Distributing	0.09%	0.09%
EUR Eurozone Government Bond UCITS ETF		
EUR Accumulating	0.07%	0.07%
EUR Distributing	0.07%	0.07%
Global Aggregate Bond UCITS ETF		
CHF-Hedged Accumulating	0.10%	0.10%
EUR-Hedged Accumulating	0.10%	0.10%
EUR-Hedged Distributing	0.10%	0.10%
GBP-Hedged Accumulating	0.10%	0.10%
GBP-Hedged Distributing	0.10%	0.10%
USD-Hedged Accumulating	0.10%	0.10%
U.K. Gilt UCITS ETF		
EUR-Hedged Accumulating	0.12%	0.12%
GBP Accumulating	0.07%	0.07%
GBP Distributing	0.07%	0.07%
U.S. Treasury 0-1 Year Bond UCITS ETF		
MXN-Hedged Accumulating	0.12%	0.12%
USD Accumulating	0.07%	0.07%
USD Corporate 1-3 Year Bond UCITS ETF		
EUR-Hedged Accumulating ²	0.14%	—
MXN-Hedged Accumulating	0.14%	0.14%
USD Accumulating	0.09%	0.09%
USD Distributing	0.09%	0.09%
USD Corporate Bond UCITS ETF		
EUR-Hedged Accumulating	0.14%	0.14%
GBP-Hedged Accumulating	0.14%	0.14%
USD Accumulating	0.09%	0.09%
USD Distributing	0.09%	0.09%

Fund	31 December	
	2023	2022
USD Emerging Markets Government Bond UCITS ETF		
USD Accumulating	0.25%	0.25%
USD Distributing	0.25%	0.25%
USD Treasury Bond UCITS ETF		
EUR-Hedged Accumulating	0.12%	0.12%
GBP-Hedged Distributing	0.12%	0.12%
USD Accumulating	0.07%	0.07%
USD Distributing	0.07%	0.07%

1 The Annual Management Fees are reduced for charges already incurred in the underlying affiliated collective investment schemes.

2 The share class launched on 3 October 2023.

Directors' Fees. The Manager has agreed to pay all Directors' fees and expenses including out-of-pocket expenses. Only the independent Directors are paid fees for their services as a Director. None of the Directors has entered into a service contract with the Company nor is any such contract proposed, and none of the Directors are an executive of the Company. Director fees paid by the Manager on behalf of the Company for the period ended 31 December 2023 were US\$43,284, of which US\$Nil was outstanding at the period-end.

The Company had eight Directors as at 31 December 2023:

Director	Independent Director	Director of other Vanguard funds or affiliates
William Slattery	Yes	Yes
Sean Hagerty	No	Yes
Tara Doyle	Yes	Yes
Robyn Laidlaw	No	Yes
Karin A. Risi	No	Yes
Ranjit Singh	Yes	Yes
Thomas Challenor	Yes	Yes
Lisa Harlow	No	Yes

Investment Manager. Vanguard Global Advisers, LLC is the Investment Manager to the Company and is compensated by the Manager.

The Investment Manager or the Manager, at their discretion, may appoint other companies from within the Vanguard Group of Companies to provide investment management and advisory services with respect to the Funds.

Inter-Fund Trading. The table below details the inter-fund trades between the Company and related parties and/or funds managed by related parties during the period ended 31 December 2023 and 30 June 2023. All transactions were carried out at fair value:

Fund	Period Ended 31 December 2023	
	Bought	Sold
ESG Global All Cap UCITS ETF	—	\$16,501
FTSE All-World UCITS ETF	\$4,139,100	—
FTSE Developed World UCITS ETF	\$679,304	—
FTSE North America UCITS ETF	\$6,982,213	\$2,153,884
S&P 500 UCITS ETF	\$71,738,329	\$89,469,927
ESG Global Corporate Bond UCITS ETF	\$852,763	\$4,974,387
ESG USD Corporate Bond UCITS ETF	\$51,772	\$85,188
Global Aggregate Bond UCITS ETF	\$9,000,526	\$1,215,388
USD Corporate 1–3 Year Bond UCITS ETF	\$1,952,567	\$694,591
USD Corporate Bond UCITS ETF	\$665,295	\$524,589
USD Emerging Markets Government Bond UCITS ETF	\$565,348	\$73,363
Company Total	\$96,627,217	\$99,207,818

Fund	Year Ended 30 June 2023	
	Bought	Sold
ESG Global All Cap UCITS ETF	\$17,506	\$11,124
FTSE All-World UCITS ETF	\$581,869	—
FTSE Developed World UCITS ETF	\$132,414	—
FTSE North America UCITS ETF	\$12,767,057	\$8,039,475
S&P 500 UCITS ETF	\$138,826,598	\$63,329,170
ESG Global Corporate Bond UCITS ETF	\$4,876,758	\$4,122,216
ESG USD Corporate Bond UCITS ETF	—	\$44,285
Global Aggregate Bond UCITS ETF	\$26,119,087	\$2,878,717
USD Corporate 1–3 Year Bond UCITS ETF	—	\$4,289,404
USD Corporate Bond UCITS ETF	—	\$1,106,568
USD Emerging Markets Government Bond UCITS ETF	\$1,669,695	—
Company Total	\$184,990,984	\$83,820,959

Related Party and Affiliate Holdings. The following amounts were held by related parties and/or funds managed by related parties, expressed as a percentage of total net assets for each Fund, respectively:

Fund	31 December 2023	30 June 2023
ESG Developed Asia Pacific All Cap UCITS ETF	41.48%	52.33%
ESG Developed Europe All Cap UCITS ETF	—	11.85%
ESG Emerging Markets All Cap UCITS ETF	61.32%	73.72%
ESG North America All Cap UCITS ETF	—	9.13%
FTSE 100 UCITS ETF	9.23%	8.33%
FTSE 250 UCITS ETF	3.00%	3.04%
FTSE All-World UCITS ETF	0.82%	0.84%
FTSE Developed Asia Pacific ex Japan UCITS ETF	0.73%	0.63%
FTSE Developed Europe UCITS ETF	0.97%	0.87%
FTSE Developed World UCITS ETF	4.02%	4.54%
FTSE Emerging Markets UCITS ETF	1.44%	1.31%
FTSE Japan UCITS ETF	0.48%	0.48%
FTSE North America UCITS ETF	7.63%	7.35%
S&P 500 UCITS ETF	4.69%	4.81%
ESG EUR Corporate Bond UCITS ETF	40.85%	42.66%
ESG USD Corporate Bond UCITS ETF	78.68%	81.41%
EUR Corporate Bond UCITS ETF	0.56%	0.78%
EUR Eurozone Government Bond UCITS ETF	1.51%	2.01%
Global Aggregate Bond UCITS ETF	38.29%	42.47%
U.K. Gilt UCITS ETF	1.76%	1.85%
USD Corporate Bond UCITS ETF	7.53%	10.72%
USD Treasury Bond UCITS ETF	2.87%	3.04%

13. Soft Commission Arrangements.

There were no soft commission arrangements, directed brokerage services or similar arrangements affecting the Company during the period ended 31 December 2023 (30 June 2023: Nil).

14. Exchange Rates.

The principal exchange rates to one US dollar used in the preparation of the financial statements at 31 December 2023 and 30 June 2023 were:

31 December 2023

Currency		Rate	Currency		Rate
AED	United Arab Emirates Dirham	3.6728	KRW	South Korean Won	1,287.9000
AUD	Australian Dollar	1.4655	KWD	Kuwaiti Dinar	0.3073
BRL	Brazilian Real	4.8576	MXN	Mexican Peso	16.9345
CAD	Canadian Dollar	1.3186	MYR	Malaysian Ringgit	4.5950
CHF	Swiss Franc	0.8417	NOK	Norwegian Krone	10.1557
CLP	Chilean Peso	873.2850	NZD	New Zealand Dollar	1.5794
CNH	Yuan Renminbi China Offshore	7.1206	PEN	Peruvian Sol	3.7026
CNY	Yuan Renminbi China	7.0922	PHP	Philippine Peso	55.3750
COP	Colombian Peso	3,874.0000	PKR	Pakistan Rupee	281.1250
CZK	Czech Koruna	22.3496	PLN	Polish Zloty	3.9323
DKK	Danish Krone	6.7484	QAR	Qatari Rial	3.6410
EGP	Egyptian Pound	30.9250	RON	Romanian Leu	4.5036
EUR	Euro	0.9053	RUB	Russian Ruble	89.4000
GBP	British Pound	0.7844	SAR	Saudi Riyal	3.7500
HKD	Hong Kong Dollar	7.8086	SEK	Swedish Krona	10.0779
HUF	Hungarian Forint	346.0056	SGD	Singapore Dollar	1.3191
IDR	Indonesian Rupiah	15,397.0000	THB	Thai Baht	34.1325
ILS	Israeli Shekel	3.6009	TRY	Turkish Lira	29.5340
INR	Indian Rupee	83.2138	TWD	Taiwanese Dollar	30.6905
ISK	Icelandic Krona	135.8700	ZAR	South African Rand	18.2875
JPY	Japanese Yen	140.9800			

30 June 2023

Currency		Rate	Currency		Rate
AED	United Arab Emirates Dirham	3.6731	KRW	South Korean Won	1,317.6500
AUD	Australian Dollar	1.5023	KWD	Kuwaiti Dinar	0.3074
BRL	Brazilian Real	4.8240	MXN	Mexican Peso	17.1505
CAD	Canadian Dollar	1.3233	MYR	Malaysian Ringgit	4.6675
CHF	Swiss Franc	0.8947	NOK	Norwegian Krone	10.7136
CLP	Chilean Peso	802.1500	NZD	New Zealand Dollar	1.6323
CNH	Yuan Renminbi China Offshore	7.2748	PEN	Peruvian Sol	3.6248
CNY	Yuan Renminbi China	7.2641	PHP	Philippine Peso	55.1995
COP	Colombian Peso	4,175.7750	PKR	Pakistan Rupee	286.5500
CZK	Czech Koruna	21.7769	PLN	Polish Zloty	4.0630
DKK	Danish Krone	6.8249	QAR	Qatari Rial	3.6400
EGP	Egyptian Pound	30.9000	RON	Romanian Leu	4.5456
EUR	Euro	0.9166	RUB	Russian Ruble	89.5000
GBP	British Pound	0.7866	SAR	Saudi Riyal	3.7507
HKD	Hong Kong Dollar	7.8366	SEK	Swedish Krona	10.8013
HUF	Hungarian Forint	341.8882	SGD	Singapore Dollar	1.3534
IDR	Indonesian Rupiah	14,992.5000	THB	Thai Baht	35.4550
ILS	Israeli Shekel	3.7110	TRY	Turkish Lira	26.0700
INR	Indian Rupee	82.0363	TWD	Taiwanese Dollar	31.1445
ISK	Icelandic Krona	136.3000	ZAR	South African Rand	18.8913
JPY	Japanese Yen	144.5350			

The principal exchange rates to one Euro used in the preparation of the financial statements at 31 December 2023 and 30 June 2023 were:

31 December 2023

Currency		Rate	Currency		Rate
CHF	Swiss Franc	0.9297	NOK	Norwegian Krone	11.2185
DKK	Danish Krone	7.4546	PLN	Polish Zloty	4.3438
GBP	British Pound	0.8665	SEK	Swedish Krona	11.1325
JPY	Japanese Yen	155.7336	USD	US Dollar	1.1047

30 June 2023

Currency		Rate	Currency		Rate
CHF	Swiss Franc	0.9761	NOK	Norwegian Krone	11.6885
DKK	Danish Krone	7.4459	PLN	Polish Zloty	4.4327
GBP	British Pound	0.8581	SEK	Swedish Krona	11.7842
JPY	Japanese Yen	157.6877	USD	US Dollar	1.0910

The principal exchange rates to one British pound used in the preparation of the financial statements at 31 December 2023 and 30 June 2023 were:

31 December 2023

Currency		Rate	Currency		Rate
CHF	Swiss Franc	1.0729	USD	US Dollar	1.2748
EUR	Euro	1.1540			

30 June 2023

Currency		Rate	Currency		Rate
CHF	Swiss Franc	1.1374	USD	US Dollar	1.2714
EUR	Euro	1.1653			

15. Contingent Liabilities.

There were no contingent liabilities as at 31 December 2023 and 30 June 2023.

16. Segregated Liabilities.

Each Fund is treated as bearing its own liabilities.

17. Fair Value Hierarchy.

Financial instruments are measured at fair value using a three-level hierarchy. Instruments are categorised in their entirety based on the lowest level input that is significant to the fair value measurement. Assessing the significance and observability of a particular input requires significant judgement specific to an asset or liability. Inputs are considered to be observable when they are readily available, regularly distributed or updated, reliable and verifiable, not proprietary, and provided by independent sources that are actively involved in the relevant market.

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

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

Level 3—Significant unobservable inputs (including the Fund's own assumptions used to determine the fair value of investments).

The following tables provide an analysis within the fair value hierarchy of financial assets and liabilities, measured at fair value at 31 December 2023 and 30 June 2023:

31 December 2023

Company Total	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	99,771,178,910	259,385,924	27,600	100,030,592,434
Collective Investment Schemes	755,591,304	—	—	755,591,304
Fixed Income	—	19,903,813,056	—	19,903,813,056
Futures	13,770,255	—	—	13,770,255
Forward Currency Exchange Contracts	—	107,687,986	—	107,687,986
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(316,615)	—	—	(316,615)
Forward Currency Exchange Contracts	—	(45,271,561)	—	(45,271,561)
	100,540,223,854	20,225,615,405	27,600	120,765,866,859

LifeStrategy 20% Equity UCITS ETF	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value Through Profit or Loss				
Collective Investment Schemes	—	58,072,085	—	58,072,085
	—	58,072,085	—	58,072,085

LifeStrategy 40% Equity UCITS ETF	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value Through Profit or Loss				
Collective Investment Schemes	—	122,046,416	—	122,046,416
	—	122,046,416	—	122,046,416

LifeStrategy 60% Equity UCITS ETF	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value Through Profit or Loss				
Collective Investment Schemes	—	293,840,259	—	293,840,259
	—	293,840,259	—	293,840,259

LifeStrategy 80% Equity UCITS ETF	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value Through Profit or Loss				
Collective Investment Schemes	—	357,361,767	—	357,361,767
	—	357,361,767	—	357,361,767

ESG Developed Asia Pacific All Cap UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	30,667,826	—	1,625	30,669,451
Futures	1,548	—	—	1,548
Forward Currency Exchange Contracts	—	19,868	—	19,868
Financial Liabilities at Fair Value Through Profit or Loss				
Forward Currency Exchange Contracts	—	(7,487)	—	(7,487)
	30,669,374	12,381	1,625	30,683,380

ESG Developed Europe All Cap UCITS ETF	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value Through Profit or Loss				
Equities	66,399,328	165,660	1,705	66,566,693
Futures	1,506	—	—	1,506
Forward Currency Exchange Contracts	—	265	—	265
	66,400,834	165,925	1,705	66,568,464

ESG Emerging Markets All Cap UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	27,768,217	692,161	4,563	28,464,941
Futures	2,593	—	—	2,593
Forward Currency Exchange Contracts	—	355	—	355
Financial Liabilities at Fair Value Through Profit or Loss				
Forward Currency Exchange Contracts	—	(35)	—	(35)
	27,770,810	692,481	4,563	28,467,854

ESG Global All Cap UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	544,828,878	2,020,807	13,460	546,863,145
Futures	82,667	—	—	82,667
Forward Currency Exchange Contracts	—	14,306	—	14,306
Financial Liabilities at Fair Value Through Profit or Loss				
Forward Currency Exchange Contracts	—	(13,603)	—	(13,603)
	544,911,545	2,021,510	13,460	546,946,515

ESG North America All Cap UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	88,415,843	—	153	88,415,996
Futures	37,368	—	—	37,368
	88,453,211	—	153	88,453,364

FTSE 100 UCITS ETF	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value Through Profit or Loss				
Equities	4,707,358,365	—	7	4,707,358,372
Collective Investment Schemes	53,437,864	—	—	53,437,864
Futures	783,846	—	—	783,846
Financial Liabilities at Fair Value Through Profit or Loss				
Forward Currency Exchange Contracts	—	(3,315)	—	(3,315)
	4,761,580,075	(3,315)	7	4,761,576,767

FTSE 250 UCITS ETF	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value Through Profit or Loss				
Equities	1,252,653,239	—	—	1,252,653,239
Collective Investment Schemes	539,275,742	—	—	539,275,742
Futures	753,777	—	—	753,777
Forward Currency Exchange Contracts	—	8,439	—	8,439
	1,792,682,758	8,439	—	1,792,691,197

FTSE All-World UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	21,334,267,307	95,304,285	1	21,429,571,593
Futures	5,938,313	—	—	5,938,313
Forward Currency Exchange Contracts	—	655,394	—	655,394
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(160,355)	—	—	(160,355)
Forward Currency Exchange Contracts	—	(24,521)	—	(24,521)
	21,340,045,265	95,935,158	1	21,435,980,424

FTSE All-World High Dividend Yield UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	4,679,186,287	18,807,947	1	4,697,994,235
Futures	424,936	—	—	424,936
Forward Currency Exchange Contracts	—	302,547	—	302,547
Financial Liabilities at Fair Value Through Profit or Loss				
Forward Currency Exchange Contracts	—	(182,307)	—	(182,307)
	4,679,611,223	18,928,187	1	4,698,539,411

FTSE Developed Asia Pacific ex Japan UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	1,333,839,032	—	—	1,333,839,032
Futures	1,073,356	—	—	1,073,356
Forward Currency Exchange Contracts	—	103,179	—	103,179
Financial Liabilities at Fair Value Through Profit or Loss				
Forward Currency Exchange Contracts	—	(125,457)	—	(125,457)
	1,334,912,388	(22,278)	—	1,334,890,110

FTSE Developed Europe UCITS ETF	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value Through Profit or Loss				
Equities	3,283,609,286	35,927,158	2	3,319,536,446
Futures	81,357	—	—	81,357
Forward Currency Exchange Contracts	—	52,223	—	52,223
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(24,115)	—	—	(24,115)
Forward Currency Exchange Contracts	—	(35,562)	—	(35,562)
	3,283,666,528	35,943,819	2	3,319,610,349

FTSE Developed Europe ex UK UCITS ETF	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value Through Profit or Loss				
Equities	2,267,954,834	30,208,606	—	2,298,163,440
Futures	69,525	—	—	69,525
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(29,735)	—	—	(29,735)
	2,267,994,624	30,208,606	—	2,298,203,230

FTSE Developed World UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	4,036,431,105	8,432,541	—	4,044,863,646
Futures	593,130	—	—	593,130
Forward Currency Exchange Contracts	—	479,753	—	479,753
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(45,307)	—	—	(45,307)
Forward Currency Exchange Contracts	—	(70,985)	—	(70,985)
	4,036,978,928	8,841,309	—	4,045,820,237

FTSE Emerging Markets UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	2,608,595,686	60,544,844	5,902	2,669,146,432
Futures	83,869	—	—	83,869
Forward Currency Exchange Contracts	—	57,916	—	57,916
	2,608,679,555	60,602,760	5,902	2,669,288,217

FTSE Japan UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	2,863,798,438	—	—	2,863,798,438
Futures	123,616	—	—	123,616
Forward Currency Exchange Contracts	—	2,301,300	—	2,301,300
Financial Liabilities at Fair Value Through Profit or Loss				
Forward Currency Exchange Contracts	—	(3,322,093)	—	(3,322,093)
	2,863,922,054	(1,020,793)	—	2,862,901,261

FTSE North America UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	2,953,442,779	343,471	—	2,953,786,250
Futures	203,390	—	—	203,390
	2,953,646,169	343,471	—	2,953,989,640

Germany All Cap UCITS ETF	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value Through Profit or Loss				
Equities	159,032,516	—	—	159,032,516
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(4,052)	—	—	(4,052)
	159,028,464	—	—	159,028,464

S&P 500 UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	45,290,556,129	—	—	45,290,556,129
Futures	2,621,408	—	—	2,621,408
	45,293,177,537	—	—	45,293,177,537

ESG EUR Corporate Bond UCITS ETF	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	64,368,736	—	64,368,736
Futures	15	—	—	15
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(3,650)	—	—	(3,650)
Forward Currency Exchange Contracts	—	(14,436)	—	(14,436)
	(3,635)	64,354,300	—	64,350,665

ESG Global Corporate Bond UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	847,855,314	—	847,855,314
Futures	47,467	—	—	47,467
Forward Currency Exchange Contracts	—	8,796,017	—	8,796,017
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(13,393)	—	—	(13,393)
Forward Currency Exchange Contracts	—	(3,793,527)	—	(3,793,527)
	34,074	852,857,804	—	852,891,878

ESG USD Corporate Bond UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	41,495,546	—	41,495,546
Forward Currency Exchange Contracts	—	88,215	—	88,215
Financial Liabilities at Fair Value Through Profit or Loss				
Forward Currency Exchange Contracts	—	(7,701)	—	(7,701)
	—	41,576,060	—	41,576,060

EUR Corporate Bond UCITS ETF	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	2,381,634,032	—	2,381,634,032
Futures	135,396	—	—	135,396
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(3,250)	—	—	(3,250)
	132,146	2,381,634,032	—	2,381,766,178

EUR Eurozone Government Bond UCITS ETF	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	2,537,760,298	—	2,537,760,298
Futures	17,196	—	—	17,196
	17,196	2,537,760,298	—	2,537,777,494

Global Aggregate Bond UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	3,839,585,518	—	3,839,585,518
Futures	170,671	—	—	170,671
Forward Currency Exchange Contracts	—	29,395,519	—	29,395,519
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(23)	—	—	(23)
Forward Currency Exchange Contracts	—	(35,734,837)	—	(35,734,837)
	170,648	3,833,246,200	—	3,833,416,848

U.K. Gilt UCITS ETF	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	276,648,407	—	276,648,407
Forward Currency Exchange Contracts	—	28,206	—	28,206
Financial Liabilities at Fair Value Through Profit or Loss				
Forward Currency Exchange Contracts	—	(653)	—	(653)
	—	276,675,960	—	276,675,960

U.S. Treasury 0–1 Year Bond UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	2,590,848,900	—	2,590,848,900
Forward Currency Exchange Contracts	—	55,813,773	—	55,813,773
Financial Liabilities at Fair Value Through Profit or Loss				
Forward Currency Exchange Contracts	—	(1,441,235)	—	(1,441,235)
	—	2,645,221,438	—	2,645,221,438

USD Corporate 1–3 Year Bond UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	1,791,148,144	—	1,791,148,144
Futures	10,023	—	—	10,023
Forward Currency Exchange Contracts	—	207,202	—	207,202
Financial Liabilities at Fair Value Through Profit or Loss				
Forward Currency Exchange Contracts	—	(2,689)	—	(2,689)
	10,023	1,791,352,657	—	1,791,362,680

USD Corporate Bond UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	2,266,124,076	—	2,266,124,076
Futures	23,186	—	—	23,186
Forward Currency Exchange Contracts	—	2,987,337	—	2,987,337
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(3,250)	—	—	(3,250)
Forward Currency Exchange Contracts	—	(61,042)	—	(61,042)
	19,936	2,269,050,371	—	2,269,070,307

USD Emerging Markets Government Bond UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	725,404,501	—	725,404,501
Futures	35,637	—	—	35,637
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(22,703)	—	—	(22,703)
	12,934	725,404,501	—	725,417,435

USD Treasury Bond UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	1,943,365,798	—	1,943,365,798
Forward Currency Exchange Contracts	—	6,360,608	—	6,360,608
Financial Liabilities at Fair Value Through Profit or Loss				
Forward Currency Exchange Contracts	—	(423,753)	—	(423,753)
	—	1,949,302,653	—	1,949,302,653

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Company Total	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	86,495,368,499	237,605,954	1,267,150	86,734,241,603
Collective Investment Schemes	682,148,854	—	—	682,148,854
Fixed Income	—	15,012,160,291	—	15,012,160,291
Futures	16,173,831	—	—	16,173,831
Forward Currency Exchange Contracts	—	158,586,955	—	158,586,955
Financial Liabilities at Fair Value Through Profit or Loss				
Fixed Income	—	(327,702)	—	(327,702)
Futures	(2,521,034)	—	—	(2,521,034)
Forward Currency Exchange Contracts	—	(41,918,644)	—	(41,918,644)
	87,191,170,150	15,366,106,854	1,267,150	102,558,544,154

LifeStrategy 20% Equity UCITS ETF	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value Through Profit or Loss				
Collective Investment Schemes	—	54,324,694	—	54,324,694
	—	54,324,694	—	54,324,694

LifeStrategy 40% Equity UCITS ETF	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value Through Profit or Loss				
Collective Investment Schemes	—	116,515,274	—	116,515,274
	—	116,515,274	—	116,515,274

LifeStrategy 60% Equity UCITS ETF	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value Through Profit or Loss				
Collective Investment Schemes	—	256,432,669	—	256,432,669
	—	256,432,669	—	256,432,669

LifeStrategy 80% Equity UCITS ETF	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value Through Profit or Loss				
Collective Investment Schemes	—	295,679,426	—	295,679,426
	—	295,679,426	—	295,679,426

ESG Developed Asia Pacific All Cap UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	22,285,978	4,381	3,332	22,293,691
Futures	2,835	—	—	2,835
Forward Currency Exchange Contracts	—	2,772	—	2,772
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(772)	—	—	(772)
Forward Currency Exchange Contracts	—	(4,851)	—	(4,851)
	22,288,041	2,302	3,332	22,293,675

ESG Developed Europe All Cap UCITS ETF	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value Through Profit or Loss				
Equities	65,708,979	128,847	1,721	65,839,547
Forward Currency Exchange Contracts	—	52	—	52
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(1,460)	—	—	(1,460)
Forward Currency Exchange Contracts	—	(389)	—	(389)
	65,707,519	128,510	1,721	65,837,750

ESG Emerging Markets All Cap UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	21,801,843	575,104	10,511	22,387,458
Forward Currency Exchange Contracts	—	72	—	72
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(7,247)	—	—	(7,247)
Forward Currency Exchange Contracts	—	(125)	—	(125)
	21,794,596	575,051	10,511	22,380,158

ESG Global All Cap UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	449,801,727	1,765,813	21,119	451,588,659
Futures	64,677	—	—	64,677
Forward Currency Exchange Contracts	—	52,485	—	52,485
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(2,228)	—	—	(2,228)
Forward Currency Exchange Contracts	—	(41,691)	—	(41,691)
	449,864,176	1,776,607	21,119	451,661,902

ESG North America All Cap UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	83,590,537	241	—	83,590,778
Futures	21,613	—	—	21,613
	83,612,150	241	—	83,612,391

FTSE 100 UCITS ETF	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value Through Profit or Loss				
Equities	4,616,064,055	—	7	4,616,064,062
Collective Investment Schemes	44,184,987	—	—	44,184,987
Forward Currency Exchange Contracts	—	2,832	—	2,832
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(430,114)	—	—	(430,114)
	4,659,818,928	2,832	7	4,659,821,767

FTSE 250 UCITS ETF	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value Through Profit or Loss				
Equities	1,134,009,918	—	—	1,134,009,918
Collective Investment Schemes	492,369,741	—	—	492,369,741
Forward Currency Exchange Contracts	—	9,745	—	9,745
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(469,817)	—	—	(469,817)
Forward Currency Exchange Contracts	—	(817)	—	(817)
	1,625,909,842	8,928	—	1,625,918,770

FTSE All-World UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	17,900,250,178	84,912,679	632,942	17,985,795,799
Futures	5,259,302	—	—	5,259,302
Forward Currency Exchange Contracts	—	757,688	—	757,688
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(533,899)	—	—	(533,899)
Forward Currency Exchange Contracts	—	(211,711)	—	(211,711)
	17,904,975,581	85,458,656	632,942	17,991,067,179

FTSE All-World High Dividend Yield UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	4,098,059,888	16,740,316	94,683	4,114,894,887
Futures	376,467	—	—	376,467
Forward Currency Exchange Contracts	—	379,547	—	379,547
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(77,553)	—	—	(77,553)
Forward Currency Exchange Contracts	—	(164,671)	—	(164,671)
	4,098,358,802	16,955,192	94,683	4,115,408,677

FTSE Developed Asia Pacific ex Japan UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	1,291,387,033	—	—	1,291,387,033
Forward Currency Exchange Contracts	—	156,432	—	156,432
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(272,733)	—	—	(272,733)
Forward Currency Exchange Contracts	—	(118,494)	—	(118,494)
	1,291,114,300	37,938	—	1,291,152,238

FTSE Developed Europe UCITS ETF	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value Through Profit or Loss				
Equities	3,189,285,075	33,682,626	2	3,222,967,703
Futures	143,467	—	—	143,467
Forward Currency Exchange Contracts	—	40,778	—	40,778
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(50,730)	—	—	(50,730)
Forward Currency Exchange Contracts	—	(5,852)	—	(5,852)
	3,189,377,812	33,717,552	2	3,223,095,366

FTSE Developed Europe ex UK UCITS ETF	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value Through Profit or Loss				
Equities	2,060,040,065	28,098,841	—	2,088,138,906
Futures	45,947	—	—	45,947
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(34,524)	—	—	(34,524)
	2,060,051,488	28,098,841	—	2,088,150,329

FTSE Developed World UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	3,059,481,303	7,783,196	—	3,067,264,499
Futures	1,218,722	—	—	1,218,722
Forward Currency Exchange Contracts	—	213,222	—	213,222
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(28,372)	—	—	(28,372)
Forward Currency Exchange Contracts	—	(119,466)	—	(119,466)
	3,060,671,653	7,876,952	—	3,068,548,605

FTSE Emerging Markets UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	2,450,860,732	57,905,873	502,674	2,509,269,279
Forward Currency Exchange Contracts	—	112,263	—	112,263
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(213,542)	—	—	(213,542)
Forward Currency Exchange Contracts	—	(152,486)	—	(152,486)
	2,450,647,190	57,865,650	502,674	2,509,015,514

FTSE Japan UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	2,431,396,662	—	—	2,431,396,662
Futures	380,493	—	—	380,493
Forward Currency Exchange Contracts	—	5,150,804	—	5,150,804
Financial Liabilities at Fair Value Through Profit or Loss				
Forward Currency Exchange Contracts	—	(502,480)	—	(502,480)
	2,431,777,155	4,648,324	—	2,436,425,479

FTSE North America UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	2,607,888,395	374,197	—	2,608,262,592
Futures	59,511	—	—	59,511
Financial Liabilities at Fair Value Through Profit or Loss				
Forward Currency Exchange Contracts	—	(3,907)	—	(3,907)
	2,607,947,906	370,290	—	2,608,318,196

Germany All Cap UCITS ETF	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value Through Profit or Loss				
Equities	144,758,413	—	—	144,758,413
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(14,628)	—	—	(14,628)
	144,743,785	—	—	144,743,785

S&P 500 UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Equities	38,811,574,025	—	—	38,811,574,025
Futures	8,420,278	—	—	8,420,278
	38,819,994,303	—	—	38,819,994,303

ESG EUR Corporate Bond UCITS ETF	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	58,552,137	—	58,552,137
Futures	15,530	—	—	15,530
Forward Currency Exchange Contracts	—	7,600	—	7,600
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(2,816)	—	—	(2,816)
Forward Currency Exchange Contracts	—	(279)	—	(279)
	12,714	58,559,458	—	58,572,172

ESG Global Corporate Bond UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	437,814,222	—	437,814,222
Futures	17,479	—	—	17,479
Forward Currency Exchange Contracts	—	9,096,378	—	9,096,378
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(22,354)	—	—	(22,354)
Forward Currency Exchange Contracts	—	(4,229,388)	—	(4,229,388)
	(4,875)	442,681,212	—	442,676,337

ESG USD Corporate Bond UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	38,198,960	—	38,198,960
Forward Currency Exchange Contracts	—	415,547	—	415,547
Financial Liabilities at Fair Value Through Profit or Loss				
Forward Currency Exchange Contracts	—	(8,052)	—	(8,052)
	—	38,606,455	—	38,606,455

EUR Corporate Bond UCITS ETF	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	1,551,803,314	—	1,551,803,314
Futures	39,780	—	—	39,780
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(51,610)	—	—	(51,610)
	(11,830)	1,551,803,314	—	1,551,791,484

EUR Eurozone Government Bond UCITS ETF	Level 1 EUR (€)	Level 2 EUR (€)	Level 3 EUR (€)	Total EUR (€)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	1,719,130,585	—	1,719,130,585
	—	1,719,130,585	—	1,719,130,585

Global Aggregate Bond UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	3,320,521,418	—	3,320,521,418
Futures	50,601	—	—	50,601
Forward Currency Exchange Contracts	—	82,131,121	—	82,131,121
Financial Liabilities at Fair Value Through Profit or Loss				
Fixed Income	—	(327,702)	—	(327,702)
Futures	(32,642)	—	—	(32,642)
Forward Currency Exchange Contracts	—	(35,226,545)	—	(35,226,545)
	17,959	3,367,098,292	—	3,367,116,251

U.K. Gilt UCITS ETF	Level 1 GBP (£)	Level 2 GBP (£)	Level 3 GBP (£)	Total GBP (£)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	218,611,526	—	218,611,526
Forward Currency Exchange Contracts	—	2,446	—	2,446
Financial Liabilities at Fair Value Through Profit or Loss				
Forward Currency Exchange Contracts	—	(19,471)	—	(19,471)
	—	218,594,501	—	218,594,501

U.S. Treasury 0–1 Year Bond UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	1,801,682,924	—	1,801,682,924
Forward Currency Exchange Contracts	—	42,222,213	—	42,222,213
Financial Liabilities at Fair Value Through Profit or Loss				
Forward Currency Exchange Contracts	—	(720,169)	—	(720,169)
	—	1,843,184,968	—	1,843,184,968

USD Corporate 1–3 Year Bond UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	1,567,037,659	—	1,567,037,659
Forward Currency Exchange Contracts	—	2,441	—	2,441
Financial Liabilities at Fair Value Through Profit or Loss				
Forward Currency Exchange Contracts	—	(31)	—	(31)
	—	1,567,040,069	—	1,567,040,069

USD Corporate Bond UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	1,618,361,447	—	1,618,361,447
Futures	2,085	—	—	2,085
Forward Currency Exchange Contracts	—	7,800,087	—	7,800,087
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(656)	—	—	(656)
Forward Currency Exchange Contracts	—	(214,548)	—	(214,548)
	1,429	1,625,946,986	—	1,625,948,415

USD Emerging Markets Government Bond UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	662,015,016	—	662,015,016
Futures	32,773	—	—	32,773
Financial Liabilities at Fair Value Through Profit or Loss				
Futures	(14,965)	—	—	(14,965)
	17,808	662,015,016	—	662,032,824

USD Treasury Bond UCITS ETF	Level 1 US Dollars (\$)	Level 2 US Dollars (\$)	Level 3 US Dollars (\$)	Total US Dollars (\$)
Financial Assets at Fair Value Through Profit or Loss				
Fixed Income	—	1,656,127,614	—	1,656,127,614
Forward Currency Exchange Contracts	—	10,021,946	—	10,021,946
Financial Liabilities at Fair Value Through Profit or Loss				
Forward Currency Exchange Contracts	—	(167,122)	—	(167,122)
	—	1,665,982,438	—	1,665,982,438

18. Operating Segments.

Operating segments are the components of the Company whose results are regularly reviewed by the Company's chief operating decision maker ("CODM") when determining resources to be allocated and assessing performance. The Company's board of directors is the CODM. The board sets the investment objective and evaluates the performance, funding model and market and geographic focus of the Company's Funds individually. As returns are linked to unique investment objectives, each sub-fund is considered a reportable segment and separately includes within this report a complete set of financial statements which details its segment assets, liabilities, revenues and expenses.

The Asset Allocation Funds invest in other Funds of the Company, which are disclosed in each Fund's Statement of Investments. These cross investments and any related movements in realised or unrealised gains and losses on these investments have been eliminated in the Company financial statements.

Reconciliation of reportable segments to the Company total as at 31 December 2023:

	Segment Total ¹ US Dollars (\$)	Eliminations ¹ US Dollars (\$)	Company Total US Dollars (\$)
Financial Position			
Current Assets	123,572,883,010	(920,367,743)	122,652,515,267
Current Liabilities	(1,292,453,898)	2,049,523	(1,290,404,375)
Net Assets	122,280,429,112	(918,318,220)	121,362,110,892
Change in Net Assets			
Investment Income	7,901,088,224	(41,756,627)	7,859,331,597
Expenses	(72,105,256)	—	(72,105,256)
Finance Costs	(695,279,499)	—	(695,279,499)
Taxation	(124,407,094)	—	(124,407,094)
Net Increase in Net Assets from Operations	7,009,296,375	(41,756,627)	6,967,539,748
Subscriptions	18,934,050,583	(103,079,974)	18,830,970,609
Redemptions	(8,068,804,945)	27,571,086	(8,041,233,859)
Foreign Exchange Translation Adjustment	78,618,760	117,265,515	195,884,275
Total Change in Net Assets	17,953,160,773	—	17,953,160,773

¹ For the purpose of calculating the Segment Totals and Eliminations, EUR and GBP based funds have been translated into US dollars using the exchange rates as disclosed on Page 7.

Reconciliation of reportable segments to the Company total as at 30 June 2023:

	Segment Total ¹ US Dollars (\$)	Eliminations ¹ US Dollars (\$)	Company Total US Dollars (\$)
Financial Position			
Current Assets	105,395,788,958	(789,401,096)	104,606,387,862
Current Liabilities	(1,198,098,138)	660,395	(1,197,437,743)
Net Assets	104,197,690,820	(788,740,701)	103,408,950,119
Change in Net Assets			
Investment Income	12,170,109,695	(36,035,569)	12,134,074,126
Expenses	(118,604,172)	—	(118,604,172)
Finance Costs	(1,363,682,250)	—	(1,363,682,250)
Taxation	(204,888,988)	—	(204,888,988)
Net Increase in Net Assets from Operations	10,482,934,285	(36,035,569)	10,446,898,716
Subscriptions	31,968,025,450	(266,335,787)	31,701,689,663
Redemptions	(17,799,847,553)	73,175,634	(17,726,671,919)
Foreign Exchange Translation Adjustment	808,854,601	(32,481,921)	776,372,680
Total Change in Net Assets	25,459,966,783	(261,677,643)	25,198,289,140

¹ For the purpose of calculating the Segment Totals and Eliminations, EUR and GBP based funds have been translated into US dollars using the exchange rates as disclosed on Page 7.

19. Material Changes to the Prospectus.

On 21 November 2023, the prospectus was updated to include language to enable the use of total return swaps for efficient portfolio management purposes at an individual sub-fund level for the Fund's equity index sub-funds, to update relevant sections of the prospectuses in relation to those sub-funds with ESG characteristics marketed in France to reflect certain sustainability disclosure requirements imposed by the Autorité des marchés financiers, to update the conflict of interest section to remove disclosure on the Directors' interest in the share capital of the Fund, in line with the recent disapplication of this disclosure requirement by Euronext Dublin, to update the index disclaimers for sub-funds tracking Bloomberg MSCI indices, to update securities lending disclosures to clarify that the securities lending agent receives certain operational costs in connection with carrying out such activities, to update the share class tables to reflect recent share class launches, to update the list of eligible securities and derivatives markets to reflect historic name changes, mergers and acquisitions and closures, to make passage of time updates to the taxation section, to update the Directors' Fees disclosure and to make other minor ancillary passage of time and / or consistency updates.

20. Events During the Period Ended 31 December 2023.

There were no events during the period requiring recognition or disclosure in the financial statements.

21. Events Since the Statement of Assets and Liabilities Date.

There were no events subsequent to period-end requiring recognition or disclosure in the financial statements.

22. Approval of Financial Statements.

The Financial Statements were approved by the Directors on 21 February 2024.

Additional Information and Regulatory Disclosures

Synthetic Ongoing Charges Figure

The Ongoing Charges Figure (OCF) is the ratio of a Fund's total disclosable costs (excluding overdraft interest) to the average net assets of the Fund. Because the Asset Allocation Funds invest a substantial proportion of assets in other UCITS or Collective Investment Undertakings (CIU), the Asset Allocation Funds are required to disclose a synthetic OCF that accounts for the ongoing charges incurred in the underlying CIUs.

Annual Management Charge for each share class for the period ended 31 December 2023:

	LifeStrategy 20% Equity UCITS ETF (%)	LifeStrategy 40% Equity UCITS ETF (%)	LifeStrategy 60% Equity UCITS ETF (%)	LifeStrategy 80% Equity UCITS ETF (%)
EUR Accumulating				
Fund Direct Charge	0.12	0.12	0.12	0.12
Synthetic Element	0.13	0.13	0.13	0.13
Total Synthetic OCF	0.25	0.25	0.25	0.25
EUR Distributing				
Fund Direct Charge	0.12	0.12	0.12	0.12
Synthetic Element	0.13	0.13	0.13	0.13
Total Synthetic OCF	0.25	0.25	0.25	0.25

Connected Persons Transactions

Transactions carried out with the Company by the Investment Manager, Manager, Depositary, Investment Adviser and/or associated or group companies of these ("Connected Persons") during the period ended 31 December 2023 were carried out as if negotiated at arm's length and were in the best interests of the Company's Shareholders. The Directors of the Company are satisfied that there are arrangements (evidenced by written procedures) in place to ensure that all transactions entered into by the Company with Connected Persons are carried out as if negotiated at arm's length and in the best interests of the Company's Shareholders.

Securities Financing Transactions Regulation

Securities Financing Transaction Regulation ("SFTR") introduces reporting requirements for securities financing transactions ("SFTs") and total return swaps.

An SFT is defined as per Article 3(11) of the SFTR as:

- A repurchase/reverse repurchase agreement,
- Securities or commodities lending and securities or commodities borrowing,
- A buy-sell back transaction or sell-buy back transaction, or
- A margin lending transaction.

As at 31 December 2023, the Company had a securities lending programme as a type of SFT under the scope of the SFTR.

Global Data:

The amounts of securities on loan as at 31 December 2023 are as follows:

Fund	Loan Amount	Proportion of NAV (%)	% of Lendable Assets
ESG Global All Cap UCITS ETF	\$844,747	0.15	1.02
FTSE 250 UCITS ETF	£11,008,855	0.61	4.04
FTSE All-World UCITS ETF	\$167,031,091	0.77	5.16
FTSE All-World High Dividend Yield UCITS ETF	\$49,655,720	1.05	7.03
FTSE Developed Asia Pacific ex Japan UCITS ETF	\$40,009,584	2.96	19.91
FTSE Developed Europe UCITS ETF	€14,135,904	0.42	2.81
FTSE Developed Europe ex UK UCITS ETF	€4,427,011	0.19	1.28
FTSE Developed World UCITS ETF	\$24,345,753	0.59	4.02
FTSE Emerging Markets UCITS ETF	\$21,896,371	0.82	5.54
FTSE Japan UCITS ETF	\$207,258,779	7.19	49.07
FTSE North America UCITS ETF	\$4,107,134	0.14	0.92
Germany All Cap UCITS ETF	€1,285,827	0.80	5.33

Data on Reuse of Collateral:

The Company did not re-use any collateral received during the period ended 31 December 2023.

Concentration Data:

The split of issuers of collateral securities received across all SFTs as at 31 December 2023 is as follows:

Fund	Collateral Issuer	Collateral Amount
ESG Global All Cap UCITS ETF	France Government	\$640,619
ESG Global All Cap UCITS ETF	US Government	\$248,711
FTSE 250 UCITS ETF	France Government	£135,850
FTSE 250 UCITS ETF	Germany Government	£917
FTSE 250 UCITS ETF	UK Government	£38,077
FTSE 250 UCITS ETF	US Government	£11,400,848
FTSE All-World UCITS ETF	France Government	\$55,278,380
FTSE All-World UCITS ETF	Germany Government	\$5,140,607
FTSE All-World UCITS ETF	Netherlands Government	\$7
FTSE All-World UCITS ETF	UK Government	\$69,847,914
FTSE All-World UCITS ETF	US Government	\$62,293,939
FTSE All-World High Dividend Yield UCITS ETF	France Government	\$24,504,683
FTSE All-World High Dividend Yield UCITS ETF	Germany Government	\$2,041,750
FTSE All-World High Dividend Yield UCITS ETF	Netherlands Government	\$1
FTSE All-World High Dividend Yield UCITS ETF	UK Government	\$9,584,524
FTSE All-World High Dividend Yield UCITS ETF	US Government	\$18,314,173
FTSE Developed Asia Pacific ex Japan UCITS ETF	France Government	\$7,439,457
FTSE Developed Asia Pacific ex Japan UCITS ETF	Germany Government	\$47,531
FTSE Developed Asia Pacific ex Japan UCITS ETF	UK Government	\$1,975,107
FTSE Developed Asia Pacific ex Japan UCITS ETF	US Government	\$33,295,694
FTSE Developed Europe UCITS ETF	France Government	€9,083,705
FTSE Developed Europe UCITS ETF	Germany Government	€8
FTSE Developed Europe UCITS ETF	Netherlands Government	€1
FTSE Developed Europe UCITS ETF	US Government	€5,795,262
FTSE Developed Europe ex UK UCITS ETF	France Government	€1,938,489
FTSE Developed Europe ex UK UCITS ETF	Germany Government	€2
FTSE Developed Europe ex UK UCITS ETF	US Government	€2,729,076
FTSE Developed World UCITS ETF	France Government	\$12,536,230
FTSE Developed World UCITS ETF	Germany Government	\$214,656
FTSE Developed World UCITS ETF	Netherlands Government	\$1
FTSE Developed World UCITS ETF	UK Government	\$5,821,114
FTSE Developed World UCITS ETF	US Government	\$8,461,426
FTSE Emerging Markets UCITS ETF	France Government	\$12,621,390
FTSE Emerging Markets UCITS ETF	Germany Government	\$377,179
FTSE Emerging Markets UCITS ETF	UK Government	\$11,129,904
FTSE Emerging Markets UCITS ETF	US Government	\$1,634,141
FTSE Japan UCITS ETF	France Government	\$71,235,744
FTSE Japan UCITS ETF	Germany Government	\$9,146,235
FTSE Japan UCITS ETF	Netherlands Government	\$12
FTSE Japan UCITS ETF	UK Government	\$14,847,313
FTSE Japan UCITS ETF	US Government	\$125,592,357
FTSE North America UCITS ETF	France Government	\$3,092,356
FTSE North America UCITS ETF	Germany Government	\$22,313
FTSE North America UCITS ETF	UK Government	\$927,210
FTSE North America UCITS ETF	US Government	\$509,052
Germany All Cap UCITS ETF	France Government	€650,501
Germany All Cap UCITS ETF	Germany Government	€3
Germany All Cap UCITS ETF	US Government	€701,613

The split of counterparties of the securities lending programme as at 31 December 2023 is as follows:

Fund	Counterparty	Loan Amount
ESG Global All Cap UCITS ETF	HSBC Bank	\$141,181
ESG Global All Cap UCITS ETF	Merrill Lynch	\$112,569
ESG Global All Cap UCITS ETF	Morgan Stanley	\$496,065
ESG Global All Cap UCITS ETF	UBS AG	\$94,932
FTSE 250 UCITS ETF	Barclays	£328,165
FTSE 250 UCITS ETF	Citigroup	£9,978,844
FTSE 250 UCITS ETF	Goldman Sachs	£28,219
FTSE 250 UCITS ETF	JP Morgan	£241,055
FTSE 250 UCITS ETF	Merrill Lynch	£6
FTSE 250 UCITS ETF	UBS AG	£432,566

Fund	Counterparty	Loan Amount
FTSE All-World UCITS ETF	Barclays	\$4,294,357
FTSE All-World UCITS ETF	Citigroup	\$32,595,629
FTSE All-World UCITS ETF	Goldman Sachs	\$51,002,988
FTSE All-World UCITS ETF	HSBC Bank	\$467,291
FTSE All-World UCITS ETF	JP Morgan	\$21,154,353
FTSE All-World UCITS ETF	Merrill Lynch	\$29,707,429
FTSE All-World UCITS ETF	Morgan Stanley	\$11,481,813
FTSE All-World UCITS ETF	UBS AG	\$16,327,231
FTSE All-World High Dividend Yield UCITS ETF	Barclays	\$2,248,034
FTSE All-World High Dividend Yield UCITS ETF	Citigroup	\$14,109,767
FTSE All-World High Dividend Yield UCITS ETF	Goldman Sachs	\$6,704,946
FTSE All-World High Dividend Yield UCITS ETF	JP Morgan	\$2,360,622
FTSE All-World High Dividend Yield UCITS ETF	Merrill Lynch	\$18,071,555
FTSE All-World High Dividend Yield UCITS ETF	Morgan Stanley	\$3,943,797
FTSE All-World High Dividend Yield UCITS ETF	UBS AG	\$2,216,999
FTSE Developed Asia Pacific ex Japan UCITS ETF	Goldman Sachs	\$1,463,724
FTSE Developed Asia Pacific ex Japan UCITS ETF	JP Morgan	\$280,954
FTSE Developed Asia Pacific ex Japan UCITS ETF	Merrill Lynch	\$1,940,376
FTSE Developed Asia Pacific ex Japan UCITS ETF	Morgan Stanley	\$4,977,142
FTSE Developed Asia Pacific ex Japan UCITS ETF	UBS AG	\$31,347,388
FTSE Developed Europe UCITS ETF	Citigroup	€2,008,151
FTSE Developed Europe UCITS ETF	HSBC Bank	€126,078
FTSE Developed Europe UCITS ETF	JP Morgan	€2,635,091
FTSE Developed Europe UCITS ETF	Morgan Stanley	€7,219,552
FTSE Developed Europe UCITS ETF	UBS AG	€2,147,032
FTSE Developed Europe ex UK UCITS ETF	Citigroup	€174,326
FTSE Developed Europe ex UK UCITS ETF	HSBC Bank	€206,112
FTSE Developed Europe ex UK UCITS ETF	JP Morgan	€580,455
FTSE Developed Europe ex UK UCITS ETF	Morgan Stanley	€1,530,971
FTSE Developed Europe ex UK UCITS ETF	UBS AG	€1,935,147
FTSE Developed World UCITS ETF	Barclays	\$92,552
FTSE Developed World UCITS ETF	Citigroup	\$4,314,351
FTSE Developed World UCITS ETF	Goldman Sachs	\$4,297,558
FTSE Developed World UCITS ETF	JP Morgan	\$3,720,041
FTSE Developed World UCITS ETF	Merrill Lynch	\$8,345,924
FTSE Developed World UCITS ETF	Morgan Stanley	\$1,571,757
FTSE Developed World UCITS ETF	UBS AG	\$2,003,570
FTSE Emerging Markets UCITS ETF	Barclays	\$135,723
FTSE Emerging Markets UCITS ETF	Goldman Sachs	\$8,224,183
FTSE Emerging Markets UCITS ETF	JP Morgan	\$144,145
FTSE Emerging Markets UCITS ETF	Merrill Lynch	\$4,309,572
FTSE Emerging Markets UCITS ETF	Morgan Stanley	\$7,604,205
FTSE Emerging Markets UCITS ETF	UBS AG	\$1,478,543
FTSE Japan UCITS ETF	Barclays	\$10,909,183
FTSE Japan UCITS ETF	Citigroup	\$100,389,974
FTSE Japan UCITS ETF	Goldman Sachs	\$9,071,692
FTSE Japan UCITS ETF	JP Morgan	\$37,040,036
FTSE Japan UCITS ETF	Merrill Lynch	\$44,060,565
FTSE Japan UCITS ETF	Morgan Stanley	\$3,782,206
FTSE Japan UCITS ETF	UBS AG	\$2,005,123
FTSE North America UCITS ETF	Citigroup	\$155,929
FTSE North America UCITS ETF	Goldman Sachs	\$687,142
FTSE North America UCITS ETF	Merrill Lynch	\$2,711,023
FTSE North America UCITS ETF	Morgan Stanley	\$226,630
FTSE North America UCITS ETF	UBS AG	\$326,410
Germany All Cap UCITS ETF	JP Morgan	€1,004,585
Germany All Cap UCITS ETF	Morgan Stanley	€80,168
Germany All Cap UCITS ETF	UBS AG	€201,074

Safekeeping of Collateral Received:

All securities lending collateral received is held by BNY Mellon as tri-party agent in segregated accounts in the name of Brown Brothers Harriman as at 31 December 2023.

Aggregate Transaction Data:

The aggregate transaction data for collateral positions received in respect of the securities lending programme as at 31 December 2023 is as follows:

Fund	Type of Collateral	Collateral Amount	Fitch Rating	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
ESG Global All Cap UCITS ETF	Bond	\$640,619	AA-u	> 1 year	EUR	United Kingdom	Tri-party
ESG Global All Cap UCITS ETF	Bond	\$248,711	AA+u	> 1 year	USD	United Kingdom	Tri-party
FTSE 250 UCITS ETF	Bond	£917	AAAu	> 1 year	EUR	United Kingdom	Tri-party
FTSE 250 UCITS ETF	Bond	£135,850	AA-u	> 1 year	EUR	United Kingdom	Tri-party
FTSE 250 UCITS ETF	Bond	£38,077	AA-u	> 1 year	GBP	United Kingdom	Tri-party
FTSE 250 UCITS ETF	Bond	£11,400,848	AA+u	> 1 year	USD	United Kingdom	Tri-party
FTSE All-World UCITS ETF	Bond	\$1,656,231	AAAu	> 1 year	EUR	United Kingdom	Tri-party
FTSE All-World UCITS ETF	Bond	\$55,278,380	AA-u	> 1 year	EUR	United Kingdom	Tri-party
FTSE All-World UCITS ETF	Bond	\$3,484,383	NR	> 1 year	EUR	United Kingdom	Tri-party
FTSE All-World UCITS ETF	Bond	\$69,847,914	AA-u	> 1 year	GBP	United Kingdom	Tri-party
FTSE All-World UCITS ETF	Bond	\$62,293,939	AA+u	> 1 year	USD	United Kingdom	Tri-party
FTSE All-World High Dividend Yield UCITS ETF	Bond	\$217,730	AAAu	> 1 year	EUR	United Kingdom	Tri-party
FTSE All-World High Dividend Yield UCITS ETF	Bond	\$24,504,683	AA-u	> 1 year	EUR	United Kingdom	Tri-party
FTSE All-World High Dividend Yield UCITS ETF	Bond	\$1,824,021	NR	> 1 year	EUR	United Kingdom	Tri-party
FTSE All-World High Dividend Yield UCITS ETF	Bond	\$9,584,524	AA-u	> 1 year	GBP	United Kingdom	Tri-party
FTSE All-World High Dividend Yield UCITS ETF	Bond	\$18,314,173	AA+u	> 1 year	USD	United Kingdom	Tri-party
FTSE Developed Asia Pacific ex Japan UCITS ETF	Bond	\$47,531	AAAu	> 1 year	EUR	United Kingdom	Tri-party
FTSE Developed Asia Pacific ex Japan UCITS ETF	Bond	\$7,439,457	AA-u	> 1 year	EUR	United Kingdom	Tri-party
FTSE Developed Asia Pacific ex Japan UCITS ETF	Bond	\$1,975,107	AA-u	> 1 year	GBP	United Kingdom	Tri-party
FTSE Developed Asia Pacific ex Japan UCITS ETF	Bond	\$33,295,694	AA+u	> 1 year	USD	United Kingdom	Tri-party
FTSE Developed Europe UCITS ETF	Bond	€8	AAAu	> 1 year	EUR	United Kingdom	Tri-party
FTSE Developed Europe UCITS ETF	Bond	€9,083,705	AA-u	> 1 year	EUR	United Kingdom	Tri-party
FTSE Developed Europe UCITS ETF	Bond	€1	NR	> 1 year	EUR	United Kingdom	Tri-party
FTSE Developed Europe UCITS ETF	Bond	€5,795,262	AA+u	> 1 year	USD	United Kingdom	Tri-party
FTSE Developed Europe ex UK UCITS ETF	Bond	€2	AAAu	> 1 year	EUR	United Kingdom	Tri-party
FTSE Developed Europe ex UK UCITS ETF	Bond	€1,938,489	AA-u	> 1 year	EUR	United Kingdom	Tri-party
FTSE Developed Europe ex UK UCITS ETF	Bond	€2,729,076	AA+u	> 1 year	USD	United Kingdom	Tri-party
FTSE Developed World UCITS ETF	Bond	\$139,561	AAAu	> 1 year	EUR	United Kingdom	Tri-party
FTSE Developed World UCITS ETF	Bond	\$12,536,230	AA-u	> 1 year	EUR	United Kingdom	Tri-party
FTSE Developed World UCITS ETF	Bond	\$75,096	NR	> 1 year	EUR	United Kingdom	Tri-party
FTSE Developed World UCITS ETF	Bond	\$5,821,114	AA-u	> 1 year	GBP	United Kingdom	Tri-party
FTSE Developed World UCITS ETF	Bond	\$8,461,426	AA+u	> 1 year	USD	United Kingdom	Tri-party
FTSE Emerging Markets UCITS ETF	Bond	\$267,055	AAAu	> 1 year	EUR	United Kingdom	Tri-party
FTSE Emerging Markets UCITS ETF	Bond	\$12,621,390	AA-u	> 1 year	EUR	United Kingdom	Tri-party
FTSE Emerging Markets UCITS ETF	Bond	\$110,124	NR	> 1 year	EUR	United Kingdom	Tri-party
FTSE Emerging Markets UCITS ETF	Bond	\$11,129,904	AA-u	> 1 year	GBP	United Kingdom	Tri-party
FTSE Emerging Markets UCITS ETF	Bond	\$1,634,141	AA+u	> 1 year	USD	United Kingdom	Tri-party
FTSE Japan UCITS ETF	Bond	\$294,688	AAAu	> 1 year	EUR	United Kingdom	Tri-party
FTSE Japan UCITS ETF	Bond	\$71,235,744	AA-u	> 1 year	EUR	United Kingdom	Tri-party
FTSE Japan UCITS ETF	Bond	\$8,851,559	NR	> 1 year	EUR	United Kingdom	Tri-party
FTSE Japan UCITS ETF	Bond	\$14,847,313	AA-u	> 1 year	GBP	United Kingdom	Tri-party
FTSE Japan UCITS ETF	Bond	\$125,592,357	AA+u	> 1 year	USD	United Kingdom	Tri-party
FTSE North America UCITS ETF	Bond	\$22,313	AAAu	> 1 year	EUR	United Kingdom	Tri-party
FTSE North America UCITS ETF	Bond	\$3,092,356	AA-u	> 1 year	EUR	United Kingdom	Tri-party
FTSE North America UCITS ETF	Bond	\$927,210	AA-u	> 1 year	GBP	United Kingdom	Tri-party
FTSE North America UCITS ETF	Bond	\$509,052	AA+u	> 1 year	USD	United Kingdom	Tri-party
Germany All Cap UCITS ETF	Bond	€3	AAAu	> 1 year	EUR	United Kingdom	Tri-party
Germany All Cap UCITS ETF	Bond	€650,501	AA-u	> 1 year	EUR	United Kingdom	Tri-party
Germany All Cap UCITS ETF	Bond	€701,613	AA+u	> 1 year	USD	United Kingdom	Tri-party

Return/Costs:

The securities lending agent is Brown Brothers Harriman & Co. The Depository is a wholly owned subsidiary of Brown Brothers Harriman & Co. All securities lending revenue, with the exception of a minimal lending agent fee, is received directly into the Funds.

All operational costs in supporting the lending programme are borne by the lending agent and paid directly out of the agent lender fee received.

The current securities lending income split between the relevant Fund and the securities lending agent for the period ended 31 December 2023 is as follows:

Fund	Returns	Amount	% Overall Returns
ESG Global All Cap UCITS ETF	To Fund:	\$26,289	95
	To Lending Agent:	\$1,380	5
FTSE 100 UCITS ETF	To Fund:	£63,046	95
	To Lending Agent:	£3,318	5
FTSE 250 UCITS ETF	To Fund:	£171,727	95
	To Lending Agent:	£9,037	5
FTSE All-World UCITS ETF	To Fund:	\$1,671,494	95
	To Lending Agent:	\$87,968	5
FTSE All-World High Dividend Yield UCITS ETF	To Fund:	\$692,252	95
	To Lending Agent:	\$36,432	5
FTSE Developed Asia Pacific ex Japan UCITS ETF	To Fund:	\$294,247	95
	To Lending Agent:	\$15,483	5
FTSE Developed Europe UCITS ETF	To Fund:	€100,207	95
	To Lending Agent:	€5,273	5
FTSE Developed Europe ex UK UCITS ETF	To Fund:	€74,657	95
	To Lending Agent:	€3,929	5
FTSE Developed World UCITS ETF	To Fund:	\$252,950	95
	To Lending Agent:	\$13,309	5
FTSE Emerging Markets UCITS ETF	To Fund:	\$270,187	95
	To Lending Agent:	\$14,220	5
FTSE Japan UCITS ETF	To Fund:	\$491,118	95
	To Lending Agent:	\$25,845	5
FTSE North America UCITS ETF	To Fund:	\$217,601	95
	To Lending Agent:	\$11,452	5
Germany All Cap UCITS ETF	To Fund:	€11,373	95
	To Lending Agent:	€598	5
S&P 500 UCITS ETF	To Fund:	\$480,654	95
	To Lending Agent:	\$25,297	5

Additional Information for Investors in the Federal Republic of Germany

Deutsche Bank AG, Taunusanlage 12, 60325 Frankfurt am Main, Federal Republic of Germany, has undertaken the function of Paying and Information Agent for the Company in the Federal Republic of Germany (the "German Paying and Information Agent").

Applications for the redemptions and conversion of shares may be sent to the German Paying and Information Agent.

All payments to investors, including redemption proceeds and potential distributions, may, upon request, be paid through the German Paying and Information Agent.

The Prospectus together with its supplements, the key investor information documents, the Memorandum of Association of the Company and the annual and semiannual reports may be obtained, free of charge, in hard copy form at the office of the German Paying and Information Agent during normal opening hours. Issue, redemption and conversion prices of the shares and notices to Shareholders are also available, free of charge, from the German Paying and Information Agent. The statement of changes in the composition of the investment portfolio is also available free of charge upon request at the office of the German Paying and Information Agent.

Issue, redemption and conversion prices of the share classes of each of the seeded funds will be published under <https://www.ie.vanguard/products>. Notices to Shareholders will be sent by personalised letter to the shareholders.

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